



SAXENA WHITE

Second Quarter 2012  
Select Investor Monitoring Report  
Prepared for  
Oklahoma Municipal Retirement  
Fund



**SELECT INVESTOR MONITORING REPORT – Q2 2012**  
**Oklahoma Municipal Retirement Fund**

Below please find your fund's detailed portfolio monitoring report for the second financial quarter of 2012. As always, your report includes two charts. First you will find a chart delineating class action securities fraud lawsuits first filed during the second quarter of 2012, whether by Saxena White or by other law firms. This chart contains a column entitled "Est. Class Period Gain (Loss)". This signifies that we have reviewed your positions in the securities of the defendant company prior to the time the alleged fraud began, reviewed all trading in such securities during the period of the fraud (the "class period"), and calculated any losses your fund may have suffered on a "first-in-first-out" or FIFO basis.<sup>1</sup>

The second chart below contains a list of settled cases in which there are open deadlines for the filing of claims forms. This chart again contains a column entitled "Estimated Gain (Loss)", and we have again reviewed your positions in the securities of the defendant company and calculated any losses your fund may have suffered on a "first-in-first-out" basis.

You will notice that we have added an additional column labeled "Eligibility" in both portions of the report. There are four possible classifications of the fund's eligibility to participate in a new or settled action:

Likely - The fund had one or more purchase transactions for an impacted security during the class period.

Possible - The fund had activity other than purchases for an impacted security during the class period.

Not Likely - The fund had no activity for an impacted security during the class period.

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<sup>1</sup> As a general matter, we must advise you that our calculations are based on the trading records provided to us by your custodial bank, which date back only to 04/30/10. In making these calculations, and providing you this information, we have relied on the accuracy and completeness of those records.



Unknown - There is not enough data for the fund loaded into the monitoring system to determine whether the fund was impacted by a case or settlement. Please contact your prior custodian to obtain the necessary data.

Based on the data in our possession, which is limited by the scope of the data available from the current custodial bank, we sometimes cannot ascertain with complete certainty the fund's position in an action. For this reason, the "Eligibility" classifications provide the fund with more information than our prior reports in evaluating the probability of eligibility. Although presented in both the new actions and settled actions charts, this classification is of most value to the funds in the settled cases context because your custodial bank can search its archives (or that of your prior custodian) to insure that they file the necessary claim form. To the extent there have been any imminent deadlines for cases in which your fund has suffered a loss, and which deadlines would have expired before your receipt of this report, we have already contacted you and/or your custodial bank.



SAXENA WHITE

## Q2, 2012 Securities Class Action New Action Eligibility Report

### Oklahoma Municipal Retirement Fund

Company	Ticker (Security ID)	Class Period	Lead Plaintiff Deadline	Eligibility	Est. Class Period Gain(Loss)
A123 Systems Inc.	AONE (03739T108, 03739TAA6, B4JZFS6, B4KB5L6, B5V10W8, US03739T1088, US03739TAA60)	02/28/11 - 03/23/12	06/01/12	Not Likely	-
AEterna Zentaris Inc.	AEZS (007975204, 2305769, 2593478, 5912144, CA0079752048)	02/03/10 - 04/01/12	08/14/12	Unknown	-
AOL, Inc.	AOL (00184X105, B3XD9K9, B4LKY9, US00184X1054)	08/11/11 - 04/09/12	07/16/12	Not Likely	-
Accretive Health, Inc.	AH (00438V103, B3QVXD1, B51CNC2, US00438V1035)	03/02/11 - 04/24/12	06/25/12	Not Likely	-
Allos Therapeutics, Inc.	ALTH (0197777101, 2570589, US01977771019)	04/05/12 - 04/05/12	07/02/12	Not Likely	-
Allscripts Healthcare Solutions, Inc.	MDRX (01988P108, 2710039, 7023464, US01988P108)	11/09/10 - 04/26/12	07/02/12	Not Likely	-
Ambow Education Holding Ltd.	AMBO (02322P101, B4R6M80, US02322P1012)	05/18/11 - 05/16/12	08/10/12	Not Likely	-
American Oriental Bioengineering	AOBI (028731107, 028731404, 2822774, B015CX0, B44P5R0, B6Z5JT3, US0287311072, US0287314043)	11/09/09 - 06/15/12	08/22/12	Unknown	-
Centene Corporation	CNC (15135B101, 15135BAC5, 2807061, B5B2Q9, US15135B1017, US15135BAC54)	02/07/12 - 06/08/12	08/28/12	Unknown	\$0.00
Central European Distribution Corporation	CEDC (022444557, 022444573, 153435102, 153435AA0, 2286723, B018262, B1L6MZ2, EF0236614, US1534351028, US153435AA00, XS0224445576)	03/01/10 - 06/04/12	08/07/12	Unknown	-
Chelsea Therapeutics International, Ltd.	CHTP (163428105, B0FP8W7, B235B67, US1634281059)	11/03/08 - 03/28/12	06/04/12	Unknown	-

Chesapeake Energy Corporation	CHK (165167107, 2182779, 7066254, US1651671075)	04/30/09 - 05/10/12	06/25/12	Likely	(\$12,866.57)*
China Natural Gas, Inc.	CHNG (168910206, 2467852, B0XPSR4, US1689102069)	03/10/10 - 09/21/11	06/19/12	Unknown	-
China-Biotics, Inc.	CHBT (16937B109, B0DF3T1, B128VB6, US16937B1098)	02/09/11 - 07/01/11	07/24/12	Not Likely	-
ChinaCast Education Corporation	CAST (16946T109, B00M265, US16946T1097)	02/14/11 - 04/02/12	07/25/12	Not Likely	-
DJSP Enterprises, Inc.	DJSP (B3CLRG6, B3CTNM8, G7982P104, G7982P112, VGG7982P10, VGG7982P11)	02/16/10 - 11/15/10	08/06/12	Unknown	-
Deckers Outdoor Corporation	DECK (2267278, 243537107, US2435371073)	10/27/11 - 04/26/12	07/31/12	Not Likely	-
Delta Petroleum, Inc.	DPTRQ (2406640, 247907207, 247907306, 247907AA6, 247907AC2, 247907AD0, B06J206, B0LMG73, B1W7RV5, B5MPMS9, ED8544790, US2479072074, US2479073064, US247907AA66, US247907AC23, US247907AD06, USU24771AA24)	03/11/10 - 11/09/11	06/18/12	Unknown	-
EasyLink Services International	ESIC (2406792, 277858106, 5664508, US2778581064)	05/22/12 - 05/22/12	08/13/12	Not Likely	-
Enterprise Financial Services Corp.	EFSC (2768889, 293712105, US2937121059)	04/20/10 - 01/25/12	06/11/12	Unknown	-
Facebook, Inc.	FB (30303M102, B7TL820, B8F1CP2, US30303M1027)	05/16/12 - 05/23/12	07/23/12	Not Likely	-
General Maritime Corporation	GMRRO (B3KH711, MHY2693R1019, Y2693R101)	05/10/10 - 11/16/11	08/27/12	Not Likely	-
General Motors Company	GM (37045V100, B3V3YY0, B665KZ5, US37045V1008)	11/15/10 - 06/29/12	09/10/12	Not Likely	-
Green Mountain Coffee Roasters, Inc.	GMCRR (2387596, 393122106, B018790, US3931221069)	02/02/12 - 05/02/12	07/06/12	Not Likely	-
Groupon, Inc.	GRPN (399473107, B77D163, US3994731079)	11/01/11 - 03/30/12	06/04/12	Not Likely	-
Houston American Energy Corp.	HUSA (2835192, 44183U100, B011283, US44183U1007)	03/29/10 - 04/19/12	06/26/12	Unknown	-
Hyperdynamics Corporation	HDY (2433897, 448954107, B0154B2, US4489541072)	02/17/11 - 02/15/12	06/04/12	Not Likely	-

JPMorgan Chase & Co.	JPM (0190031, 2190385, 2668257, 46625H100, 5530137, US46625H1005)	02/24/10 - 05/11/12	07/13/12	Likely	\$2,093.70*
KIT Digital, Inc.	KITD (482470200, B0LJT20, US4824702009)	11/08/11 - 05/03/12	07/25/12	Not Likely	-
LHC Group, Inc.	LHCG (50187A107, B06DT50, US50187A1079)	07/30/08 - 10/26/11	08/13/12	Unknown	-
Lone Pine Resources, Inc.	LPR (54222A106, B3RM441, B3VOHCO, B4WZWD7, US54222A1060)	05/23/11 - 05/25/12	08/31/12	Not Likely	-
Magna International, Inc.	MGA (2554475, 2554549, 559222401, 5973033, B5V6432, CA5593334011)	01/12/11 - 08/05/11	07/03/12	Not Likely	-
Mako Surgical Corporation	MAKO (560879108, B2PLY09, B2Q41Z1, US5608791084)	01/09/12 - 05/07/12	07/09/12	Not Likely	-
ModusLink Global Solutions, Inc.	MLNK (2203551, 5523836, 60786L107, US60786L1070)	09/26/07 - 06/08/12	08/13/12	Unknown	-
NeurogesX, Inc.	NGSX (641252101, B1WT4N2, B1WT4Z4, US6412521014)	05/09/11 - 09/27/11	06/22/12	Not Likely	-
Nokia Corporation	NOK (041173530, 041173548, 2640891, 394464463, 562622407, 5902941, 5945418, 5946154, 654902204, 654902AB1, 654902AC9, B02G9J7, B4PMJ23, B4PMJ67, FI0009000681, US6549022043, US654902AB18, US654902AC90, XS0411735300, XS0411735482)	10/26/11 - 04/10/12	07/02/12	Not Likely	-
Orrstown Financial Services, Inc.	ORRF (687380105, B019FW2, US6873801053)	02/20/10 - 05/25/12	07/24/12	Unknown	-
Qiao Xing Universal Resources, Inc.	XING (2390077, G7303A109, VGG7303A1093)	08/23/10 - 04/16/12	06/26/12	Not Likely	-
SNC-Lavalin Group Inc.	SNC (2763884, 78460T105, B10SMP9, B3FDTY1, CA7860T1057)	11/06/09 - 02/27/12		Unknown	-
St. Jude Medical, Inc.	STJ (2767381, 790849103, 790849202, 790849AA1, 790849AE3, 790849AF0, 790849AG8, 790849AH6, B1C5151, B1T84F4, B3M5F42, B3XHCB3, B3Y8NF6, B403879, US7908491035, US7908492025, US790849AA17, US790849AE39, US790849AF04, US790849AG86, US790849AH69)	12/15/10 - 04/04/12	08/13/12	Likely	\$2,332.32
THQ, Inc.	THQI (2868789, 5482142, 872443403, US8724434035)	05/03/11 - 02/03/12	08/14/12	Not Likely	-

Tempur-Pedic International, Inc.	TPX (2216991, 88023U101, B017YF2, US88023U1016)	01/25/12 - 06/05/12	08/20/12	Likely	(\$29,282.43)
Tibet Pharmaceuticals, Inc.	TBET (B54N5B2, G88615102, VGG886151023)	12/26/10 - 05/25/12	07/25/12	Not Likely	-
	UBS (2718936, 90261B605, 90261B704, 90263W201, 902641687, 902641695, 90265K205, 902661180, 902674EF3, 90267B823, 90267F469, B17MV57, B57M0Y7, B64HMD5, CD1441400, CD1455921, CD1483121, CD1588093, CD1626257, CD1843357, CD1927770, CD2011012, CD9171439, CD9700351, CD9700393, CD9849232, CD9849273, CD9849315, CD9849356, CD9849398, CD9849430, CD9849471, CD9849513, CD9849554, CD9849596, CD9849638, CD9849679, CD9849711, CD9849752, CD9849794, CD9849836, CD9849877, CD9849919, CD9849950, CD9849992, CD9850032, CD9850073, CD9850115, CD9850156, CD9850198, CD9850230, CD9850271, CD9850313, CD9850354, CD9850396, CD9850438, CD9850479, CD9850511, CD9850552, CD9850594, CD9850636, CD9850677, CD9850719, CD9850750, CD9850792, CD9850834, CD9850875, CD9850917, CD9850958, CD9850990, CD9851030, CD9851071, CD9851113, CD9851154, CD9851196, CD9851238, CD9851279, CD9851311, CD9851352, CD9851394, CD9851436, CD9851477, CD9851519, CD9851550, CD9851592, CD9851634, CD9851675, CD9851717, CD9851758, CD9851790, CD9851832, CD9851873, CD9851915, CD9851956, CD9851998, CD9852236, CD9852277, CD9852319, CD9852350, CD9852392, CD9852434, CD9852475, CD9852517, CD9853077, CD9853119, CD9853150, CD9853192, CD9853234, CD9853275, CD9853317, CD9853556, CD9853598, CD9853630, CD9853879, CD9853911, CD9853952, CD9853994, CD9854034, CD9854075, CD9854117, CD9854158, CD9854190, CD9854232, CD9854554, CD9854679, CD9854711, CD9854752, CD9854794, CD9855031, CD9855072, CD9855197, CD9855437, CD9855478, CD9855635, CD9855676, CD9855718, CD9855759, CD9855833, CD9855874, CD9855916, CD9856070, CD9856195, CD9856237, CD9856435, CD9856518, CD9856559, CD9856633, CD9856674, CD9856831, CD9856872, CD9856914, CD9857037, CD9857078, CD9857110, CD9857276, CD9857318, CD9857433, CD9857516, CD9857599, CD9857672, CD9857714, CD9857912, CD9858191, CD9858233, CD9858274, CD9858316, CD9858357, CD9858399,	03/15/11 - 09/15/11	08/21/12	Not Likely	-

CD9858712, CD9858753, CD9858795, CD9858837, CD9858878, CD9858910, CD9858951, CD9858993, CD9859033, CD9859074, CD9859116, CD9859157, CD9859397, CD9859439, CD9859470, CD9859512, CD9859553, CD9859637, CD9859678, CD9859710, CD9859751, CD9859793, CD9859835, CD9859876, CD9860197, CD9860239, CD9860270, CD9860312, CD9860353, CG0019432, CG0019473, CG0019515, CG0019556, CG0019598, CG0019630, CG0019671, CG0019713, CG0019754, CG0019796, CG0019838, CG0019879, CG0019911, CG0019952, CG0019994, CG0020034, CG0020075, CG0020117, CG0020158, CG0020190, CG0020232, CG0020273, CG0020315, CG0020356, CG0020398, CG0020430, CG0020471, CG0020513, CG0020554, CG0020596, CG0020638, CG0020679, CG0020711, CG0020752, CG0020794, CG0020836, CG0020877, CG0020919, CG0020950, CG0020992, CG0021032, CG0021073, CG0021115, CG0021156, CG0021198, CG0021230, CG0021271, CG0021313, CG00205080, CG00205122, CG00205163, CG00205205, CG00205247, CG00205288, CG00205361, CG00205403, CG00205445, CG00205486, CG00205528, CG00205569, CG00205601, CG00205643, CG00205684, CG00205726, CG00205767, CG00205809, CG00205841, CG00205882, CG00205924, CG00205965, CG00206005, CG00206047, CG00206088, CG00206120, CG00206161, CG00206203, CH0024899483, CH2671998, CQ0574806, CQ1515584, CQ3970134, CR2066585, CR3915236, CR5949787, CR7808395, CR7808478, CR8063610, CR8072215, CS0052817, CS0195483, CS2642565, CS3427529, CS8596054, CT3621020, CT3621061, CT7774981, EH3565247, EH3781679, EH4167019, EH8432518, EH8596924, H89231338, RC2908395, RC3160244, RC3413262, RC3463333, RC4017237, RC4382789, US90261B6056, US90261B7047, US90263W2017, US90265K2050, US90267B8239)	03/25/09 - 03/22/12	07/24/12	Unknown	-
VelocityShares Daily 2x VIX Short Term Exchange Traded Notes	TVIX (22542D761, B43QCX9, US22542D7619)			
Viropharma Incorporated	VPHM (2945660, 928241108, 928241AH1, B1BTXS1, B1VPI29, US9282411084, US928241AH10)	12/14/11 - 04/09/12	07/17/12	Not Likely
Wal-Mart Stores, Inc.	WMT (2936921, 2961280, 5419571, 931142103, US9311421039)	12/08/11 - 04/20/12	07/06/12	Possible
				\$0.00





SAXENA WHITE

# Q2, 2012 Securities Class Action Settlement Eligibility Report - Oklahoma Municipal Retirement Fund

Company	Security ID	Class Period	Settlement Amount	Claims Deadline	Eligibility	Estimated Gain(Loss)
Allscripts-Misys Healthcare Solutions	019888P108, 2710039, 7023464, US019888P1084	05/08/07-02/13/08	\$10,150,000.00	07/18/12	Unknown	-
American Capital Corp and Royal Palm Capital Group, Inc.	024898108, 2006512, US0248981088	08/01/02-05/05/06	\$700,000.00	07/03/12	Unknown	-
American Capital, Ltd.	02503Y103, 2101990, 5779178, US02503Y1038	10/31/07-11/07/08	\$18,000,000.00	07/20/12	Unknown	-
American International Group, Inc.	001388AA5, 00138QAA5, 001397AA6, 00139PAA6, 00139RAA2, 00209LAA0, 00209SAA5, 00209WAA6, 0028916, 0029157, 008739AA2, 026351106, 026351AU0, 026351AZ9, 026351BB1, 026351BC9, 02635KAW4, 02635KAX2, 02635KCL6, 02635KCR3, 02635PRA3, 02635PRD7, 02635PRG0, 02635PRK1, 02635PRS4, 02635PRT2, 02635PSA2, 02635PSB0, 02635PSE4, 02635PSF1, 02635PSG9, 02635PSH7, 02635PSJ3, 02635PSK0, 02635PSM6, 02635PSN4, 02635PSP9, 02635PSR5, 02635PSS3, 02635PST1, 02635PSU8, 02637VAA6, 02637XAAZ, 02639EAA2, 02639EAF1, ...	10/28/99-04/01/05	\$115,000,000.00	06/04/12	Possible	\$0.00*
Apollo Group, Inc.	037604105, 5396685, US0376041051	02/27/04-09/14/04	\$145,000,000.00	05/02/12	Unknown	\$0.00
Arbitron, Inc.	03875Q108, 15677T106, 2741415, B1BXF76, US03875Q1085, US15677T1060	07/19/07-11/26/07	\$7,000,000.00	08/30/12	Unknown	-
Arctic Glacier Income Fund	039675103, 042915108, 2052463, 2863148, B07LWH6, CA0396751038, CA0429151081	03/13/02-09/16/08	\$13,426,290.00	09/11/12	Unknown	-
Arthrocare Corporation	043136100, 2050917, 5780749, US0431361007	12/11/07-02/18/09	\$74,000,000.00	06/25/12	Unknown	-
Bear Stearns Companies, Inc.	073902108, 073902702, 073902868, 073902876, 2086138, 46625H696, 46625H712, 46625H720, 5379794, US0739021089	12/14/06-03/14/08	\$294,900,000.00	10/25/12	Unknown	-
Beckman Coulter, Inc.	075811109, 2087733, 5386181, US0758111092	07/31/09-07/22/10	\$5,500,000.00	04/12/12	Possible	\$0.00*
CardioNet, Inc.	14159L103, B2QCZH5, B2QM274, US14159L1035	03/22/08-03/05/10	\$7,250,000.00	04/27/12	Unknown	-
Carter's Inc.	146229109, 2980939, B011FP1, US1462291097	03/16/05-11/10/09	\$20,000,000.00	06/01/12	Unknown	-

Cell Therapeutics, Inc.	150934503, B1W35N1, B1W42S8, B1W4P12, B2NPDN9, US1509345039	03/25/08-03/22/10	\$19,000,000.00	07/28/12	Unknown	-
Charles Schwab Investment Management (YieldPlus Fund and Total Bond Market Fund)	808517502, 808525109, 808525208, US80851752029, US8085251093, US8085252083	02/28/06-03/31/08	\$110,000,000.00	06/29/12	Unknown	-
CIT Group, Inc.	125581108, 125581405, 2965549, B012KG0, B28RKW8, US1255811085, US1255814055	12/12/06-03/05/08	\$75,000,000.00	07/05/12	Unknown	-
Coinstar, Inc.	19259P102, 19259P201, 19259P300, 2037567, US19259P2011, US19259P3001	10/29/10-02/03/11	\$6,000,000.00	08/21/12	Not Likely	-
Converium Holding AG (Non-U.S. Exchange Purchasers)	7248256, 7673580, B02FSG4, B02V8P1, B1W3K03, CH0012997711, CH0029733471, EDB02FSG5, H1632M107, H1632M115, H1632M149, H17005119, H73842108, H73842116, H73842124	01/07/02-09/02/04	\$58,400,000.00	04/11/13	Unknown	-
Delphi Financial Group	2261957, 247131105, US2471311058	07/20/11-05/15/12	\$49,000,000.00	08/15/12	Possible	\$0.00
Deutsche Alt-A Securities, Inc. (Mortgage Pass-Through Certificates)	25150NAA2, 25150NAB0, 25150NAC8, 25150NAD6, 25150NAE4, 25150NAF1, 25150NAG9, 25150NAH7, 25150NAJ3, 25150NAK0, 25150NAL8, 25150NAM6, 25150NAN4, 25150NAP9, 25150NAT1, 25150NAU8, 25150NAV6, 25150NAW4, 25150NAX2, 25150NAY0, 25150NAZ7, 25150NBA1, 25150NBB9, 251513AA5, 251513AB3, 251513AC1, 251513AD9, 251513AE7, 251513AF4, 251513AG2, 251513AH0, 251513AJ6, 251513AK3, 251513AL1, 251513AM9, 251513AN7, 251513AP2, 251513AQ0, 251513AR8, 251513AS6, 251513AT4, 251513AU1, 251513AV9, 251513AW7, 251513AX5, ...	05/01/06-05/30/07	\$32,500,000.00	08/10/12	Unknown	-
E*TRADE Financial Corporation	2299011, 2443960, 269246104, 5395701, 5889992, US2692461047	04/19/06-11/09/07	\$79,000,000.00	10/31/12	Unknown	-
F10 Oil and Gas Properties/Valeco Holdings/NCI Holdings/Diversified Financial/Stem Genetics	25520Q100, 25520Q209, 2983518, 30267B100, 345205108, 62886B104, 85857Q107, 919141101, 919142109, 92240P200, 92240P309, US25520Q1004, US25520Q2093, US30267B1008, US3452051085, US62886B1044, US9191411019, US9191421091, US92240P2002, US92240P3091	10/01/02-10/31/03	\$900,000.00	06/30/12	Unknown	-
Fidelity Ultra-Short Bond Fund	31617K808, US31617K8080	06/06/05-06/05/08	\$7,500,000.00	04/27/12	Unknown	-
Focus Media Holding Limited	34415V109, B0CRR96, US34415V1098	09/27/07-11/19/07	\$2,000,000.00	04/05/12	Unknown	-
Heartware, Inc. (Series A-1 and A-2 Preferred)		01/01/02-06/27/11	\$1,125,000.00	08/24/12	Unknown	-
IMAX Corp.	2014258, 2473859, 45245E109, 5318689, CA45245E1097	02/27/03-07/20/07	\$12,000,000.00	10/12/12	Unknown	-
International Game Technology	2464972, 459902102, 459902AN2, 459902AP7, B1BYFB3, US4599021023, US459902AN26, US459902AP73	11/01/07-10/30/08	\$12,500,000.00	08/06/12	Possible	\$0.00*

INXX Inc.	2117180, 461868101, US4618681013	04/01/05-07/02/07	\$600,000.00	06/08/12	Unknown
Koss Corporation	2496492, 4080871, 500692108, US5006921085	07/12/05-12/21/09	\$1,000,000.00	08/06/12	Unknown
Lehman Brothers Holdings, Inc.	524908100, 524908100, 5249087M6, 5249087N4, 524908J92, 524908J92, 524908K25, 524908R36, 524908R44, 524908VP2, 524908VQ0, 524935129, 52517P2P5, 52517P3H2, 52517P4C2, 52517P4C2, 52517P4N8, 52517P4T5, 52517P4Y4), 52517P5K3, 52517P5X5, 52517P5Y3, 52517PX63, 52517PY21, 52517PY62, 52517PY70, 52519FFE6, 06/12/07-09/15/08 52519FFM8, 52520W218, 52520W218, 52520W218, 52520W283, 52520W317, 52520W325, 52520W333, 52520W341, 52520W358, 52520W390, 52520W440, 52520W515, 52520W549, 52520W556, 52520W564, 52522L129, 52522L137, ...	05/17/12	\$90,000,000.00	05/17/12	Unknown
Lehman Brothers Holdings, Inc.	524908100, 524908100, 5249087M6, 5249087N4, 524908J92, 524908J92, 524908K25, 524908R36, 524908R44, 524908VP2, 524908VQ0, 524935129, 52517P2P5, 52517P3H2, 52517P4C2, 52517P4C2, 52517P4N8, 52517P4T5, 52517P4Y4), 52517P5K3, 52517P5X5, 52517P5Y3, 52517PX63, 52517PY21, 52517PY62, 52517PY70, 52519FFE6, 06/12/07-09/15/08 52519FFM8, 52520W218, 52520W218, 52520W218, 52520W283, 52520W317, 52520W325, 52520W333, 52520W341, 52520W358, 52520W390, 52520W440, 52520W515, 52520W549, 52520W556, 52520W564, 52522L129, 52522L137, ...	05/17/12	\$426,218,000.00	05/17/12	Unknown
Lehman XS Trust Mortgage Pass-through Certificates	32028JAA7, 32028JAB5, 32028JAC3, 32028JAD1, 32028JAF6, 32028JAG4, 32028JAH2, 32028JAJ8, 32028JAK5, 32028JAL3, 32028JAM1, 32028JAN9, 32028JAP4, 39538AAA4, 39538AAB2, 39538AAC0, 39538AAE6, 39538AAF3, 39538AAG1, 39538AAJ5, 39538AAK2, 39538AAL0, 39538AAM8, 39538AANG, 39538AAP1, 39538AAQ9, 39538AAR7, 39538AAS5, 39538AAT3, 39538AAU0, 39538AAV8, 39538AAW6, 39538AAX4, 39539FAA2, 39539FAB0, 39539FAC8, 39539FAD6, 39539FAE4, 39539FAF1, 39539FAG9, 39539FAH7, 39539FAJ3, 39539FAK0, 39539FAL8, 39539FAM6, ...	08/16/05-07/29/08	\$40,000,000.00	08/20/12	Unknown
Liberty Media Corporation	53071M609, B2Q4TP7, US53071M6093	10/09/09-10/09/09	\$10,000,000.00	08/07/12	Unknown
Merit Securities Corp. Collateralized Bonds Series 13	589962CR8, 589962CS6, 589962CT4, 589962CU1, 589962CV9, 589962CW7, 589962CX5	02/07/00-05/13/04	\$7,500,000.00	06/04/12	Unknown
Merrill Lynch & Co. Inc.	59020U3V5, 59020U3W3, 59020U3X1, 59020U3Y9, 59020U3Z6, 59020U4A0, 59020U4B8, 59020U4C6, 59020U4D4, 59020U4E2, 59020U4F9, 59020U4G7, 59020U4H5, 59020U4I1, 59020U4K8, 59020U4L6, 59020U4M4, 59020U4N2, 59020U4Q5, 59020U5U5, 59020U5V3, 59020U5W1, 59020U5X9, 59020U5Y7, 59020U5Z4, 59020U6A8, 59020U6C4, 59020U6D2, 59020U6E0, 59020U6F7, 59020U6H3, 59020U6J9, 59020U6K6, 59020U6L4, 59020U6M2, 59020U6N0, 59020U6P5, 59020U6Q3, 59020U6R1, 59020U6S9, 59020U6T7, 59020U6U4, 59020U6V2, 59020U6W0, 59020U6X8, ...	12/21/05-02/17/09	\$315,000,000.00	04/25/12	Unknown

Meta Financial Group, Inc.	2420316, 59100U108, US59100U1088	05/14/09-10/18/10	\$2,100,000.00	07/30/12	Unknown	-
Morgan Keegan Funds	61741W790, 61741W816, 61741W824, 74963B105, 74963H102, 74963L103, 74963Q102, 75913Q688, 75913Q696, 75913Q712, 75913Q720, 75913Q738, 75913Q746, B0BWLY5, US61741W7902, US61741W8165, US61741W8249, US74963B1052, US74963H1023, US74963L1035, US74963Q1022, US75913Q6888, US75913Q6961, US75913Q7126, US75913Q7209, US75913Q7381, US75913Q7464	01/01/07-07/31/07	\$100,300,000.00	06/16/12	Unknown	-
Morgan Keegan Funds	61741W790, 61741W816, 61741W824, 74963B105, 74963H102, 74963L103, 74963Q102, 75913Q688, 75913Q696, 75913Q712, 75913Q720, 75913Q738, 75913Q746, B0BWLY5, US61741W7902, US61741W8165, US61741W8249, US74963B1052, US74963H1023, US74963L1035, US74963Q1022, US75913Q6888, US75913Q6961, US75913Q7126, US75913Q7209, US75913Q7381, US75913Q7464	01/01/07-03/31/08	\$100,000,000.00	06/16/12	Unknown	-
Motorola, Inc.	0606486, 2103877, 2301842, 2320494, 2606600, 2622361, 4591748, 620076109, 620076117, 620076125, 620076208, 6200769AB, 6200769AC, 6200769AN, 6200769AP, 6200769BG, 6200769CK, 6200769CM, 6200769DA, 6200769DD, 6200769DJ, 6200769DR, 6200769DT, 6200769EF, 6200769EG, 6200769EH, 6200769EO, 6200769GJ, 07/19/06-01/04/07 6200769HI, 6200769JB, 6200769JE, 6200769JQ, 620076AB5, 620076AC3, 620076AE9, 620076AF6, 620076AG4, 620076AH2, 620076AJ8, 620076AK5, 620076AL3, 620076AM1, 620076AN9, 620076AP4, 620076AQ2, 620076AR0, ...	05/28/12	\$200,000,000.00	05/28/12	Possible	\$0.00*
Nalco Chemical Company	629853102	06/17/99-06/28/99	\$8,390,982.00	04/13/12	Unknown	-
National Lampoon Inc.	2420963, 636635104, 636637100, B0G0951, US6366351046, US6366371002	03/01/08-12/15/08	\$1,000,000.00	06/13/12	Unknown	-
Northfield Laboratories, Inc.	2645692, 666135108, B1BP6Y6, US6661351089	08/16/04-03/20/06	\$1,500,000.00	05/01/12	Unknown	-
Ormat Technologies, Inc.	686688102, B03L311, B03XQS5, US6866881021	05/07/08-02/24/10	\$3,100,000.00	09/24/12	Unknown	-
Packetport.com, Inc.	69521P109, 69521P208, 983117102, US69521P1093, US69521P2083, US9831171023	12/13/99-04/11/00	\$1,075,000.00	08/01/12	Unknown	-
PFF Bancorp, Inc.	2702865, 693331W104, B1HKFX7, US693331W1045	10/23/06-04/30/08	\$8,250,000.00	07/09/12	Unknown	-
Pilgrim's Pride Corporation	721467108, 72147K108, B5L3PZZ, B5Q9HG0, US7214671080, US72147K1088	05/05/08-10/28/08	\$1,500,000.00	06/09/12	Unknown	-
R.H. Donnelley Corporation	2288752, 5973497, 74955W307, US74955W3079	10/26/06-05/29/09	\$25,000,000.00	06/19/12	Unknown	-
Reddy Ice Holdings, Inc.	75734R105, B0GN314, B0GVV70, US75734R1059	08/10/05-09/15/08	\$1,000,000.00	07/18/12	Unknown	-
RINO International Corporation	2043177, 766883102, B68R190, US7668831024	03/31/09-11/17/10	\$7,000,000.00	08/27/12	Unknown	-

451665103, 451665202, B298658, B2N9W78, B56LK12, SearchMedia Holdings Limited (f/k/a B56LPF1, B5KTD9, G8005Y106, G8005Y205, Ideation Acquisition Corp.) KYG8005Y1061, KYG8005Y2051, US4516651035, US4516652025	04/01/09-08/20/10	\$2,750,000.00	06/22/12	Unknown	-
SLM Corporation	01/18/07-01/23/08	\$35,000,000.00	08/31/12	Possible	\$0.00*
Sonoco Products Co.	02/07/07-09/18/07	\$13,000,000.00	08/30/12	Unknown	-
State Street SSgA Yield Plus Fund	07/01/05-05/31/08	\$6,250,000.00	08/14/12	Unknown	-
Sturm, Ruger & Company, Inc.	04/23/07-10/24/07	\$3,000,000.00	09/24/12	Unknown	-
2885517, 885218107, 885218305, 885218404, 885218503, 885218602, 885218701, 885218800, B06GV31, B06WKR6, B1HP7H0, B1Z71W1, B248VLI, US8852181077, US8852183057, US8852184048, US8852185037, US8852186027, US8852187017, US8852188007	04/19/07-03/19/08	\$2,000,000.00	11/19/12	Unknown	-
Thornburg Mortgage, Inc.					
Tongxin International Ltd.	05/18/09-12/17/10	\$3,000,000.00	08/01/12	Unknown	-
Wachovia Corporation	05/08/06-09/29/08	\$75,000,000.00	06/27/12	Unknown	-
Washington Mutual, Inc.	04/15/03-06/28/04	\$41,500,000.00	07/02/12	Unknown	-
Westland Development Company, Inc.	09/18/06-09/18/06	\$3,778,702.41	04/02/12	Unknown	-
Zynex, Inc. f/k/a Zynex Medical Holdings, Inc.	05/21/08-03/31/09	\$2,500,000.00	10/01/12	Unknown	-

\* The loss calculation for this class action may be incorrect due to incomplete transactional data.  
NC indicates the gain/loss could not be computed.