

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), and 6058(a) of the Internal Revenue Code (the Code). ► Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2010 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2010 or fiscal plan year beginning <u>01/01/2010</u> and ending <u>12/31/2010</u>			
A This return/report is for:	☐ a multiemployer plan;	☐ a multiple-employer plan; or	
	☒ a single-employer plan;	☐ a DFE (specify) ____	
B This return/report is:	☐ the first return/report;	☐ the final return/report;	
	☐ an amended return/report;	☐ a short plan year return/report (less than 12 months).	
C If the plan is a collectively-bargained plan, check here.	☐		
D Check box if filing under:	☒ Form 5558;	☐ automatic extension;	☐ the DFVC program;
	☐ special extension (enter description)		

Part II	Basic Plan Information —enter all requested information		
1a Name of plan <u>EMBARQ RETIREMENT PENSION PLAN</u>	1b Three-digit plan number (PN) ►	<u>001</u>	
	1c Effective date of plan	<u>05/17/2006</u>	
2a Plan sponsor's name and address (employer, if for a single-employer plan) (Address should include room or suite no.) <u>EMBARQ CORPORATION</u> <u>C/O CENTURYLINK - FINANCE DEPT</u> <u>100 CENTURY LINK DR.</u> <u>MONROE, LA 71203</u>	2b Employer Identification Number (EIN) <u>20-2923630</u>	2c Sponsor's telephone number <u>360-905-7972</u>	2d Business code (see instructions) <u>517000</u>

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/14/2011</u>	<u>MARINA PEARSON</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Form 5500 (2010)
v.092307.1

3a Plan administrator's name and address (if same as plan sponsor, enter "Same") ADMINISTRATIVE COMMITTEE 805 BROADWAY 8TH FLOOR VANCOUVER, WA 98660	3b Administrator's EIN 20-2923630 3c Administrator's telephone number 360-905-7972
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4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
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5 Total number of participants at the beginning of the plan year	5	47828
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6 Number of participants as of the end of the plan year (welfare plans complete only lines 6a , 6b , 6c , and 6d).		
a Active participants.....	6a	12590
b Retired or separated participants receiving benefits.....	6b	19936
c Other retired or separated participants entitled to future benefits.....	6c	13412
d Subtotal. Add lines 6a , 6b , and 6c	6d	45938
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e	2118
f Total. Add lines 6d and 6e	6f	48056
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item).....	6g	
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6h	373

7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7	
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8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristic Codes in the instructions:
 1A 1G 3H

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristic Codes in the instructions:

9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)
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<div><div>SCHEDULE A</div><div>(Form 5500)</div><div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2010</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010		
A Name of plan EMBARQ RETIREMENT PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500. EMBARQ CORPORATION	D Employer Identification Number (EIN) 20-2923630	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier
AXA EQUITABLE LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5570651	62944	1542	115	01/01/2010	12/31/2010

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in item 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

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	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end **4** 631933**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☒ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b** 710797**c** Additions: (1) Contributions deposited during the year **7c(1)** 89649(2) Dividends and credits **7c(2)**(3) Interest credited during the year **7c(3)** 18923(4) Transferred from separate account **7c(4)**(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)** 108572**d** Total of balance and additions (add **b** and **c(6)**). **7d** 819369**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 182456(2) Administration charge made by carrier **7e(2)** 6491(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)** -1511

▶ MARKET VALUE ADJUSTMENT

(5) Total deductions **7e(5)** 187436**f** Balance at the end of the current year (subtract **e(5)** from **d**) **7f** 631933

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organization(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve.....	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	0
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	0
(4) Claims charged.....		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions.....	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs.....	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes.....	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges.....	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement.....		9d(1)	
(2) Claim reserves.....		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in c(2).).....		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier.....	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, item 2 above, report amount.	10b	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

<div>SCHEDULE A (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2010</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010		
A Name of plan EMBARQ RETIREMENT PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500. EMBARQ CORPORATION	D Employer Identification Number (EIN) 20-2923630	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier
JOHN HANCOCK LIFE INSURANCE CO.

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
04-1414660	65099	GAC 89 ASSN 0	73	01/01/2010	12/31/2010

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in item 3 the agents, brokers, and other persons in descending order of the amount paid.
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(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

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(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

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	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end **4** 277660**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☒ other ▶ **GROUP ANNUITY CONTRACT****b** Balance at the end of the previous year **7b** 325708**c** Additions: (1) Contributions deposited during the year **7c(1)**(2) Dividends and credits **7c(2)**(3) Interest credited during the year **7c(3)** 21052(4) Transferred from separate account **7c(4)**(5) Other (specify below) **7c(5)** 5244▶ **REALIZED GAINS**(6) Total additions **7c(6)** 26296**d** Total of balance and additions (add **b** and **c(6)**). **7d** 352004**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 14331(2) Administration charge made by carrier **7e(2)** 11019(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)** 48994▶ **DIVIDEND, UNREALIZED LOSSES**(5) Total deductions **7e(5)** 74344**f** Balance at the end of the current year (subtract **e(5)** from **d**) **7f** 277660

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organization(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve.....	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	0
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	0
(4) Claims charged.....		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions.....	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs.....	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes.....	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges.....	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement.....		9d(1)	
(2) Claim reserves.....		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in c(2).).....		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier.....	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, item 2 above, report amount.	10b	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2010 This Form is Open to Public Inspection
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For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan <u>EMBARQ RETIREMENT PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>EMBARQ CORPORATION</u>	D Employer Identification Number (EIN) <u>20-2923630</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information	
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2010</u>		
2 Assets:		
a Market value	2a <u>3103818613</u>	
b Actuarial value	2b <u>3271161151</u>	
3 Funding target/participant count breakdown		
	(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment	3a <u>20953</u>	<u>2160468974</u>
b For terminated vested participants	3b <u>12895</u>	<u>377301990</u>
c For active participants:		
(1) Non-vested benefits	3c(1)	<u>37196765</u>
(2) Vested benefits	3c(2)	<u>893011129</u>
(3) Total active	3c(3) <u>13980</u>	<u>930207894</u>
d Total	3d <u>47828</u>	<u>3467978858</u>
4 If the plan is at-risk, check the box and complete items (a) and (b)	☐	
a Funding target disregarding prescribed at-risk assumptions	4a	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been at-risk for fewer than five consecutive years and disregarding loading factor	4b	
5 Effective interest rate	5	<u>6.66 %</u>
6 Target normal cost	6	<u>49425414</u>

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	<u>10/10/2011</u>
Signature of actuary	Date
<u>DENISE PATTERSON</u>	<u>11-04167</u>
Type or print name of actuary	Most recent enrollment number
<u>TOWERS WATSON DELAWARE INC.</u>	<u>312-525-2500</u>
Firm name	Telephone number (including area code)
<u>191 NORTH WACKER DRIVE</u> <u>CHICAGO, IL 60606</u>	
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2010
v.092308.1

Part II		Beginning of year carryover and prefunding balances	
		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (Item 13 from prior year)	420135727	0
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	46858587	0
9	Amount remaining (Item 7 minus item 8).....	373277140	0
10	Interest on item 9 using prior year's actual return of <u>20.35</u> %	75961898	
11	Prior year's excess contributions to be added to prefunding balance:		
a	Excess contributions (Item 38 from prior year)		273734762
b	Interest on (a) using prior year's effective rate of <u>8.17</u> %		28071506
c	Total available at beginning of current plan year to add to prefunding balance		301806268
d	Portion of (c) to be added to prefunding balance.....		0
12	Reduction in balances due to elections or deemed elections.....	0	0
13	Balance at beginning of current year (item 9 + item 10 + item 11d – item 12).....	449239038	0

Part III		Funding percentages	
14	Funding target attainment percentage.....	14	81.37 %
15	Adjusted funding target attainment percentage.....	15	81.37 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	96.44 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.....	17	%

Part IV		Contributions and liquidity shortfalls	
18 Contributions made to the plan for the plan year by employer(s) and employees:			
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	
03/15/2011	97000000		
		Totals ▶	18(b) 97000000 18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:	
a Contributions allocated toward unpaid minimum required contribution from prior years.....	19a 0
b Contributions made to avoid restrictions adjusted to valuation date	19b 0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c 89796342
20 Quarterly contributions and liquidity shortfalls:	
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No
b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No
c If 20a is "Yes," see instructions and complete the following table as applicable:	
Liquidity shortfall as of end of Quarter of this plan year	
(1) 1st	(2) 2nd
0	0
(3) 3rd	(4) 4th
0	0

Part V Assumptions used to determine funding target and target normal cost

21 Discount rate:				
a Segment rates:	1st segment: 5.03 %	2nd segment: 6.73 %	3rd segment: 6.82 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 64
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
27 If the plan is eligible for (and is using) alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII Reconciliation of unpaid minimum required contributions for prior years

28 Unpaid minimum required contribution for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (item 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (item 28 minus item 29)	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost, adjusted, if applicable (see instructions).....	31	49425414
32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	507337591	85380902
b Waiver amortization installment		
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	
34 Total funding requirement before reflecting carryover/prefunding balances (item 31 + item 32a + item 32b – item 33).....	34	134806316
	Carryover balance	Prefunding balance
35 Balances used to offset funding requirement	45102579	0
36 Additional cash requirement (item 34 minus item 35).....	36	89703737
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c).....	37	89796342
38 Interest-adjusted excess contributions for current year (see instructions).....	38	92605
39 Unpaid minimum required contribution for current year (excess, if any, of item 36 over item 37).....	39	0
40 Unpaid minimum required contribution for all years	40	0

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2010
		This Form is Open to Public Inspection.
For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010		
A Name of plan EMBARQ RETIREMENT PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 EMBARQ CORPORATION	D Employer Identification Number (EIN) 20-2923630	

Part I	Service Provider Information (see instructions)
---------------	--

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
NORTHERN TRUST CORPORATION
36-2723087

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation
--

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PACIFIC INVESTMENT MGMT CO PIMCO

95-2632339

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	10982587	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 50	TRUSTEE	4766159	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

THE WYATT COMPANY

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	ACTUARIAL	1842334	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MARISCO

84-1434992

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1205404	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

HARRIS ASSOCIATES

04-3276558

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	794805	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PRUDENTIAL INSURANCE CO

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	730300	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

THORNBURG

85-0301299

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	699669	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

NWQ

02-0767178

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	609787	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

TRADEWINDS

20-2344697

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	456231	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

SCHNEIDER CAPITAL

23-2856392

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	438619	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

UBS

32-0047510

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	408417	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

HUFF

13-3245475

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	387767	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

JENNISON ASSOCIATES CAPITAL CORP

13-2631108

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	300719	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

LSV

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	245010	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WALL STREET ASSOCIATES

33-0238287

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	211780	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WILLIAM BLAIR

36-2214610

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	178460	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

EARNST PARTNERS

58-2386669

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	96250	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

CARDINAL

06-1422705

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	93843	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

OPPENHEIMER

200 PARK AVENUE
24TH FLOOR
NEW YORK, NY 10166

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	76470	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

IRM

4901 VINELAND RD, SUITE 270
ORLANDO, FL 32811

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	67639	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

AXA EQUITABLE LIFE INSURANCE CO

13-5570651

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
23	NONE	67312	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

RIVERBRIDGE

41-1930193

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	65043	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

KEELEY

36-3160361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	61830	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WELLS FARGO

04-1347393

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	57303	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

CANTOR GROUP

48-1158131

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	NONE	48892	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

FORT WASHINGTON

303 BROADWAY ST, STE 1200
CINCINNATI, OH 45202

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	32531	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

CENTURY MARKETING SOLUTIONS

72-1432923

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36	NONE	12367	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III **Termination Information on Accountants and Enrolled Actuaries (see instructions)**
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN;
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN;
c Position:	
d Address:	e Telephone:

Explanation:

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2010
		This Form is Open to Public Inspection

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010		
A Name of plan EMBARQ RETIREMENT PENSION PLAN	B Three-digit plan number (PN)	001
C Plan sponsor's name as shown on line 2a of Form 5500 EMBARQ CORPORATION	D Employer Identification Number (EIN) 20-2923630	

Part I	Asset and Liability Statement
---------------	--------------------------------------

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	300000000	97000000
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	78764853	46878811
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	76966833	24255521
(2) U.S. Government securities.....	1c(2)	42630429	238159281
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	423097274	400152047
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	5418621	7301210
(B) Common	1c(4)(B)	1134212685	1621122549
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)	100119258	111811755
(7) Loans (other than to participants)	1c(7)	284655964	80065293
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	61939075	63019091
(10) Value of interest in pooled separate accounts.....	1c(10)	61239155	69791365
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	137675719	360453904
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	1036505	909593
(15) Other	1c(15)	712155469	380057045

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	3419911840	3500977465

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	316051496	98674867
k Total liabilities (add all amounts in lines 1g through 1j)	1k	316051496	98674867

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	3103860344	3402302598
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Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	97000000	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		97000000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	487914	
(B) U.S. Government securities	2b(1)(B)	6993398	
(C) Corporate debt instruments	2b(1)(C)	36840003	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		44321315
(2) Dividends: (A) Preferred stock	2b(2)(A)	92315	
(B) Common stock	2b(2)(B)	25481577	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	24799285	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		50373177
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	11213645376	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	11040236298	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		173409078

		(a) Amount	(b) Total
2b (5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other	2b(5)(B)	156250855	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		156250855
(6) Net investment gain (loss) from common/collective trusts	2b(6)		66187
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		6667199
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		17501245
c Other income.....	2c		11353336
d Total income. Add all income amounts in column (b) and enter total.....	2d		556942392

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	228634969	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		228634969
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions).....	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees	2i(1)	6724697	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	18200464	
(4) Other	2i(4)	4940008	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		29865169
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		258500138

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		298442254
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unqualified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☒ Yes ☐ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: **MAYER HOFFMAN MCCANN P.C.**

(2) EIN: **43-1947695**

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

- 4** CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete 4j and 4l. MTIAs also do not complete 4l.

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.).....		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....		X	
e Was this plan covered by a fidelity bond?.....	X		10000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.).....	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.).....	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?.....		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.).....		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

- 5a** Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?
If yes, enter the amount of any plan assets that reverted to the employer this year ☐ Yes ☒ No Amount:

- 5b** If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)

5b(2) EIN(s)

5b(3) PN(s)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2010 This Form is Open to Public Inspection.
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For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

A Name of plan <u>EMBARQ RETIREMENT PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>EMBARQ CORPORATION</u>	D Employer Identification Number (EIN) <u>20-2923630</u>

Part I	Distributions
---------------	----------------------

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>36-1561860</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	<u>24</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part)
----------------	--

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?.....	☐ Yes	☒ No	☐ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?.....	☐ Yes	☐ No	☒ N/A

Part III	Amendments
-----------------	-------------------

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box(es). If no, check the "No" box.....	☐ Increase	☐ Decrease	☒ Both	☐ No
--	-----------------------------------	-----------------------------------	--	-----------------------------

Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?.....	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Schedule R (Form 5500) 2010
v.092308.1

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents)

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents)

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents)

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents)

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents)

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents)

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

- 14** Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	14a	
b The plan year immediately preceding the current plan year	14b	
c The second preceding plan year	14c	

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	15a	
b The corresponding number for the second preceding plan year	15b	

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	16a	
b If item 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

- 19** If the total number of participants is 1,000 or more, complete items (a) through (c)

- a** Enter the percentage of plan assets held as:

Stock: 53.3% Investment-Grade Debt: 9.1% High-Yield Debt: 24.6% Real Estate: 8.2% Other: 4.8%

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☒ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate item 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

EMBARQ RETIREMENT PENSION PLAN

FINANCIAL STATEMENTS

Years Ended December 31, 2010 and 2009

EMBARQ RETIREMENT PENSION PLAN
Financial Statements for the Years Ended December 31, 2010 and 2009

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• Schedule of Assets (Held at End of Year)	Schedule I
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INDEPENDENT AUDITORS' REPORT

The Plan Administrator of
Embarq Retirement Pension Plan

We were engaged to audit the accompanying statements of net assets available for benefits of the Embarq Retirement Pension Plan (the "Plan") as of December 31, 2010 and 2009, and the related statements of changes in net assets available for benefits for the years then ended, and the supplemental schedules of assets (held at end of year) and reportable transactions as of and for the year ended December 31, 2010. These financial statements and supplemental schedules are the responsibility of the Plan's management.

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 8, which was certified by The Northern Trust Company, the trustee of the Plan, except for comparing the information with the related information included in the financial statements and supplemental schedules. We have been informed by the plan administrator that the trustee holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained certifications from the trustee as of December 31, 2010 and 2009 and for the years then ended, that the information provided to the plan administrator by the trustee is complete and accurate.

Because of the significance of the information that we did not audit, we are unable to, and do not, express an opinion on the accompanying financial statements and supplemental schedules taken as a whole. The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the trustee, have been audited by us in accordance with U.S. generally accepted auditing standards and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Mayer Hoffman McCann P.C.

Leawood, Kansas
October 13, 2011

EMBARQ RETIREMENT PENSION PLAN
Statements of Net Assets Available for Benefits
As of December 31, 2010 and 2009

	2010	2009
	(In thousands)	
ASSETS		
Investments, at fair value:		
Common stocks, preferred stocks, equity funds and related securities	\$ 1,649,651	\$ 1,156,157
U.S. corporate bonds and related securities	733,282	534,093
U.S. government bonds, municipal bonds and related securities	238,159	42,630
Foreign bonds	133,817	142,673
Real estate	181,603	161,358
Cash and cash equivalents	93,371	149,060
Hedge funds	161,612	273,227
Securities loaned to third parties	80,065	284,656
Collateral on securities loaned to third parties	82,123	293,916
Other	3,416	3,377
	<hr/>	<hr/>
Total investments	3,357,099	3,041,147
	<hr/>	<hr/>
Other assets:		
Unsettled securities sales	33,951	66,954
Contributions receivable from Embarq	97,000	300,000
Accrued investment income and other receivables	12,928	11,811
	<hr/>	<hr/>
Total other assets	143,879	378,765
	<hr/>	<hr/>
TOTAL ASSETS	3,500,978	3,419,912
	<hr/>	<hr/>
LIABILITIES		
Unsettled securities purchases	9,259	18,415
Obligation to return collateral on securities loaned to third parties	82,123	293,916
Accrued investment, administrative expenses and other liabilities	7,293	3,721
	<hr/>	<hr/>
TOTAL LIABILITIES	98,675	316,052
	<hr/>	<hr/>
NET ASSETS AVAILABLE FOR BENEFITS	\$ 3,402,303	\$ 3,103,860
	<hr/>	<hr/>

See accompanying notes to financial statements.

EMBARQ RETIREMENT PENSION PLAN
Statements of Changes in Net Assets Available for Benefits
For the Years Ended December 31, 2010 and 2009

	2010	2009
	(In thousands)	
ADDITIONS		
Net investment income:		
Net realized and unrealized appreciation in the fair value of investments	\$ 353,828	\$ 424,231
Interest	69,080	44,683
Dividends	25,680	20,809
Real estate income	4,470	5,217
Other income	6,884	6,377
Total investment income	459,942	501,317
Less - investment expenses	(14,906)	(12,113)
Net investment income	445,036	489,204
Employer contribution	97,000	300,000
TOTAL ADDITIONS	542,036	789,204
DEDUCTIONS		
Benefit payments	228,635	217,216
Administrative expenses	14,958	9,550
TOTAL DEDUCTIONS	243,593	226,766
NET INCREASE	298,443	562,438
NET ASSETS AVAILABLE FOR BENEFITS		
Beginning of year	3,103,860	2,541,422
End of year	\$ 3,402,303	\$ 3,103,860

See accompanying notes to financial statements.

EMBARQ RETIREMENT PENSION PLAN
Statements of Accumulated Plan Benefits
As of December 31, 2010 and 2009

	2010	2009
	(In thousands)	
Vested benefits:		
Participants currently receiving benefits	\$ 2,073,505	\$ 1,870,086
Other participants	<u>1,032,538</u>	<u>977,208</u>
Total vested benefits	3,106,043	2,847,294
Non-vested benefits	<u>34,609</u>	<u>31,602</u>
Actuarial present value of accumulated plan benefits	<u>\$ 3,140,652</u>	<u>\$ 2,878,896</u>

See accompanying notes to financial statements.

EMBARQ RETIREMENT PENSION PLAN
Statements of Changes in Accumulated Plan Benefits
For the years ended December 31, 2010 and 2009

	2010	2009
	(In thousands)	
Actuarial present value of accumulated plan benefits at:		
Beginning of year	<u>\$ 2,878,896</u>	<u>\$ 2,804,984</u>
Increase/(decrease) during the year attributable to:		
Decrease in the discount period	238,140	232,110
Actual benefits paid	(228,635)	(217,216)
Benefits accumulated and actuarial gains/losses	102,631	54,394
Assumption changes	147,198	4,600
Plan amendments and other	<u>2,422</u>	<u>24</u>
Net increase	<u>261,756</u>	<u>73,912</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 3,140,652</u>	<u>\$ 2,878,896</u>

See accompanying notes to financial statements.

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

1. DESCRIPTION OF THE PLAN

The following brief description of the Embarq Retirement Pension Plan (the “Plan”) provides only general information. For more complete information, participants should refer to the Summary Plan Description, which can be obtained by accessing Embarq Corporation’s (“Embarq” or “Company”) intranet site, the benefits internet site, www.CenturyLinkbenefits.com, or by contacting the Employee Resource Center (ERC) at 888-722-4ERC (4372).

General

On May 17, 2006, Sprint Nextel Corporation (“Sprint Nextel”) spun off its local communications and product distribution operations to create Embarq. On that date, Embarq established the Plan and a related trust (“Trust”), under the custody of The Northern Trust Company of Chicago, Illinois (“Northern Trust” or “Trustee”), to provide retirement benefits to Plan participants.

The Plan is classified as a defined benefit pension plan under the Internal Revenue Code (the “Code”) and has been adopted by substantially all of Embarq’s subsidiaries. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (“ERISA”).

In conjunction with the spin-off, benefit obligations in the Sprint Retirement Pension Plan (the “Sprint Plan”) related to active, terminated or retired Embarq employees who, immediately prior to May 17, 2006, were participants in, or entitled to present or future benefits (whether or not vested) under the Sprint Plan, were transferred to the Plan.

On July 1, 2009, Embarq and CenturyLink, Inc. (“CenturyLink”), a Louisiana corporation, completed a merger transaction whereby a wholly owned subsidiary of CenturyLink merged with and into Embarq. As a result of the merger, Embarq became a wholly-owned subsidiary of CenturyLink and remains the sponsor of the Plan. No changes to the Plan occurred in 2009 as a result of this merger.

Eligibility

For the majority of Embarq’s employees, full-time active employees become eligible to participate in the Plan when they complete one year of continuous service under the Plan. Part-time active employees become eligible to participate after they have worked at least 1,000 hours during the first 12 months of their employment, or in any calendar year thereafter. For the Centel Corporation bargaining unit employees, all active employees become eligible to participate in the Plan on their first day of work.

Vesting

Participants become vested in their retirement benefit when they complete five years of continuous service under the Plan or upon attaining age 65 for Centel Corporation bargaining unit employees.

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

Pension Benefits

Effective May 17, 2006, each eligible Plan participant or employee received full credit for purposes of eligibility, vesting, determination of level of benefits, and, to the extent applicable, benefit accruals under the Plan for their service, as applicable, under the Sprint Plan.

For participants not represented by a collective bargaining agreement, annual benefits under the Plan are determined according to a two-part formula. Part one uses average annual pay for the 60 months ended December 31, 1993, multiplied by credited years of service through December 31, 1993 times 1.5%. For part two, the amount calculated in part one is then added to 1.5% of eligible annual pay for each subsequent year after 1993 until the date of retirement. The annual compensation of each participant taken into account in determining benefit accruals shall not exceed the compensation limit as established under Code Sec. 401(a)(17).

Pension benefits for participants represented by certain collective bargaining agreements which have bargained for benefits under the Plan are determined based on a schedule of flat dollar amounts as specified in the respective individual bargaining agreements and their credited service.

For participants who have collectively-bargained benefits under the Plan, benefits are typically renegotiated as part of a new collective bargaining agreement. Any changes in negotiated benefit rates are considered plan amendments in these financial statements.

The Plan provides for normal, early retirement, special early retirement, disability retirement and deferred vested retirement, upon meeting certain conditions. Plan benefits may be paid in the form of a single life annuity or in various forms of a joint and survivor annuity, after an actuarial reduction if benefits commence before the participant's normal retirement date. Certain participants may qualify for a lump sum distribution of all or a portion of their vested accrued benefit.

Multiple amendments have been made to the Plan. Some of these amendments apply only to certain groups of employees whose rights have been preserved according to the provisions of their predecessors' company pension plans. Benefits are calculated under the current Plan formula and compared to the preserved benefit.

Freezing of Pension Plan

Effective December 31, 2010, CenturyLink amended the Plan so that no additional benefits will be earned or accrued for non-represented members. Service after this date will continue to count toward vesting and benefit eligibility, but not the benefit amount. Existing retired or terminated vested participants will not be affected.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The following is a summary of the significant accounting policies of the Plan:

Basis of Accounting

The accompanying financial statements are prepared under the accrual method of accounting.

Valuation of Investments and Income Recognition

Investments of the Plan are stated at fair value which is determined using quoted market or estimated fair values. The fair value of marketable debt and equity securities is based on the market value of the last reported sale price in the active market they are traded in on the last business day of the year. The fair value of other investments,

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

including hedge funds, real estate, venture capital funds and partnerships, is the estimated market value, most recent appraised value or cost, which is used to approximate market value.

Purchases and sales of securities are recorded on the trade dates. Dividend income is recorded on the ex-dividend date. Income from all the investments is recorded as earned on an accrual basis. Net realized and unrealized appreciation is recorded in the accompanying financial statements based on the fair value of investments.

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments including, where applicable, lump-sum distributions, that are attributable under the Plan's provisions to the service participants have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants or their beneficiaries, (b) beneficiaries of participants who have died, and (c) present participants or their beneficiaries. For participants represented by collective bargaining units that have bargained for benefits, the accumulated plan benefits are based upon amounts specified in the respective bargaining agreements. For remaining participants, the accumulated plan benefits are based upon a participant's compensation and the benefit formula described in Note 1, *Description of the Plan-Pension Benefits*. Accumulated benefits under all circumstances (retirement, death, disability and termination of employment) are included to the extent they are deemed attributable to employee service rendered to the valuation date.

The actuarial present value of accumulated plan benefits is determined by the Plan's actuary (Towers Watson) and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as death, disability, withdrawal or retirements) between the valuation date and the expected date of payment. The significant actuarial assumptions underlying the actuarial computations made to determine the present value of accumulated plan benefits as of December 31, 2010 and 2009 were as follows:

Mortality	RP-2000 combined Healthy Mortality Tables (with projected mortality improvements to 2011).
Disabled Mortality	The Revenue Ruling 96-7 Disabled Post-1994 table (males and females separate) was used for the period after disability retirement.
Interest rate	8.5% per annum.
Retirement age	Later of age 65 and 5 years of service.
Turnover	A moderate scale consistent with the Company's prior experience.
Expenses	Provision for expenses is through the use of an assumed rate of return on assets lower than might otherwise be expected.

Were the plan to terminate, different actuarial assumptions and other factors might be applicable in determining actuarial present value of accumulated plan benefits.

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

Administrative Expenses

Certain costs and expenses of the Plan are paid from the funds of the Plan. The payment of such costs is subject to ERISA limitations and the Plan.

Use of Estimates

The preparation of financial statements in conformity with United States generally accepted accounting principles requires management to make estimates and assumptions that affect the amounts reported as assets, liabilities and changes therein; disclosure of contingent assets; liabilities; and benefit obligations and changes therein, at the date of the financial statements. Actual results could differ from these estimates.

Futures and Forward Transactions

In order to gain exposure to or protect from changes in the market, the Plan may buy and sell financial futures and forward contracts. Risks of entering into futures and forward contracts include the possibility that there may be a change in the value of the contract that may not exactly correlate with changes in the value of the underlying securities. Upon entering into a futures contract, the Trust is required to deposit initial margin, either cash or securities, in an amount equal to a certain percentage of the contract value. Subsequent payments (variation margin) are made or received by the fund each day. The variation margin payments are equal to the daily changes in the contract value and are recorded as realized gains and losses.

Option Transactions

In order to produce incremental earnings, protect gains and facilitate buying and selling of securities for investment purposes, the Trust may buy and sell put and call options and write covered call and cash-secured put options on securities, stock and interest rate indexes and foreign currencies. The risk in writing a call option is that the Trust gives up the opportunity of profit if the market price of the security, index or currency increases. The risk in writing a put option is that the Trust may incur a loss if the market price of the security, index or currency decreases and the option is exercised. The risk of buying an option is that the Trust pays a premium whether or not the option is exercised. Option contracts are valued daily and unrealized appreciation and depreciation is recorded. The Trust will realize a gain or loss upon expiration or closing of the option transaction. When an option is exercised, the proceeds on sale of a written call option, the purchase cost of a written put option, or the cost of security for a purchased put or call option is adjusted by the amount of premium received or paid.

3. FUNDING POLICY

The Company's funding policy is to make contributions to the Plan that satisfies ERISA minimum funding requirements. The Company may also make discretionary contributions based on projected assets and liabilities of the Plan. For the 2010 and 2009 plan years, the Company made a discretionary contribution of approximately \$97 million and \$300 million, respectively.

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

4. INVESTMENTS

Except for the annuity contracts issued by John Hancock Life Insurance Company and AXA Equitable Life Insurance Company that are included in the attached Statement of Net Assets under Investments - Other, the Plan's investments are held in the Trust. All investment information disclosed in the accompanying financial statements and schedules, including investments held as of December 31, 2010 and 2009, and net appreciation (depreciation) in fair value of investments, interest, dividends, other investment income and investment expenses for the years ended December 31, 2010 and 2009, was obtained or derived from information supplied to the Plan administrator and certified as complete and accurate by Northern Trust.

The following schedule presents individual investments (at fair value as determined by quoted market price or estimated fair value) representing 5% or more of the Plan's net assets available for benefits as of December 31, 2010 and 2009:

	2010	2009
	(In thousands)	
MFO PIMCO FDS Long Duration	\$ 243,377	N/A

For the years ended December 31, 2010 and 2009, net realized and unrealized appreciation (depreciation) in the fair value or estimated fair value on the Plan's investments (including those bought, sold or held during the year) was as follows:

	2010	2009
	(In thousands)	
Common stocks, preferred stocks, equity funds and related securities	\$ 232,583	\$ 362,122
U.S. corporate bonds and related securities	41,345	9,970
U.S. government, municipal and related securities	8,889	58,679
Foreign bonds	5,573	16,893
Real estate	18,360	(103,001)
Hedge funds	9,132	21,366
Derivatives	40,662	53,438
Options	2,303	4,109
Swaps	(2,828)	(2,737)
Other	(2,191)	3,392
Total	<u>\$ 353,828</u>	<u>\$ 424,231</u>

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

5. FUTURES AND OPTIONS CONTRACTS

The Trust occasionally purchases futures and options contracts as a substitute for direct investments in equities and U.S. Treasury securities. Futures and options contracts are settled on a daily basis and had no market value on December 31, 2010 and 2009. Gains and losses from futures and options activity are reflected as a component of net realized and unrealized appreciation (depreciation) in the fair value of investments in the accompanying financial statements.

These purchases require deposits with a broker of approximately 2% to 4% of the contract face value and are collateralized with cash equivalent securities by the investment manager.

The values of futures and options contracts held by the Trust were as follows:

Futures contracts: As of December 31, 2010 and 2009, the total face value of these contracts was \$1.5 billion and \$0.9 billion.

Options contracts: As of December 31, 2010 and 2009, the total fair value of these contracts was \$(47) thousand and \$(150) thousand.

Interest rate swap agreements: As of December 31, 2010 and 2009, the total net notional value of these agreements was \$61.6 million and \$194.4 million with a total market value of \$(1.6) million and \$(0.2) million, respectively.

Swaptions contracts: As of December 31, 2010 and 2009, the total net notional value of these agreements was \$(172.8) million and \$(122.0) million with a total market value of \$(1.5) million and \$(0.7) million, respectively.

Credit Default Swaps: As of December 31, 2010 and 2009, the total net notional value of these agreements was \$205.2 million and \$133.3 million with a total market value of \$597 thousand and \$(31) thousand, respectively.

Forward Rate Agreements: The Trust did not contain this type of investment as of December 31, 2010. As of December 31, 2009, the total net notional value of these agreements was \$5.0 million with a total market value of \$35 thousand.

Forward Volatility Agreements: As of December 31, 2010, the total net notional value of these agreements was \$(5.6) million with a total market value of \$(0.9) million. The Trust did not contain this type of investment as of December 31, 2009.

Inflation Floor Agreements: As of December 31, 2010, the total net notional value of these agreements was \$(4.5) million with a total market value of \$(44) thousand. The Trust did not contain this type of investment as of December 31, 2009.

6. SECURITIES LENDING

The Trust has an agreement with Northern Trust authorizing Northern Trust to lend securities held in the Trust to third parties. Northern Trust must obtain collateral from the borrower in the form of cash, letters of credit issued by an entity other than the borrower, or acceptable securities. Loaned securities are marked-to-market on a daily basis to ensure appropriate collateral is obtained from the borrower. In the event the loaned securities are not returned by the borrower, Northern Trust will, at its own expense, either replace the loaned securities or, if unable to purchase those securities on the open market, credit the Plan in cash equal to the fair value of the loaned securities.

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

The fair value of securities loaned by the plan at December 31, 2010 and 2009 was approximately \$80 million and \$285 million, respectively.

The Plan and Northern Trust each receive a percentage of the net income derived from securities lending activities. Income earned from these activities in 2010 was approximately \$0.6 million, net of Northern Trust fees of approximately \$0.2 million and in 2009 was approximately \$0.9 million, net of Northern Trust fees of approximately \$0.2 million.

Although the Plan's securities lending activities are collateralized as described above, they involve both market and credit risk. Market risk refers to the possibility that collateral posted by borrowers of securities or investments made by the Trustee with such collateral may decrease in value. Credit risk refers to the possibility that counterparties involved in the securities lending program may fail to perform in accordance with the terms of the contract.

7. FAIR VALUE MEASUREMENT

As of December 31, 2010 and 2009, the following valuation techniques were used to measure fair value. There were no changes to these methodologies during 2010:

Level 1 –Valued using the closing price reported in the active market in which the individual security was traded.

Level 2 –Valued using quoted prices in markets that are not active, broker dealer quotations, net asset value of shares held by the Plan and other methods by which all significant input was observable at the measurement date.

Level 3 –Valued using valuation reports from the respective institutions at the measurement date.

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

The following table presents the hierarchy levels for Embarq's defined benefit pension plan's investments as of December 31, 2010:

	Level 1	Level 2	Level 3	Total
	(In thousands)			
Common stocks, preferred stocks, equity funds and related securities*				
Basic materials	\$ 292,996	\$ 1,574	\$ -	\$ 294,570
Conglomerates	4,912	-	-	4,912
Consumer goods	357,118	2,502	-	359,620
Financial	284,669	24,592	-	309,261
Healthcare	63,974	1,030	-	65,004
Industrial goods	186,361	3,037	-	189,398
Services	227,069	1,031	-	228,100
Technology	223,912	-	-	223,912
Utilities	32,786	-	-	32,786
Total	1,673,797	33,766	-	1,707,563
U.S. corporate bonds*				
Basic materials	-	102,057	-	102,057
Conglomerates	-	7,340	-	7,340
Consumer goods	-	23,877	-	23,877
Financial	-	402,810	-	402,810
Healthcare	-	20,467	-	20,467
Industrial goods	-	14,354	-	14,354
Services	-	73,137	-	73,137
Technology	-	33,031	-	33,031
Utilities	-	8,444	-	8,444
Total	-	685,517	-	685,517
U.S. government, municipal and related securities*	-	249,514	2,899	252,413
Foreign bonds	-	132,237	1,581	133,818
Real estate	-	-	181,603	181,603
Hedge funds	-	-	161,612	161,612
Cash and cash equivalents	19,489	73,881	-	93,370
Collateral on securities loaned to third parties	82,123	-	-	82,123
Other assets	3,174	54,209	1,697	59,080
Total	\$ 1,778,583	\$ 1,229,124	\$ 349,392	\$ 3,357,099

* Includes Securities Loaned to Third Parties at December 31, 2010 as follows:

Common stock	\$ 57,912
U.S. corporate bonds	7,899
U.S. government bonds, municipal bonds and related securities	14,254

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

The following table presents the hierarchy levels for Embarq's defined benefit pension plan's investments as of December 31, 2009:

	Level 1	Level 2	Level 3	Total
	(In thousands)			
Common stocks, preferred stocks, equity funds and related securities*				
Basic materials	\$ 222,742	\$ -	\$ -	\$ 222,742
Conglomerates	1,603	-	-	1,603
Consumer goods	302,810	339	-	303,149
Financial	216,783	19,158	-	235,941
Healthcare	56,234	1,442	-	57,676
Industrial goods	132,140	4,728	-	136,868
Services	145,866	-	-	146,038
Technology	221,034	-	-	221,034
Utilities	38,642	-	-	38,642
Total	1,337,854	25,667	-	1,363,521
U.S. corporate bonds*				
Basic materials	-	199,668	-	199,668
Conglomerates	-	11,264	-	11,264
Consumer goods	-	24,266	-	24,266
Financial	-	152,519	-	152,519
Healthcare	-	19,392	-	19,392
Industrial goods	-	16,582	-	16,582
Services	-	72,967	-	72,967
Technology	-	37,562	-	37,562
Utilities	-	1,914	-	1,914
Total	-	536,134	-	536,134
U.S. government, municipal and related securities*	-	52,598	-	52,598
Foreign bonds	-	141,673	1,000	142,673
Real estate	-	-	161,358	161,358
Hedge funds	-	113,341	159,886	273,227
Cash and cash equivalents	37,705	111,355	-	149,060
Collateral on securities loaned to third parties	293,916	-	-	293,916
Other assets	5,511	62,150	999	68,660
Total	\$ 1,674,986	\$ 1,042,918	\$ 323,243	\$ 3,041,147

* Includes Securities Loaned to Third Parties at December 31, 2009 as follows:

Common stock	\$ 215,056
U.S. corporate bonds	59,632
U.S. government bonds, municipal bonds and related securities	9,968

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

The following sets forth a summary of changes in the fair value of Embark's defined benefit pension plans' Level 3 assets:

	Real Estate	Hedge Equity	Other	Total
	(In thousands)			
January 1, 2009	\$ 166,303	\$ 128,558	\$ 23,740	\$ 318,601
Transfer in (out)	95,860	-	(22,158)	73,702
Realized gain (loss) on investments, net	(103)	-	-	(103)
Unrealized gain (loss) on investments, net	(102,898)	24,298	(183)	(78,783)
Real estate income	5,217	-	-	5,217
Purchases	-	7,125	1,000	8,125
Sales	(3,021)	(95)	(400)	(3,516)
December 31, 2009	161,358	159,886	1,999	323,243
Realized gain (loss) on investments, net	(1,678)	2,102	-	424
Unrealized gain (loss) on investments, net	20,038	8,851	42	28,931
Real estate income	4,470	-	-	4,470
Purchases	-	-	4,735	4,735
Sales	(2,585)	(9,227)	(599)	(12,411)
December 31, 2010	\$ 181,603	\$ 161,612	\$ 6,177	\$ 349,392

8. INFORMATION PREPARED AND CERTIFIED BY THE TRUSTEE

The Plan administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, the Trustee has certified that the following data included in the accompanying 2010 and 2009 financial statements and supplemental schedules is complete and accurate with respect to investments:

- Investments at fair value
- Net appreciation in fair value of investments
- Interest and dividends
- Schedule of assets (held at end of year)
- Schedule of reportable transactions

Accordingly, the Plan administrator instructed the Plan's independent auditor not to perform any auditing procedures with respect to the investment information certified by the Trustee as complete and accurate, except for comparing such information certified by the Trustee to information included in the Plan's financial statements and supplemental schedules.

9. PLAN TERMINATION

Although the Company has not expressed any intention to do so, it has the right to terminate the Plan subject to the provisions of ERISA.

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

In the event the Plan terminates, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

- A. Annuity benefits that former participants or their beneficiaries have been receiving for at least three years, or that participants eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding Plan termination.
- B. Other vested benefits insured by the Pension Benefit Guaranty Corporation ("PBGC"), a United States governmental agency, up to the applicable limitations discussed below.
- C. All other vested benefits (that is, vested benefits not insured by the PBGC).
- D. All nonvested benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan were terminated. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pension benefits. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. However, there is a statutory ceiling on the amount of a participant's monthly benefit that the PBGC guarantees. Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits and may also depend on the level of benefits guaranteed by the PBGC and the financial condition of the Plan Sponsor.

10. INCOME TAX STATUS

The Plan is intended to satisfy the qualification requirements of Section 401(a) of the Code. The Plan administrator believes the Plan is being operated in compliance with the applicable requirements of the Code and, therefore, believes that the Plan, as operated, is qualified and the related Trust is tax exempt.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain tax position that more likely than not would not be sustained upon examination by the IRS. The plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2010, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The plan administrator believes it is no longer subject to income tax examinations for years prior to 2007.

11. PROHIBITED TRANSACTIONS

None noted.

12. RELATED PARTY TRANSACTIONS

Certain administrative functions are performed by employees of Embarq. No such employees receive compensation from the Plan for performing these administrative functions.

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2010 and 2009

13. DEPARTMENT OF LABOR AUDIT

In September 2008, the Department of Labor – Employee Benefits Security Administration initiated a routine audit of the Plan. As a result of preliminary discussions with the Department of Labor representative, the Company does not believe the audit will result in a material adverse outcome.

14. RISKS AND UNCERTAINTIES

The Plan invests in various investment securities, some of which are exposed to various risks such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that those changes could materially affect the amounts reported in the statement of net assets available for benefits.

Some of the Plan's investment securities have contractual cash flows, such as asset backed securities, collateralized mortgage obligations, and commercial and government mortgage backed securities, including securities backed by sub-prime mortgage loans. The value, liquidity and related income of these securities are sensitive to changes in economic conditions, including real estate values, delinquencies or defaults, or both, and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates.

Changes in the discount rate and investment returns can have a significant effect on the funded status of the Plan. Management continues to monitor this situation and the potential impact on future funding requirements and related expenses.

The actuarial present value of benefit obligations is reported based on certain assumptions pertaining to interest rates and employee demographics, both of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

15. SUBSEQUENT EVENTS

Subsequent events were evaluated from December 31, 2010 until October 13, 2011, the date the financial statements were available to be issued. Based on the events noted through that period, no disclosures were deemed necessary

SUPPLEMENTAL SCHEDULES

EMBARQ RETIREMENT PENSION PLAN
Supplemental Schedules

Schedule I

Schedule of Assets (Held at End of Year) as of December 31, 2010

EIN: 20-2923630 Plan No. 001

Form 5500, Schedule H, Part IV, Line 4i

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Equities							
Common stock							
Australia - AUD							
ALUMINA LTD NPV SEDOL: 6954985							
1,030,169.00	2.4800000	0.00	2,618,817.25	1,954,392.46	503,357.16	161,067.63	664,424.79
BHP BILLITON LTD NPV SEDOL: 6144690							
124,414.00	45.2500000	0.00	5,770,758.14	3,875,205.87	946,116.73	949,435.54	1,895,552.27
INCITEC PIVOT NPV SEDOL: 6673042							
733,756.00	3.9600000	0.00	2,978,460.79	1,891,272.24	666,940.62	420,247.93	1,087,188.55
MOUNT GIBSON IRON NPV SEDOL: 6963743							
732,272.00	2.1200000	0.00	1,591,304.62	1,499,534.69	28,256.48	63,513.45	91,769.93
NATL AUSTRALIA BK NPV SEDOL: 6624608							
56,063.00	23.7000000	0.00	1,361,976.82	1,314,217.49	- 213,968.98	261,728.31	47,759.33
NEWCREST MINING LTD NPV SEDOL: 6637101							
58,271.00	40.4400000	0.00	2,415,508.96	1,462,620.27	573,632.93	379,255.76	952,888.69
Total AUD		0.00	16,736,826.58	11,997,243.02	2,504,334.94	2,235,248.62	4,739,583.56
Australia - USD							
ADR BHP BILLITON PLC SPONSORED ADR CUSIP: 05545E209							
70,650.00	80.5000000	0.00	5,687,325.00	3,496,759.01	2,190,565.99	0.00	2,190,565.99
Total USD		0.00	5,687,325.00	3,496,759.01	2,190,565.99	0.00	2,190,565.99
Total Australia		0.00	22,424,151.58	15,494,002.03	4,694,900.93	2,235,248.62	6,930,149.55
Austria - EUR							
RAIFFEISEN BK INTL NPV (REGD) SEDOL: B0704T9							
19,308.00	41.0000000	0.00	1,062,008.59	1,105,757.33	- 1,184.25	- 42,564.49	- 43,748.74

Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID. Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
Total EUR		0.00	1,062,008.59	1,105,757.33	- 1,184.25	- 42,564.49	- 43,748.84
Total Austria		0.00	1,062,008.59	1,105,757.33	- 1,184.25	- 42,564.49	- 43,748.84
Belgium - EUR							
ANHEUSER-BUSCH INBEV NV	SEDOL: 4755317						
95,091.00	42.8000000	0.00	5,459,967.61	4,643,441.38	952,289.07	- 135,762.84	816,526.22
BELGACOM SA NPV SEDOL: B00D9P6							
58,504.00	25.1250000	0.00	1,971,961.87	1,809,384.49	74,980.87	87,596.51	162,577.38
Total EUR		0.00	7,431,929.48	6,452,825.87	1,027,269.94	- 48,166.33	979,103.61
Belgium - USD							
ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR	CUSIP: 03524A108						
35,434.00	57.0900000	0.00	2,022,927.06	2,174,700.55	- 151,773.49	0.00	- 151,773.49
Total USD		0.00	2,022,927.06	2,174,700.55	- 151,773.49	0.00	- 151,773.49
Total Belgium		0.00	9,454,856.54	8,627,526.42	875,496.45	- 48,166.33	827,330.12
Brazil - BRL							
ANHANGUER EDL COMSTK	SEDOL: 2796084						
40,100.00	40.0000000	0.00	966,265.06	705,738.10	237,312.67	23,214.29	260,526.90
BM&FBOVESPA SA COM NPV SEDOL: B2RHNV9							
248,700.00	13.1300000	2,420.64	1,967,127.11	1,343,711.97	381,729.00	241,686.14	623,415.11
BR MALLS PARTICIPA COM NPV SEDOL: B1RYG58							
302,000.00	17.1000000	0.00	3,110,963.86	2,337,519.24	670,052.10	103,392.52	773,444.61

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Equities							
Common stock							
NATURA COSMETICOS COM NPV SEDOL: B014K55							
87,100.00	47.6900000	0.00	2,502,288.55	1,529,733.31	854,402.28	118,152.96	972,555.24
OGX PETROLEO E GAS COMSTK SEDOL: B19RPM5							
485,000.00	20.0000000	0.00	5,843,373.49	4,866,804.91	689,508.97	287,059.61	976,568.58
PDG REALTY SA EMPR COM NPV SEDOL: BIN9YL9							
496,200.00	10.1600000	0.00	3,036,983.13	2,248,144.74	626,087.23	162,751.16	788,838.39
Total BRL		2,420.64	17,427,001.20	13,031,652.27	3,459,092.25	936,256.68	4,395,348.93
Brazil - USD							
ADR CENTRAIS ELETRICAS BRASILEIRAS S A SPONSORED ADR REPSTG COM SEDOL: 2186812							
135,322.00	13.7500000	368,964.36	1,860,677.50	1,922,381.46	- 61,703.96	0.00	- 61,703.96
ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS SEDOL: 2611916							
98,780.00	29.4000000	46,280.51	2,904,132.00	2,090,698.49	813,433.51	0.00	813,433.51
Total USD		415,244.87	4,764,809.50	4,013,079.95	751,729.55	0.00	751,729.55
Total Brazil		417,665.51	22,191,810.70	17,044,732.22	4,210,821.80	936,256.68	5,147,078.48
Canada - CAD							
CDN NATL RAILWAYS COM NPV SEDOL: 2180632							
59,600.00	66.3500000	0.00	3,979,731.29	2,597,171.96	995,192.85	387,366.48	1,382,559.33
CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE) SEDOL: 2171573							
77,500.00	44.3500000	4,972.19	3,459,090.22	2,246,384.06	947,436.48	265,269.68	1,212,706.16
CENOVUS ENERGY INC COM NPV SEDOL: B57FG04							
22,193.00	33.2800000	0.00	743,303.01	667,241.01	64,271.08	11,790.92	76,062.00

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Equities							
Common stock							
LUNDIN MINING CORP COM NPV SEDOL: 2866857	7.2600000	0.00	1,358,258.94	1,243,880.02	80,373.09	34,005.83	114,378.92
TECK RESOURCES LIMITED SEDOL: 2879327							
100,965.00	61.7900000	25,910.60	6,278,495.80	4,500,849.17	1,672,904.68	104,741.95	1,777,646.63
THOMSON-REUTERS CO COM NPV SEDOL: 2889371							
33,200.00	37.2400000	0.00	1,244,269.11	1,173,252.58	24,135.33	46,881.20	71,016.53
Total CAD		30,882.79	17,063,148.37	12,428,778.80	3,784,313.51	850,056.06	4,634,369.57
Canada - USD							
BARRICK GOLD CORP SEDOL: 2024677							
260,635.00	53.1800000	0.00	13,860,569.30	6,970,319.81	6,890,249.49	0.00	6,890,249.49
CANADIAN NATL RY CO COM SEDOL: 2210959							
51,895.00	66.4700000	0.00	3,449,460.65	2,950,585.21	498,875.44	0.00	498,875.44
CARDIOME PHARMA CORP COM NEW STK CUSIP: 14159U202							
29,942.00	6.4200000	0.00	192,227.64	141,192.58	51,035.06	0.00	51,035.06
CDN NAT RES LTD COM CDN NAT RES COM STK CUSIP: 136385101							
135,600.00	44.4200000	10,210.68	6,023,352.00	4,551,885.31	1,471,466.69	0.00	1,471,466.69
KINROSS GOLD CORP COM NPV NEW SEDOL: B04NVW3							
147,198.00	18.9600000	0.00	2,790,874.08	2,688,344.52	102,529.56	0.00	102,529.56
MAGNA INTERNATIONAL INC COMMON STOCK SEDOL: 2554549							
44,114.00	52.0000000	0.00	2,293,928.00	1,004,040.86	1,289,887.14	0.00	1,289,887.14
MDC PARTNERS INC CL A SUB VTG SHS CUSIP: 552697104							
26,810.00	17.2700000	0.00	463,008.70	269,123.25	193,885.45	0.00	193,885.45

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Portfolio Statement

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Account Name MASTER TRUST CONSOLIDATION

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Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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Equities

Common stock

NEXEN INC COM SEDOL: 2171852	22.9000000	5.987.40	3,226,152.00	3,011,353.69	214,798.31	0.00	214,798.31
POTASH CORP SASK INC COM SEDOL: 2696377							
13,800.00	154.8300000	0.00	2,136,654.00	1,348,233.85	788,420.15	0.00	788,420.15
RITCHIE BROS AUCTIONEERS INC COM CUSIP: 767744105							
18,171.00	23.0500000	0.00	418,841.55	395,625.88	23,215.67	0.00	23,215.67
SUNCOR ENERGY INC NEW COM STK SEDOL: B3NB0P5							
89,127.00	38.2900000	0.00	3,412,672.83	2,592,410.02	820,262.81	0.00	820,262.81
TALISMAN ENERGY INC COM CUSIP: 87425E103							
164,850.00	22.1900000	0.00	3,658,021.50	2,909,981.37	748,040.13	0.00	748,040.13
VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK CUSIP: 91911K102							
35,911.00	28.2900000	0.00	1,015,922.19	808,242.66	207,679.53	0.00	207,679.53
VITRAN INC COM CUSIP: 92850E107							
12,331.00	13.1200000	0.00	161,782.72	89,195.25	72,587.47	0.00	72,587.47
Total USD	16,198.08		43,103,467.16	29,730,534.26	13,372,932.90	0.00	13,372,932.90
Total Canada	47,080.87		60,166,615.53	42,159,313.06	17,157,246.41	850,056.06	18,007,302.47
China - HKD							
CHINA EVERBRIGHT HKD1 SEDOL: 6455143							
744,000.00	17.5600000	0.00	1,680,631.36	2,087,418.44	- 402,569.20	- 4,217.88	- 406,787.08
CHINA MERCHANTS BK COM STK SEDOL: B1DYPZ5							
1,050,368.00	19.6200000	0.00	2,651,035.25	1,901,159.65	754,808.53	- 4,932.93	749,875.60

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Portfolio Statement

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Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PAR value							Translation	

Equities

Common stock

CHINA NATIONAL BUI 'H' CNY1	SEDOL: B0Y91C1							
564,000.00	17.8200000		0.00	1,292,890.73	1,499,133.20	- 203,276.50	- 2,965.97	- 206,242.47

CNOOC LTD HKD0.02	SEDOL: B00G0S5							
2,660,340.00	18.4400000		0.00	6,310,635.23	3,810,125.06	2,509,942.20	- 9,432.03	2,500,510.17

DONGFENG MOTOR GRO 'H' CNY1	SEDOL: B0PH5N3							
556,000.00	13.4000000		0.00	958,417.22	970,176.21	- 11,399.16	- 359.83	- 11,758.99

INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	SEDOL: BIG1QD8							
4,428,736.00	5.7900000		0.00	3,298,628.24	2,849,498.68	456,910.74	- 7,781.18	449,129.56

PING AN INSURANCE GROUP 'H' CNY1	SEDOL: B01FLR7							
320,500.00	86.9000000		0.00	3,582,802.16	2,951,064.10	632,105.04	- 366.98	631,738.06

SINOPHARM GROUP COMSTK	SEDOL: B3ZVDV0							
374,900.00	27.1000000		0.00	1,306,952.33	1,396,298.36	- 86,507.63	- 2,838.40	- 89,346.03

Total HKD			0.00	21,081,992.52	17,464,873.70	3,650,014.02	- 32,895.20	3,617,118.82
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China - USD

ADR BAIDU INC SPONSORED ADR	SEDOL: B0FXT17							
96,489.00	96.5300000		0.00	9,314,083.17	4,925,594.24	4,388,488.93	0.00	4,388,488.93

ADR FOCUS MEDIA HLDG LTD SPONSORED ADR	SEDOL: B0CRR96							
36,800.00	21.9300000		0.00	807,024.00	795,997.86	11,026.14	0.00	11,026.14

ADR TENCENT HLDGS LTD ADR	CUSIP: 88032Q109							
47,599.00	21.9300000		0.00	1,043,846.07	984,702.96	59,143.11	0.00	59,143.11

Total USD			0.00	11,164,953.24	6,706,295.06	4,458,658.18	0.00	4,458,658.18
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Total China			0.00	32,246,945.76	24,171,168.76	8,108,672.20	- 32,895.20	8,075,777.00
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Portfolio Statement

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Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Equities							
Common stock							
Denmark - DKK							
DANISCO A/S DKK20 SEDOL: 4155586							
11,515.00	510.0000000	0.00	1,057,211.27	1,037,039.57	18,223.98	1,947.72	20,171.70
FLSMIDTH & CO A/S SER'BDKK20 SEDOL: 5263574							
22,875.00	532.0000000	0.00	2,190,788.23	1,412,775.65	746,081.61	31,930.97	778,012.58
NOVO-NORDISK AS DKK1 SER'B SEDOL: 7077524							
99,736.00	629.0000000	0.00	11,293,544.20	6,511,571.06	4,948,154.99	- 166,181.85	4,781,973.14
NOVOZYMES A/S SER'BDKK10 SEDOL: 4658535							
10,259.00	777.0000000	0.00	1,435,005.99	1,018,439.79	452,247.56	- 35,681.36	416,566.20
PANDORA A/S DKK1 SEDOL: B44XTX8							
28,236.00	336.0000000	0.00	1,707,930.19	1,228,690.83	512,987.00	- 33,747.64	479,239.36
VESTAS WIND SYSTEM DKK1 SEDOL: 5964651							
45,000.00	176.1000000	0.00	1,426,591.18	2,990,617.74	- 1,540,269.29	- 23,757.27	- 1,564,026.56
Total DKK		0.00	19,111,071.06	14,199,134.64	5,137,425.85	- 225,489.43	4,911,936.42
Total Denmark		0.00	19,111,071.06	14,199,134.64	5,137,425.85	- 225,489.43	4,911,936.42
Finland - USD							
ADR NOKIA CORP SPONSORED ADR SEDOL: 2640891							
198,326.00	10.3200000	0.00	2,046,724.32	2,651,829.92	- 605,105.60	0.00	- 605,105.60
Total USD		0.00	2,046,724.32	2,651,829.92	- 605,105.60	0.00	- 605,105.60
Total Finland		0.00	2,046,724.32	2,651,829.92	- 605,105.60	0.00	- 605,105.60

Northern Trust

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Portfolio Statement

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Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Equities							
Common stock							
France - EUR							
ACCOR EUR3 SEDOL: 5852842							
61,429.00 33.3000000		0.00	2,744,255.62	2,087,004.84	649,579.13	7,671.65	657,250.78
AIR LIQUIDE(L-) EUR5.50 SEDOL: B1YXBJ7							
22,342.00 94.6400000		0.00	2,836,636.34	2,069,619.51	804,916.55	- 37,899.72	767,016.83
ALCATEL-LUCENT EUR2 SEDOL: 5975006							
406,400.00 2.1800000		0.00	1,188,548.96	1,022,095.56	169,365.44	- 2,912.04	166,453.40
ARCELMITTAL NPV SEDOL: B03XPL1							
109,700.00 28.3800000		0.00	4,176,629.02	3,623,037.19	574,499.60	- 20,907.77	553,591.83
AREVA EUR3.80 (INVEST CERT) SEDOL: 4174116							
24,870.00 36.5000000		0.00	1,217,798.77	1,304,685.00	- 103,675.55	16,789.32	- 86,886.23
BNP PARIBAS EUR2 SEDOL: 7309681							
89,212.00 47.6100000		0.00	5,698,077.35	5,744,216.14	- 83,435.08	37,296.29	- 46,138.79
CARREFOUR EUR2.50 SEDOL: 5641567							
59,733.00 30.8500000		0.00	2,472,158.88	2,661,061.03	- 107,196.57	- 81,705.58	- 188,902.15
EDF EUR0.5 SEDOL: B0NJJ17							
40,330.00 30.6950000		0.00	1,660,744.19	1,972,854.36	- 330,676.77	18,566.60	- 312,110.17
LAFARGE EUR4 SEDOL: 4502706							
47,702.00 46.9200000		0.00	3,002,627.61	3,614,436.34	- 439,905.39	- 171,903.34	- 611,808.73
LVMH MOET HENNESSY LOUIS VUITTON EUR0.30 SEDOL: 4061412							
32,800.00 123.1000000		0.00	5,416,749.84	2,924,818.29	2,481,728.36	10,203.19	2,491,931.55
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329							
21,697.00 70.3600000		0.00	2,048,011.55	1,823,160.12	281,672.75	- 56,821.32	224,851.43

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Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PAR value							Translation	

Equities

Common stock

PUBLICIS GROUPE SA EURO.40	SEDOL: 4380429							
90,497.00	39.00000000		0.00	4,734,843.97	3,916,846.00	797,147.88	20,850.09	817,997.97
SAFRAN SA EURO.20 SEDOL: B058TZ6								
21,146.00	26.50000000		0.00	751,763.07	749,306.74	- 10,997.14	13,453.47	2,456.33
SANOFI-AVENTIS EUR2 SEDOL: 5671735								
39,669.00	47.85000000		0.00	2,546,478.87	2,423,510.81	103,268.61	19,699.45	122,968.06
SCHNEIDER ELECTRIC EUR8 SEDOL: 4834108								
24,544.00	112.00000000		0.00	3,687,824.52	2,724,334.38	1,049,633.27	- 86,143.13	963,490.14
SOCIETE GENERALE EUR1.25 SEDOL: 5966516								
17,808.00	40.22000000		0.00	960,868.81	929,198.85	17,627.39	14,042.57	31,669.96
THALES SA EUR3 SEDOL: 4162791								
64,537.00	26.18500000		0.00	2,267,087.26	2,600,884.53	- 335,909.97	2,112.70	- 333,797.27
VALEO EUR3 SEDOL: 4937579								
13,400.00	42.46500000		0.00	763,383.57	732,444.82	57,544.66	- 26,605.91	30,938.75
Total EUR			0.00	48,174,488.20	42,923,514.51	5,575,187.17	- 324,213.48	5,250,973.69
France - USD								
ADR LVMH MOET HENNESSY LOUIS VUITTON ADR CUSIP: 502441306								
8,807.00	33.15000000		0.00	291,952.05	293,594.83	- 1,642.78	0.00	- 1,642.78
ADR SANOFI-AVENTIS SPONSORED ADR CUSIP: 80105N105								
229,750.00	32.23000000		0.00	7,404,842.50	8,575,307.71	- 1,170,465.21	0.00	- 1,170,465.21
Total USD			0.00	7,696,794.55	8,868,902.54	- 1,172,107.99	0.00	- 1,172,107.99
Total France			0.00	55,871,282.75	51,792,417.05	4,403,079.18	- 324,213.48	4,078,865.70

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
<i>Equities</i>							
Common stock							
Germany - EUR							
ADIDAS AG COMSTK SEDOL: 4031976							
23,654.00	48.8900000	0.00	1,551,427.60	1,261,232.91	318,808.88	- 28,614.19	290,194.69
ALLIANZ SE (SE SOCIETAS EUROPEAE) SEDOL: 5231485							
10,136.00	88.9300000	0.00	1,209,265.82	1,030,663.33	88,456.44	90,146.05	178,602.49
BASF - ORD SHS COMSTK SEDOL: 5086577							
57,992.00	59.7000000	0.00	4,644,610.51	3,336,046.77	1,471,540.84	- 162,977.10	1,308,563.74
BAYER MOTOREN WERK EUR1 SEDOL: 5756029							
13,932.00	58.8500000	0.00	1,099,934.48	823,236.92	232,911.76	43,785.80	276,697.56
DAIMLERCHRYSLER ORD NPV(REGD) SEDOL: 5529027							
34,194.00	50.7300000	0.00	2,327,135.40	1,593,608.70	754,952.13	- 21,425.43	733,526.70
DEUTSCHE BANK AG NPV(REGD) SEDOL: 5750355							
35,800.00	39.1000000	0.00	1,877,874.94	2,359,972.76	- 456,860.06	- 25,237.76	- 482,097.82
DIALOG SEMICONDUCT GBP0.10 SEDOL: 5982200							
40,700.00	17.0300000	0.00	929,856.52	796,444.43	164,131.34	- 30,719.25	133,412.09
FRESENIUS MEDICAL CARE NPV SEDOL: 5129074							
52,124.00	43.2300000	0.00	3,022,942.28	2,339,921.28	732,266.37	- 49,245.37	683,021.00
GEA GROUP AG NPV SEDOL: 4557104							
55,173.00	21.6300000	0.00	1,600,995.09	881,368.92	725,688.34	- 6,062.17	719,626.17
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL: 5889505							
93,160.00	6.9630000	0.00	870,227.41	472,012.21	408,961.11	- 10,745.91	398,215.20
METRO AG ORD NPV SEDOL: 5041413							
32,731.00	53.8800000	0.00	2,365,885.62	2,004,588.53	410,711.94	- 49,414.85	361,297.09

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Shares/PAR value							Translation	

Equities

Common stock

SAP AG ORD NPV	SEDOL: 4846288							
89,700.00	38.1000000		0.00	4,584,841.24	3,697,150.44	900,020.23	- 12,329.43	887,690.80
SIEMENS AG NPV(REGD) SEDOL: 5727973								
61,561.00	92.7000000		0.00	7,655,830.03	5,780,399.04	1,670,618.40	204,812.59	1,875,430.99
THYSSENKRUPP AG NPV SEDOL: 5636927								
98,633.00	30.9850000		0.00	4,099,969.51	3,271,332.19	934,172.73	- 105,535.41	828,637.32
Total EUR			0.00	37,840,796.45	29,647,978.43	8,356,380.45	- 163,562.43	8,192,818.02

Germany - USD

ADR BAYERISCHE MOTOREN WERKE AG ADR	CUSIP: 072743206							
24,581.00	26.0900000		0.00	641,318.29	663,424.17	- 22,105.88	0.00	- 22,105.88
QIAGEN N V COM CUSIP: N72482107								
40,942.00	19.5500000		0.00	800,416.10	910,433.37	- 110,017.27	0.00	- 110,017.27
Total USD			0.00	1,441,734.39	1,573,857.54	- 132,123.15	0.00	- 132,123.15

Total Germany

			0.00	39,282,530.84	31,221,835.97	8,224,257.30	- 163,562.43	8,060,694.87
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Greece - USD

AEGEAN MARINE PETROLEUM NETWORK INC COM STK USD0.01	CUSIP: Y0017S102							
113,230.00	10.4300000		0.00	1,180,988.90	1,602,152.73	- 421,163.83	0.00	- 421,163.83
Total USD			0.00	1,180,988.90	1,602,152.73	- 421,163.83	0.00	- 421,163.83
Total Greece			0.00	1,180,988.90	1,602,152.73	- 421,163.83	0.00	- 421,163.83

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Equities							
Common stock							
Hong Kong - HKD							
FUSHAN INTL ENERGY COMSTK SEDOL: 6354671							
1,494,000.00	5.3300000	0.00	1,024,360.50	985,635.21	40,693.12	- 1,967.83	38,725.29
HANG LUNG PROPERTIES HKD1 SEDOL: 6030506							
430,000.00	36.3500000	0.00	2,010,702.82	1,675,565.15	336,477.25	- 1,339.58	335,137.67
HONG KONG EXCHANGES & CLEAR SEDOL: 6267359							
340,400.00	176.3000000	0.00	7,719,992.54	5,744,593.90	1,986,933.27	- 11,534.63	1,975,398.64
LI & FUNG LTD HKD0.025 SEDOL: 6286257							
878,000.00	45.1000000	0.00	5,093,849.09	4,187,532.30	908,105.57	- 1,788.78	906,316.79
SHANGRI-LA ASIA HKD1 SEDOL: 6771032							
488,000.00	21.1000000	0.00	1,324,577.26	765,612.47	560,983.38	- 2,018.59	558,964.79
SUN HUNG KAI PROP HKD0.50 SEDOL: 6859927							
50,000.00	129.1000000	0.00	830,369.26	568,664.94	262,859.51	- 1,155.19	261,704.32
Total HKD		0.00	18,003,851.47	13,927,603.97	4,096,052.10	- 19,804.60	4,076,247.50
Total Hong Kong							
		0.00	18,003,851.47	13,927,603.97	4,096,052.10	- 19,804.60	4,076,247.50
India - USD							
ADR ICICI BK LTD SEDOL: 2569286							
145,560.00	50.6400000	0.00	7,371,158.40	5,244,619.42	2,126,538.98	0.00	2,126,538.98
ADR TATA MTRS LTD SPONSORED ADR SEDOL: B02ZP96							
61,700.00	29.3400000	0.00	1,810,278.00	1,273,535.54	536,742.46	0.00	536,742.46
Total USD		0.00	9,181,436.40	6,518,154.96	2,663,281.44	0.00	2,663,281.44

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					Market	Translation	
Equities							
Common stock							
Total India		0.00	9,181,436.40	6,518,154.96	2,663,281.44	0.00	2,663,281.44
Indonesia - IDR							
P.T. ASTRA INTL IDR500 SEDOL: 6291712		0.00	832,477.80	863,359.58	- 25,245.34	- 5,636.44	- 30,881.78
Total IDR		0.00	832,477.80	863,359.58	- 25,245.34	- 5,636.44	- 30,881.78
Total Indonesia		0.00	832,477.80	863,359.58	- 25,245.34	- 5,636.44	- 30,881.78
Israel - USD							
ADR TEVA PHARMACEUTICAL INDS SEDOL: 2883878		0.00	12,465,169.21	11,949,560.89	515,608.32	0.00	515,608.32
239,117.00 52.1300000		0.00	89,108.85	54,926.52	34,182.33	0.00	34,182.33
MELLANOX TECHNOLOGIES LTD CUSIP: M51363113							
3,405.00 26.1700000		0.00	12,554,278.06	12,004,487.41	549,790.65	0.00	549,790.65
Total USD		0.00	12,554,278.06	12,004,487.41	549,790.65	0.00	549,790.65
Total Israel		0.00	12,554,278.06	12,004,487.41	549,790.65	0.00	549,790.65
Italy - EUR							
SAIPEM EUR1 SEDOL: 4768768		0.00	2,703,718.45	1,523,253.62	1,185,014.66	- 4,549.83	1,180,464.83
54,706.00 36.8400000		0.00	485,976.51	478,990.98	- 1,037.27	8,022.80	6,985.53
SARAS RAFFINERIE NPV SEDOL: B04F679		0.00	3,182,526.82	2,753,329.67	433,244.19	- 4,047.04	429,197.15
230,000.00 1.5750000		0.00					
TELECOM ITALIA SPA DI RISP EUR0.55 SEDOL: 7634402							
2,921,522.00 0.8120000		0.00					

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Equities							
Common stock							
Total EUR		0.00	6,372,221.78	4,755,574.27	1,617,221.58	- 574.07	1,616,647.51
Total Italy		0.00	6,372,221.78	4,755,574.27	1,617,221.58	- 574.07	1,616,647.51
Japan - JPY							
ASAHI GLASS CO NPV SEDOL: 6055208							
139,000.00	949.0000000	20,565.93	1,626,422.54	1,248,329.17	241,547.43	136,545.94	378,093.37
CANON INC NPV SEDOL: 6172323							
167,819.00	4,210.0000000	134,495.23	8,711,152.09	6,911,435.07	935,733.73	863,983.29	1,799,717.02
COCA-COLA WEST CO NPV SEDOL: 6163286							
183,600.00	1,471.0000000	39,405.71	3,329,950.06	3,165,807.96	- 348,540.53	512,682.63	164,142.10
DAI NIPPON PRINTNG NPV SEDOL: 6250906							
239,000.00	1,106.0000000	0.00	3,259,157.88	2,722,011.54	44,771.64	492,374.70	537,146.34
DAI-ICHI LIFE INSURANCE CO. LTD NPV SEDOL: B601QS4							
1,298.00	131,900.0000000	0.00	2,110,920.41	2,243,911.97	- 479,396.94	346,405.38	- 132,991.56
DAIKIN INDUSTRIES NPV SEDOL: 6250724							
28,100.00	2,880.0000000	0.00	997,817.64	964,280.07	- 76,764.55	110,302.12	33,537.57
DENA CO LTD NPV SEDOL: B05L364							
48,700.00	2,912.0000000	0.00	1,748,528.45	1,383,432.27	354,874.75	10,221.43	365,096.18
DISCO CORPORATION NPV SEDOL: 6270948							
27,800.00	4,930.0000000	0.00	1,689,834.17	1,875,047.02	- 466,297.22	281,084.37	- 185,212.85
FAMILYMART CO NPV SEDOL: 6331276							
54,000.00	3,060.0000000	0.00	2,037,358.98	1,726,180.47	110,753.89	200,424.62	311,178.51

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Equities							
Common stock							
FANUC LTD NPV SEDOL: 6356934	40,200.00	12,470.0000000	0.00	6,180,802.67	4,125,473.33	1,588,955.37	2,055,329.34
FUJIFILM HOLDINGS CORP NPV SEDOL: 6356525	65,900.00	2,936.0000000	0.00	2,385,579.19	1,816,084.98	234,319.70	569,494.21
HONDA MOTOR CO NPV SEDOL: 6435145	78,400.00	3,215.0000000	11,599.78	3,107,773.87	2,705,611.13	196,224.76	402,162.74
IBIDEN CO LTD NPV SEDOL: 6456102	39,200.00	2,562.0000000	0.00	1,238,276.31	1,289,483.25	- 217,760.58	- 51,206.94
ISUZU MOTORS NPV SEDOL: 6467104	411,000.00	369.0000000	0.00	1,869,909.38	1,423,254.04	236,514.57	446,655.34
JS GROUP CORP COM NPV SEDOL: 6900212	80,400.00	1,787.0000000	0.00	1,771,466.62	1,141,044.18	423,128.85	630,422.44
KAO CORP NPV SEDOL: 6483809	40,800.00	2,188.0000000	0.00	1,100,676.90	807,771.15	138,023.70	292,905.75
KOMATSU NPV SEDOL: 6496584	372,218.00	2,457.0000000	0.00	11,275,995.63	7,089,614.16	3,446,947.57	4,186,381.47
MABUCHI MOTOR CO NPV SEDOL: 6551030	47,200.00	4,185.0000000	29,098.08	2,435,509.52	2,408,340.66	- 364,111.05	27,168.86
MAKINO MILLING NPV SEDOL: 6555708	201,000.00	669.0000000	0.00	1,657,961.90	1,480,778.74	- 9,666.09	177,183.16
MARUBENI CORP NPV SEDOL: 6569464	340,000.00	571.0000000	0.00	2,393,687.20	1,702,167.20	441,116.44	691,520.00

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					Market	Translation		
Equities								
Common stock								
MITSUBISHI CORP NPV SEDOL: 6596785	84,700.00	2,198.0000000	0.00	2,295,426.92	1,807,499.80	295,696.87	192,230.25	487,927.11
MITSUBISHI UFJ FIN NPV SEDOL: 6335171	960,139.00	439.0000000	0.00	5,196,979.49	5,436,082.34	- 954,034.53	714,931.68	- 239,102.85
MIZUHO FINANCIAL GROUP NPV SEDOL: 6591014	356,300.00	153.0000000	0.00	672,139.82	689,186.95	- 109,781.84	92,734.71	- 17,047.13
MS&AD INSURANCE GROUP HOLDINGS, INC. NPV SEDOL: B2Q4CS1	95,700.00	2,035.0000000	0.00	2,401,202.15	2,622,165.67	- 668,605.63	447,642.11	- 220,963.52
NINTENDO CO LTD NPV SEDOL: 6639550	6,700.00	23,830.0000000	0.00	1,968,571.60	1,762,713.88	43,370.93	162,486.79	205,857.72
NIPPON SHEET GLASS Y50 SEDOL: 6641447	349,000.00	219.0000000	0.00	942,371.00	1,134,003.55	- 372,921.09	181,288.54	- 191,632.55
NIPPON YUSEN KABUSHIKI KAISHA NPV SEDOL: 6643960	323,000.00	360.0000000	0.00	1,433,697.06	1,351,793.11	- 18,182.58	100,086.53	81,903.99
NISSAN MOTOR CO LTD SEDOL: 6642860	156,500.00	773.0000000	0.00	1,491,578.82	1,526,805.65	- 94,525.74	59,298.91	- 35,226.83
NTT DOCOMO NPV SEDOL: 6129277	585.00	141,800.0000000	0.00	1,022,785.28	899,329.59	28,261.25	95,194.44	123,455.66
PANASONIC CORP SEDOL: 6572707	83,000.00	1,153.0000000	0.00	1,179,939.58	1,141,235.60	- 1,046.84	39,750.82	38,703.99
ROHM CO LTD NPV SEDOL: 6747204	27,300.00	5,300.0000000	0.00	1,783,983.72	1,698,361.14	- 132,254.93	217,877.51	85,622.59

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Equities							
Common stock							
SANKYO CO LTD NPV SEDOL: 6775432							
32,400.00	4,585.0000000	0.00	1,831,625.67	1,616,273.66	108,636.69	106,715.32	215,352.01
SEKISUI HOUSE NPV SEDOL: 6793906							
160,000.00	821.0000000	0.00	1,619,628.88	1,539,194.16	- 201,101.02	281,535.74	80,434.72
SEVEN & I HOLDINGS NPV SEDOL: B0FS5D6							
80,700.00	2,170.0000000	0.00	2,159,164.05	1,834,841.31	3,503.13	320,819.61	324,322.74
SHISEIDO CO LTD NPV SEDOL: 6805265							
93,200.00	1,774.0000000	0.00	2,038,552.49	1,635,440.74	66,345.79	336,765.96	403,111.75
SUMITOMO TRUST & BANKING CO NPV SEDOL: 6859002							
229,000.00	512.0000000	0.00	1,445,632.21	1,150,949.16	67,888.65	226,794.40	294,683.05
TAKEDA PHARMACEUTICAL CO NPV SEDOL: 6870445							
13,000.00	3,995.0000000	0.00	640,342.77	557,465.86	- 7,233.17	90,110.08	82,876.91
THK CO LTD NPV SEDOL: 6869131							
110,900.00	1,867.0000000	0.00	2,552,867.27	2,352,039.75	- 79,503.51	280,331.03	200,827.52
TOSHIBA CORP NPV SEDOL: 6897217							
244,000.00	442.0000000	0.00	1,329,733.06	1,417,478.12	- 277,846.29	190,101.23	- 87,745.06
TOYOTA MOTOR CORP NPV SEDOL: 6900643							
99,859.00	3,220.0000000	0.00	3,964,564.21	3,819,470.22	- 413,872.47	558,966.46	145,093.99
WACOAL HOLDINGS NPV SEDOL: 6932204							
176,000.00	1,166.0000000	0.00	2,530,250.91	2,243,262.04	- 89,842.09	376,830.96	286,988.87
Total JPY		235,164.73	101,429,818.37	86,465,650.66	3,623,327.02	11,340,840.69	14,964,167.71

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Equities							
Common stock							
Japan - USD							
ADR NIPPON TELEG & TEL CORP SPONSORED ADR SEDOL: 2639996							
158,009.00	22.9400000	0.00	3,624,726.46	3,153,051.62	471,674.84	0.00	471,674.84
ADR TOYOTA MTR CORP SPONSORED ADR SEDOL: 2898957							
24,307.00	78.6300000	0.00	1,911,259.41	1,726,510.09	184,749.32	0.00	184,749.32
Total USD		0.00	5,535,985.87	4,879,561.71	656,424.16	0.00	656,424.16
Total Japan		235,164.73	106,965,804.24	91,345,212.37	4,279,751.18	11,340,840.69	15,620,591.87
KOREA, REPUBLIC OF - KRW							
HYUNDAI HEAVY INDS KRW5000 SEDOL: 6446620							
3,981.00	443,000.0000000	0.00	1,553,954.53	1,116,094.06	450,940.18	- 13,079.71	437,860.47
HYUNDAI MOBIS KRW5000 SEDOL: 6449544							
6,048.00	284,500.0000000	0.00	1,516,130.06	1,005,651.84	494,940.11	15,538.11	510,478.22
HYUNDAI MOTOR CO KRW5000 SEDOL: 6451055							
19,924.00	173,500.0000000	0.00	3,045,919.46	1,850,174.97	1,158,381.93	37,362.56	1,195,744.49
Total KRW		0.00	6,116,004.05	3,971,920.87	2,104,262.22	39,820.96	2,144,083.18
KOREA, REPUBLIC OF - USD							
ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063 SEDOL: 2480495							
133,958.00	13.5100000	0.00	1,809,772.58	1,762,592.01	47,180.57	0.00	47,180.57
ADR SK TELECOM LTD SPONSORED ADR SEDOL: 2495648							
186,062.00	18.6300000	0.00	3,466,335.06	3,055,181.68	411,153.38	0.00	411,153.38
Total USD		0.00	5,276,107.64	4,817,773.69	458,333.95	0.00	458,333.95

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Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss		Total
						Translation		
Equities								
Common stock								
Total KOREA, REPUBLIC OF		0.00	11,392,111.69	8,789,694.56	2,562,596.17		39,820.96	2,602,417.11
Malaysia - MYR								
GENTING BHD MYR0.10 SEDOL: B1VXJL8		0.00	919,490.19	862,588.93	53,307.81		3,593.45	56,901.21
Total MYR		0.00	919,490.19	862,588.93	53,307.81		3,593.45	56,901.21
Total Malaysia		0.00	919,490.19	862,588.93	53,307.81		3,593.45	56,901.21
Mexico - MXN								
WAL-MART DE MEXICO SERV\NPV SEDOL: B02YZ04		0.00	2,891,173.02	1,769,203.93	1,035,026.46		86,942.63	1,121,969.04
Total MXN		0.00	2,891,173.02	1,769,203.93	1,035,026.46		86,942.63	1,121,969.04
Mexico - USD								
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS SEDOL: 2722670		0.00	2,643,374.00	1,770,755.54	872,618.46		0.00	872,618.46
Total USD		0.00	2,643,374.00	1,770,755.54	872,618.46		0.00	872,618.46
Total Mexico		0.00	5,534,547.02	3,539,959.47	1,907,644.92		86,942.63	1,994,587.51
Netherlands - EUR								
ASML HOLDING NEW SEDOL: 5949368		0.00	1,707,116.95	1,378,285.67	272,262.78		56,568.50	328,831.21
FUGRO NV EUR0.05 SEDOL: B096LW7		0.00	1,251,358.32	1,155,660.91	84,403.13		11,294.28	95,697.41

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Shares/PAR value							Translation	

Equities

Common stock

GEMALTO EUR1	SEDOL: B011JK4							
15,845.00	31.8450000		0.00	676,924.74	718,982.06	- 14,855.04	- 27,202.28	- 42,057.32
ING GROEP NV CVA EUR0.24 SEDOL: 7154182								
238,800.00	7.2800000		0.00	2,332,236.48	2,191,358.39	222,427.78	- 81,549.69	140,878.09
UNILEVER NV CVA EUR0.16 SEDOL: B12T3J1								
44,272.00	23.3000000		0.00	1,383,859.33	1,205,630.96	28,105.47	150,122.90	178,228.37
WOLTERS KLUWER EUR0.12 SEDOL: 5671519								
76,571.00	16.4000000		0.00	1,684,670.81	1,440,548.26	251,976.01	- 7,853.46	244,122.55
Total EUR			0.00	9,036,166.63	8,090,466.25	844,320.13	101,380.25	945,700.38

Netherlands - USD

ADR CHICAGO BRDG & IRON CO N V N Y	REGISTRY SH NV	CUSIP: 167250109						
17,650.00	32.9000000		0.00	580,685.00	296,507.50	284,177.50	0.00	284,177.50
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000 SEDOL: 2614313								
21,100.00	30.7000000		0.00	647,770.00	507,804.19	139,965.81	0.00	139,965.81
AERCAP HOLDINGS N.V. EUR0.01 CUSIP: N00985106								
37,745.00	14.1200000		0.00	532,959.40	255,926.38	277,033.02	0.00	277,033.02
CORE LABORATORIES NV NLG0.03 SEDOL: 2182531								
7,622.00	89.0500000		0.00	678,739.10	606,323.54	72,415.56	0.00	72,415.56
LYONDELLBASELL INDU-CL A-W/I SEDOL: B3SPXZ3								
32,748.00	34.4000000		0.00	1,126,531.20	1,016,119.94	110,411.26	0.00	110,411.26
VISTAPRINT NV COM USD0.001 CUSIP: N93540107								
29,736.00	46.0000000		0.00	1,367,856.00	936,874.57	430,981.43	0.00	430,981.43

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					Market	Translation	
Equities							
Common stock							
Total USD		0.00	4,934,540.70	3,619,556.12	1,314,984.58	0.00	1,314,984.58
Total Netherlands		0.00	13,970,707.33	11,710,022.37	2,159,304.71	101,380.25	2,260,684.96
Norway - NOK							
SEADRILL LTD USD2 SEDOL: B09RMQ1							
56,937.00	197.2000000	0.00	1,931,694.86	1,721,488.84	207,290.84	2,915.18	210,206.00
STATOILHYDRO ASA NOK2.50 SEDOL: 7133608							
56,169.00	138.6000000	0.00	1,339,358.86	1,217,057.87	126,384.03	- 4,083.04	122,300.90
YARA INTERNATIONAL NOK1.7 SEDOL: 7751259							
31,383.00	337.5000000	0.00	1,822,238.71	1,293,449.87	453,650.90	75,137.94	528,788.80
Total NOK		0.00	5,093,292.43	4,231,996.58	787,325.77	73,970.08	861,295.80
Total Norway		0.00	5,093,292.43	4,231,996.58	787,325.77	73,970.08	861,295.80
Panama - USD							
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA CUSIP: P16994132							
26,900.00	18.4600000	0.00	496,574.00	503,114.79	- 6,540.79	0.00	- 6,540.79
Total USD		0.00	496,574.00	503,114.79	- 6,540.79	0.00	- 6,540.79
Total Panama		0.00	496,574.00	503,114.79	- 6,540.79	0.00	- 6,540.79
Russian Federation - USD							
ADR MECHEL OAO SPONSORED ADR SEDOL: B0389K3							
53,700.00	29.2300000	692.27	1,569,651.00	1,511,457.77	58,193.23	0.00	58,193.23

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Shares/PAR value							Translation	

Equities

Common stock

ADR OAO GAZPROM LEVEL 1 ADR SEDOL: 2016629								
54,533.00		25.4400000	0.00	1,387,319.52	1,170,142.55	217,176.97	0.00	217,176.97
NOVATEK OAO GDR EACH REPR 10 SHS'REG S' SEDOL: B0DK750								
13,853.00		119.2000000	0.00	1,651,277.60	1,515,524.24	135,753.36	0.00	135,753.36
PVTPL GDR MAIL RU GROUP LTD SPONSORED GDR 144A CUSIP: 560317109								
8,161.00		34.3600000	0.00	280,411.96	260,174.30	20,237.66	0.00	20,237.66
VTB BANK(JSC) GDR REP 2000 ORD 'REGS' SEDOL: B1W7FX3								
199,850.00		6.4800000	0.00	1,295,028.00	1,404,175.10	- 109,147.10	0.00	- 109,147.10
Total USD			692.27	6,183,688.08	5,861,473.96	322,214.12	0.00	322,214.12
Total Russian Federation			692.27	6,183,688.08	5,861,473.96	322,214.12	0.00	322,214.12
Singapore - SGD								
BIOSENSORS INTL GP USD0.0000667 SEDOL: B07G2Y8								
1,344,000.00		1.1300000	0.00	1,185,527.50	1,140,519.02	31,005.17	14,003.31	45,008.48
CAPITALAND LTD NPV SEDOL: 6309303								
660,500.00		3.7100000	0.00	1,912,848.83	1,653,309.90	80,744.73	178,794.20	259,538.93
GOLDEN AGRI+RESOURCES LTD USD0.025 SEDOL: 6164472								
3,090,000.00		0.8000000	0.00	1,929,667.07	1,259,461.24	580,685.65	89,520.18	670,205.83
Total SGD			0.00	5,028,043.40	4,053,290.16	692,435.55	282,317.69	974,753.24
Total Singapore			0.00	5,028,043.40	4,053,290.16	692,435.55	282,317.69	974,753.24

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Equities							
Common stock							
South Africa - USD							
ADR ANGLOGOLD ASHANTI LTD SEDOL: 2257495	49.2300000	0.00	10,017,615.78	6,712,127.39	3,305,488.39	0.00	3,305,488.39
Total USD		0.00	10,017,615.78	6,712,127.39	3,305,488.39	0.00	3,305,488.39
South Africa - ZAR							
GOLD FIELDS LTD ZAR0.50 SEDOL: 6280215							
182,076.00	120.6000000	0.00	3,319,104.50	2,199,409.29	612,593.22	507,101.99	1,119,695.21
IMPALA PLATINUM ZAR0.025 SEDOL: B1FFT76							
39,028.00	232.9600000	0.00	1,374,290.58	854,449.86	323,342.17	196,498.55	519,840.72
MTN GROUP LTD ZAR0.0001 SEDOL: 6563206							
126,404.00	134.4200000	0.00	2,568,299.24	2,099,880.74	250,848.16	217,570.34	468,418.50
NASPERS 'N' ZAR0.02 SEDOL: 6622691							
27,725.00	387.9500000	0.00	1,625,804.14	1,241,726.50	272,238.92	111,838.72	384,077.64
Total ZAR		0.00	8,887,498.46	6,395,466.39	1,459,022.47	1,033,009.60	2,492,032.07
Total South Africa		0.00	18,905,114.24	13,107,593.78	4,764,510.86	1,033,009.60	5,797,520.46
Spain - EUR							
INDITEX EUR0.15 SEDOL: 7111314							
74,033.00	56.0300000	0.00	5,564,842.20	4,327,055.23	1,293,032.52	- 55,245.55	1,237,786.97
TELEFONICA SA EUR1 SEDOL: 5732524							
256,333.00	16.9650000	0.00	5,833,984.46	5,748,719.32	108,076.09	- 22,810.95	85,265.14
Total EUR		0.00	11,398,826.66	10,075,774.55	1,401,108.61	- 78,056.50	1,323,052.11

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Equities							
Common stock							
Spain - USD							
TELVENT GIT SA ORD EUR3.00505 CUSIP: E90215109	5,750.00	26.4200000	151,915.00	161,287.50	- 9,372.50	0.00	- 9,372.50
Total USD		0.00	151,915.00	161,287.50	- 9,372.50	0.00	- 9,372.50
Total Spain		0.00	11,550,741.66	10,237,062.05	1,391,736.11	- 78,056.50	1,313,679.61
Sweden - SEK							
ASSA ABLOY SER'BNPV SEDOL: 5698789	53,309.00	189.5000000	1,502,644.79	1,213,779.55	163,847.77	125,017.47	288,865.24
HENNES & MAURITZ SER'BNPV SEDOL: 5687431	115,000.00	224.0000000	3,831,708.28	2,948,390.96	489,841.01	393,476.31	883,317.32
SKAND ENSKILDA BKN SER'ANPV SEDOL: 4813345	177,565.00	56.1000000	1,481,722.26	1,443,512.69	58,614.60	- 20,405.03	38,209.57
VOLVO AB SER'BNPV SEDOL: B1QH830	187,116.00	118.5000000	3,298,191.39	2,116,119.38	939,344.64	242,727.37	1,182,072.01
Total SEK		0.00	10,114,266.72	7,721,802.58	1,651,648.02	740,816.12	2,392,464.14
Total Sweden		0.00	10,114,266.72	7,721,802.58	1,651,648.02	740,816.12	2,392,464.14
Switzerland - CHF							
CIE FINANCIE RICHEMONT CHF SEDOL: B3DCZF3	61,245.00	55.0000000	3,613,855.81	2,732,187.12	659,390.08	222,278.61	881,668.69
CLARIANT CHF4.00(REGD) SEDOL: 7113990	81,243.00	18.9400000	1,650,834.05	1,457,987.19	126,243.09	66,603.77	192,846.86

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			Market value	Cost	

Equities

Common stock

GAM HOLDING LTD COMSTK SEDOL: B1WHVV3					
100,943.00	15.4500000	0.00	1,673,178.15	1,205,585.78	314,525.17
JULIUS BAER GRUPPE CHF0.02 (REGD) SEDOL: B4R2R50					
104,346.00	43.8000000	0.00	4,903,288.06	3,744,711.96	754,151.68
LOGITECH INTL CHF0.25(REGD) SEDOL: B18ZRK2					
82,800.00	17.8000000	0.00	1,581,203.73	1,231,160.78	244,012.70
NESTLE SA CHF0.10(REGD) SEDOL: 7123870					
211,388.00	54.7500000	0.00	12,416,578.69	8,935,765.98	1,907,204.54
NOVARTIS AG CHF0.50(REGD) SEDOL: 7103065					
108,744.00	54.9500000	0.00	6,410,774.38	5,169,102.03	427,979.78
SWATCH GROUP CHF0.45(REGD) SEDOL: 7184736					
38,267.00	75.4000000	0.00	3,095,517.43	1,427,681.67	1,402,216.80
SWATCH GROUP CHF2.25(BR) SEDOL: 7184725					
9,974.00	416.8000000	0.00	4,459,997.00	2,967,321.25	1,027,961.92
TEMENOS GROUP AG CHF5(REGD)(CHF) SEDOL: 7147892					
21,901.00	38.9000000	0.00	914,010.19	749,191.27	123,238.01
Total CHF					
		0.00	40,719,237.49	29,620,695.03	6,848,941.32
Switzerland - USD					
UBS AG SHS COM SEDOL: B17MV57					
94,127.00	16.4700000	0.00	1,550,271.69	1,412,277.89	137,993.80
Total USD					
		0.00	1,550,271.69	1,412,277.89	137,993.80
Total Switzerland					
		0.00	42,269,509.18	31,032,972.92	6,986,935.12

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Equities							
Common stock							
Taiwan - USD							
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SEDOL: 2113382							
183,222.00	12.5400000	0.00	2,297,603.88	2,153,653.40	143,950.48	0.00	143,950.48
Total USD		0.00	2,297,603.88	2,153,653.40	143,950.48	0.00	143,950.48
Total Taiwan		0.00	2,297,603.88	2,153,653.40	143,950.48	0.00	143,950.48
Thailand - THB							
BANGKOK BANK THB10 (NVDR) SEDOL: 6368360							
52,000.00	147.0000000	0.00	253,574.39	253,899.39	- 9,000.28	8,675.28	- 325.00
ITALIAN-THAI DEVMT THB1(ALIEN MKT) SEDOL: B00PTJ6							
4,340,100.00	4.6400000	0.00	668,039.94	542,805.65	112,058.85	13,175.44	125,234.29
Total THB		0.00	921,614.33	796,705.04	103,058.57	21,850.72	124,909.29
Total Thailand		0.00	921,614.33	796,705.04	103,058.57	21,850.72	124,909.29
Turkey - TRY							
T GARANTI BANKASI TRY1 SEDOL: B03MYP5							
458,000.00	7.8200000	0.00	2,327,199.48	2,105,385.64	215,798.73	6,015.11	221,813.84
Total TRY		0.00	2,327,199.48	2,105,385.64	215,798.73	6,015.11	221,813.84
Total Turkey		0.00	2,327,199.48	2,105,385.64	215,798.73	6,015.11	221,813.84
United Kingdom - GBP							
ANGLO AMERICAN USD0.54945 SEDOL: B1XZS82							
25,789.00	33.3550000	0.00	1,346,759.67	757,341.21	576,494.82	12,923.64	589,418.46

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Equities							
Common stock							
ARM HLDGS ORD GBP0.0005 SEDOL: 0059585							
435,204.00	4.2330000	0.00	2,884,269.25	1,493,684.58	1,370,283.34	20,301.33	1,390,584.67
ASTRAZENECA ORD USD0.25 SEDOL: 0989529							
42,057.00	29.2200000	0.00	1,924,035.83	1,940,694.46	- 29,409.25	12,750.62	- 16,658.63
BARCLAYS ORD GBP0.25 SEDOL: 3134865							
558,051.00	2.6165000	0.00	2,286,068.72	2,697,288.78	- 438,586.62	27,366.56	- 411,220.06
BG GROUP ORD GBP0.10 SEDOL: 0876289							
265,119.00	12.9600000	0.00	5,379,482.59	4,456,237.25	813,823.46	109,421.88	923,245.34
BRITISH AMERICAN TOBACCO ORD GBP0.25 SEDOL: 0287580							
112,467.00	24.6350000	0.00	4,337,828.03	3,235,582.44	1,031,449.98	70,795.61	1,102,245.59
BRITISH SKY BROADCASTING GROUP ORD GBP0.50 SEDOL: 0141192							
204,639.00	7.3600000	0.00	2,358,092.69	1,584,982.65	735,770.04	37,340.00	773,110.04
CARNIVAL PLC ORD USD1.66 SEDOL: 3121522							
92,800.00	29.8200000	0.00	4,332,616.68	2,575,321.17	1,653,015.66	104,279.85	1,757,295.51
COMPASS GROUP ORD GBP0.10 SEDOL: 0533153							
180,565.00	5.8100000	0.00	1,642,496.14	1,323,232.52	331,294.66	- 12,031.04	319,263.62
GLAXOSMITHKLINE ORD GBP0.25 SEDOL: 0925288							
113,350.00	12.4000000	28,394.63	2,200,583.55	2,249,174.00	- 60,191.91	11,601.46	- 48,590.45
HSBC HLDGS ORD USD0.50(UK REG) SEDOL: 0540528							
472,890.00	6.5110000	37,091.52	4,820,615.34	4,756,463.35	94,779.68	- 30,627.69	64,151.99
KINGFISHER ORD GBP0.157142857 SEDOL: 3319521							
717,176.00	2.6340000	0.00	2,957,577.75	2,229,241.76	732,716.51	- 4,380.52	728,335.99

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Equities							
Common stock							
LLOYDS BANKING GP ORD GBP0.1 SEDOL: 0870612							
1,719,468.00	0.6570000	0.00	1,768,699.78	1,945,228.08	- 205,960.80	29,432.50	- 176,528.30
PEARSON ORD GBP0.25 SEDOL: 0677608							
131,335.00	10.0800000	0.00	2,072,696.26	1,638,359.48	471,909.19	- 37,572.41	434,336.78
RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7							
151,804.00	35.2500000	0.00	8,377,935.04	6,966,348.79	1,199,583.94	212,002.31	1,411,586.25
RIO TINTO ORD GBP0.10 SEDOL: 0718875							
29,945.00	44.8650000	0.00	2,103,423.12	1,548,159.48	618,433.87	- 63,170.23	555,263.64
ROLLS ROYCE GROUP ORD GBP0.20 SEDOL: 3283648							
164,827.00	6.2300000	0.00	1,607,722.36	1,474,717.00	84,639.02	48,366.34	133,005.36
ROLLS ROYCE GRP C SHS ENTITLEMENT (JAN 2011) SEDOL: B520WF1							
10,022,464.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
ROYAL DUTCH SHELL 'ASHS EURO.07 (UK LIST) SEDOL: B03MLX2							
86,662.00	21.3850000	0.00	2,901,567.07	2,314,216.26	379,640.26	207,710.55	587,350.81
SABMILLER ORD USD0.10 SEDOL: 0483548							
90,800.00	22.5650000	0.00	3,207,863.19	1,792,943.90	1,317,298.68	97,620.61	1,414,919.29
SMITH & NEPHEW ORD USD0.20 SEDOL: 0922320							
187,334.00	6.7650000	0.00	1,984,170.83	1,441,970.19	466,769.17	75,431.47	542,200.64
STANDARD CHARTERED ORD USD0.50 SEDOL: 0408284							
372,337.00	17.2550000	0.00	10,058,791.62	8,088,108.52	1,739,935.53	230,747.57	1,970,683.10
TESCO ORD GBP0.05 SEDOL: 0884709							
1,040,740.00	4.2500000	0.00	6,925,096.49	6,764,238.77	182,598.08	- 21,740.36	160,857.72

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Equities							
Common stock							
TULLOW OIL ORD GBP0.10 SEDOL: 0150080							
195,087.00	12.6100000	0.00	3,851,572.43	3,871,203.14	9,131.22	- 28,761.93	- 19,630.71
VODAFONE GROUP ORD USD0.11428571 SEDOL: B16GWD5							
1,550,543.00	1.6580000	69,186.81	4,024,973.20	3,181,946.71	755,234.69	87,791.80	843,026.49
XSTRATA PLC ORD GBP SEDOL: 3141100							
220,468.00	15.0550000	0.00	5,196,620.16	4,284,457.90	985,647.18	- 73,484.92	912,162.26
Total GBP		134,672.96	90,551,557.79	74,611,142.39	14,816,300.40	1,124,115.00	15,940,415.40
United Kingdom - NOK							
SUBSEA 7 SA USD2 SEDOL: 5258246							
69,500.00	143.0000000	0.00	1,709,849.46	1,531,561.51	172,100.53	6,187.42	178,287.95
Total NOK		0.00	1,709,849.46	1,531,561.51	172,100.53	6,187.42	178,287.95
United Kingdom - USD							
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS SEDOL: B03MM73							
47,879.00	66.6700000	0.00	3,192,092.93	2,361,282.99	830,809.94	0.00	830,809.94
ADR UNILEVER PLC SPONSORED ADR NEW CUSIP: 904767704							
48,409.00	30.8800000	0.00	1,494,869.92	1,389,673.39	105,196.53	0.00	105,196.53
SHIRE PLC ADR CUSIP: 82481R106							
45,467.00	72.3800000	0.00	3,290,901.46	2,688,223.11	602,678.35	0.00	602,678.35
Total USD		0.00	7,977,864.31	6,439,179.49	1,538,684.82	0.00	1,538,684.82
Total United Kingdom		134,672.96	100,239,271.56	82,581,883.39	16,527,085.75	1,130,302.42	17,657,388.17

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Equities							
Common stock							
United States - USD							
#REORG/DRESS PLAN OF REORG/NAME CHNG	ASCENA RETA 2065337 1-3-2011	CUSIP: 261570105					
9,000.00	26.4200000	0.00	237,780.00	218,964.69	18,815.31	0.00	18,815.31
#REORG/O REILLY NAME CHNG WITH CU CHNG OREILLY AUTOMOTIVE 2065270 12-30-2010 CUSIP: 686091109							
27,890.00	60.4200000	0.00	1,685,113.80	914,346.30	770,767.50	0.00	770,767.50
AAR CORP COM CUSIP: 000361105							
17,650.00	27.4700000	0.00	484,845.50	348,469.61	136,375.89	0.00	136,375.89
ABAXIS INC COM CUSIP: 002567105							
16,201.00	26.8500000	0.00	434,996.85	389,645.13	45,351.72	0.00	45,351.72
ABBOTT LAB COM CUSIP: 002824100							
15,494.00	47.9100000	0.00	742,317.54	769,111.83	- 26,794.29	0.00	- 26,794.29
ACI WORLDWIDE INC COM STK CUSIP: 004498101							
16,500.00	26.8700000	0.00	443,355.00	305,129.32	138,225.68	0.00	138,225.68
ACME PACKET INC COM STK CUSIP: 004764106							
2,439.00	53.1600000	0.00	129,657.24	51,561.24	78,096.00	0.00	78,096.00
ACORDA THERAPEUTICS INC COM CUSIP: 00484M106							
37,011.00	27.2600000	0.00	1,008,919.86	1,040,614.19	- 31,694.33	0.00	- 31,694.33
ACTIVISION BLIZZARD INC COM STK CUSIP: 00507V109							
60,817.00	12.4400000	0.00	756,563.48	657,225.60	99,337.88	0.00	99,337.88
ACUTY BRANDS INC COM CUSIP: 00508Y102							
7,100.00	57.6700000	0.00	409,457.00	249,249.42	160,207.58	0.00	160,207.58
ACXIOM CORP COM CUSIP: 005125109							
17,200.00	17.1500000	0.00	294,980.00	242,805.25	52,174.75	0.00	52,174.75

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Equities							
Common stock							
ADELPHIA RECOVERY TR CUSIP: 00685R409							
3,112,017.00	0.0100000	0.00	31,120.17	3,071,410.23	- 3,040,290.06	0.00	- 3,040,290.06
ADELPHIA RECOVERY TR CVW CUSIP: 00685R102							
1,073,311.00	0.1000000	0.00	107,331.10	2,071,065.39	- 1,963,734.29	0.00	- 1,963,734.29
ADR ISOFTSTONE HLDGS LTD SPONSORED ADS CUSIP: 46489B108							
7,725.00	18.1700000	0.00	140,363.25	127,064.73	13,298.52	0.00	13,298.52
ADVANCE AMER CASH ADVANCE CTRS INC COM STK CUSIP: 00739W107							
41,600.00	5.6400000	0.00	234,624.00	386,209.27	- 151,585.27	0.00	- 151,585.27
AFC ENTERPRISES INC COM CUSIP: 00104Q107							
11,800.00	13.9000000	0.00	164,020.00	248,207.49	- 84,187.49	0.00	- 84,187.49
AFFILIATED MANAGERS GROUP INC COM STK CUSIP: 008252108							
19,525.00	99.2200000	0.00	1,937,270.50	1,244,865.73	692,404.77	0.00	692,404.77
AFLAC INC COM CUSIP: 001055102							
23,235.00	56.4300000	0.00	1,311,151.05	763,362.91	547,788.14	0.00	547,788.14
AGILENT TECHNOLOGIES INC COM CUSIP: 00846U101							
65,747.00	41.4300000	0.00	2,723,898.21	2,096,605.47	627,292.74	0.00	627,292.74
ALEXION PHARMACEUTICALS INC COM CUSIP: 015351109							
3,390.00	80.5500000	0.00	273,064.50	187,978.04	85,086.46	0.00	85,086.46
ALIGN TECHNOLOGY INC COM CUSIP: 016255101							
15,842.00	19.5400000	0.00	309,552.68	260,663.79	48,888.89	0.00	48,888.89
ALLEGHENY ENERGY INC COM CUSIP: 017361106							
55,734.00	24.2400000	0.00	1,350,992.16	1,560,215.48	- 209,223.32	0.00	- 209,223.32

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Equities							
Common stock							
ALLEGIAN TRAVEL CO COM CUSIP: 01748X102							
2,750.00	49.2400000	0.00	135,410.00	135,985.55	- 575.55	0.00	- 575.55
ALLERGAN INC COM CUSIP: 018490102							
24,073.00	68.6700000	0.00	1,653,092.91	1,492,841.52	160,251.39	0.00	160,251.39
ALLETE INC COM NEW CUSIP: 018522300							
4,700.00	37.2600000	0.00	175,122.00	169,819.93	5,302.07	0.00	5,302.07
ALLIANCE DATA SYS CORP COM CUSIP: 018581108							
20,408.00	71.0300000	0.00	1,449,580.24	1,111,069.65	338,510.59	0.00	338,510.59
ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK CUSIP: H01531104							
15,390.00	59.4400000	0.00	914,781.60	686,796.49	227,985.11	0.00	227,985.11
ALLSCRIPTS HEALTHCARE SOLUTIONS INC CUSIP: 01988P108							
16,000.00	19.2700000	0.00	308,320.00	222,933.20	85,386.80	0.00	85,386.80
ALLSTATE CORP COM CUSIP: 020002101							
228,740.00	31.8800000	45,820.00	7,292,231.20	6,583,463.24	708,767.96	0.00	708,767.96
AMAZON COM INC COM CUSIP: 023135106							
74,725.00	180.0000000	0.00	13,450,500.00	7,264,706.70	6,185,793.30	0.00	6,185,793.30
AMDOCS ORD GBP0.01 SEDOL: 2256908							
47,800.00	27.4700000	0.00	1,313,066.00	1,073,275.84	239,790.16	0.00	239,790.16
AMER ELEC PWR CO INC COM CUSIP: 025537101							
11,000.00	35.9800000	0.00	395,780.00	400,536.31	- 4,756.31	0.00	- 4,756.31
AMER FINL GROUP INC OH COM STK CUSIP: 025932104							
22,900.00	32.2900000	0.00	739,441.00	600,896.28	138,544.72	0.00	138,544.72

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Equities							
Common stock							
AMERICAN EAGLE OUTFITTERS INC NEW COM CUSIP: 02553E106							
18,700.00	14.6300000	0.00	273,581.00	249,680.15	23,900.85	0.00	23,900.85
AMERICAN PUB ED INC COM STK CUSIP: 02913V103							
15,570.00	37.2400000	0.00	579,826.80	492,604.03	87,222.77	0.00	87,222.77
AMERICAN TOWER CORP CL A CUSIP: 029912201							
51,111.00	51.6400000	0.00	2,639,372.04	2,349,966.11	289,405.93	0.00	289,405.93
AMERIPRISE FINL INC COM CUSIP: 03076C106							
25,600.00	57.5500000	0.00	1,473,280.00	1,048,863.92	424,416.08	0.00	424,416.08
AMERN MED SYS HLDGS INC COM STK CUSIP: 02744M108							
33,955.00	18.8600000	0.00	640,391.30	752,700.93	- 112,309.63	0.00	- 112,309.63
AMERN SCI & ENGR INC COM CUSIP: 029429107							
2,435.00	85.2300000	0.00	207,535.05	181,891.82	25,643.23	0.00	25,643.23
AMGEN INC COM CUSIP: 031162100							
157,950.00	54.9000000	0.00	8,671,455.00	8,382,128.70	289,326.30	0.00	289,326.30
AMPHENOL CORP NEW CL A CUSIP: 032095101							
11,900.00	52.7800000	0.00	628,082.00	627,699.16	382.84	0.00	382.84
ANADARKO PETRO CORP COM CUSIP: 032511107							
58,505.00	76.1600000	0.00	4,455,740.80	3,006,473.38	1,449,267.42	0.00	1,449,267.42
ANCESTRY COM INC COM CUSIP: 032803108							
6,325.00	28.3200000	0.00	179,124.00	165,347.66	13,776.34	0.00	13,776.34
ANGIODYNAMICS INC COM STK CUSIP: 03475V101							
17,900.00	15.3700000	0.00	275,123.00	286,273.52	- 11,150.52	0.00	- 11,150.52

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Equities							
Common stock							
ANNALY CAP MGMT INC COM CUSIP: 035710409							
128,180.00	17.9200000	82,035.20	2,296,985.60	1,890,412.12	406,573.48	0.00	406,573.48
ANSYS INC COM CUSIP: 03662Q105							
6,481.00	52.0700000	0.00	337,465.67	270,918.25	66,547.42	0.00	66,547.42
AON CORP COM CUSIP: 037389103							
127,800.00	46.0100000	0.00	5,880,078.00	4,270,036.75	1,610,041.25	0.00	1,610,041.25
APACHE CORP COM CUSIP: 037411105							
142,899.00	119.2300000	0.00	17,037,847.77	11,013,320.12	6,024,527.65	0.00	6,024,527.65
APOLLO GROUP INC CL A CUSIP: 037604105							
15,061.00	39.4900000	0.00	594,758.89	620,137.11	- 25,378.22	0.00	- 25,378.22
APPLE INC COM STK CUSIP: 037833100							
47,261.00	322.5600000	0.00	15,244,508.16	6,541,266.06	8,703,242.10	0.00	8,703,242.10
APPLIED INDL TECHNOLOGIES INC COM CUSIP: 03820C105							
5,375.00	32.4800000	0.00	174,580.00	163,278.46	11,301.54	0.00	11,301.54
APPLIED MATERIALS INC COM CUSIP: 038222105							
559,300.00	14.0500000	0.00	7,858,165.00	6,875,254.81	982,910.19	0.00	982,910.19
ARCH CHEMICALS INC COM CUSIP: 03937R102							
6,160.00	37.9300000	0.00	233,648.80	172,439.96	61,208.84	0.00	61,208.84
ARCH COAL INC COM CUSIP: 039380100							
171,772.00	35.0600000	0.00	6,022,326.32	4,100,616.07	1,921,710.25	0.00	1,921,710.25
ARCHER-DANIELS-MIDLAND CO COM CUSIP: 039483102							
34,500.00	30.0800000	0.00	1,037,760.00	899,901.14	137,858.86	0.00	137,858.86

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					Market	Translation	
Equities							
Common stock							
ARIBA INC COM NEW CUSIP: 04033V203	23.4900000	0.00	190,386.45	120,683.45	69,703.00	0.00	69,703.00
ARTIO GLOBAL INVS INC COM CL A COM CL A CUSIP: 04315B107							
99,573.00	14.7500000	0.00	1,468,701.75	1,719,940.50	- 251,238.75	0.00	- 251,238.75
ASHLAND INC NEW COM CUSIP: 044209104							
10,900.00	50.8600000	0.00	554,374.00	454,834.92	99,539.08	0.00	99,539.08
ASPEN INSURANCE HLDGS COM CUSIP: G05384105							
28,000.00	28.6200000	0.00	801,360.00	795,142.69	6,217.31	0.00	6,217.31
ASSURANT INC COM CUSIP: 04621X108							
12,900.00	38.5200000	0.00	496,908.00	498,342.85	- 1,434.85	0.00	- 1,434.85
ASSURED GUARANTY LTD COMMON STK CUSIP: G0585R106							
117,624.00	17.7000000	0.00	2,081,944.80	2,415,893.51	- 333,948.71	0.00	- 333,948.71
ATHEROS COMMUNICATIONS INC COM CUSIP: 04743P108							
51,016.00	35.9200000	0.00	1,832,494.72	1,399,665.88	432,828.84	0.00	432,828.84
ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK CUSIP: 049164205							
13,100.00	55.8300000	0.00	731,373.00	399,891.82	331,481.18	0.00	331,481.18
ATMOS ENERGY CORP COM CUSIP: 049560105							
9,000.00	31.2000000	0.00	280,800.00	272,708.16	8,091.84	0.00	8,091.84
ATWOOD OCEANICS INC COM CUSIP: 050095108							
18,900.00	37.3700000	0.00	706,293.00	627,043.84	79,249.16	0.00	79,249.16
AUTOLIV INC COM STK SEDOL: 2064253							
41,200.00	78.9400000	0.00	3,252,328.00	1,851,848.59	1,400,479.41	0.00	1,400,479.41

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Equities							
Common stock							
AUXILIUM PHARMACEUTICALS INC COM CUSIP: 05334D107							
36,996.00	21.100000	0.00	780,615.60	883,487.15	- 102,871.55	0.00	- 102,871.55
AVIS BUDGET GROUP INC COM STK CUSIP: 053774105							
13,100.00	15.560000	0.00	203,836.00	189,991.92	13,844.08	0.00	13,844.08
AVNET INC COM CUSIP: 053807103							
50,044.00	33.030000	0.00	1,652,953.32	1,518,016.03	134,937.29	0.00	134,937.29
AXIS CAPITAL HOLDINGS LTD COM USD0.0125 SEDOL: 2677606							
46,068.00	35.880000	10,595.64	1,652,919.84	1,361,379.92	291,539.92	0.00	291,539.92
B & G FOODS INC COMMON STOCK CUSIP: 05508R106							
28,600.00	13.730000	5,151.00	392,678.00	262,005.92	130,672.08	0.00	130,672.08
BABCOCK & WILCOX CO NEW COM STK CUSIP: 05615F102							
10,340.00	25.590000	0.00	264,600.60	201,970.02	62,630.58	0.00	62,630.58
BALCHEM CORP COM CUSIP: 057665200							
3,330.00	33.810000	499.50	112,587.30	80,223.41	32,363.89	0.00	32,363.89
BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100							
245,600.00	30.200000	0.00	7,417,120.00	8,950,680.80	- 1,533,560.80	0.00	- 1,533,560.80
BAXTER INTL INC COM CUSIP: 071813109							
143,100.00	50.620000	44,361.00	7,243,722.00	7,476,953.94	- 233,231.94	0.00	- 233,231.94
BE AEROSPACE INC COM CUSIP: 073302101							
58,210.00	37.030000	0.00	2,155,516.30	472,174.39	1,683,341.91	0.00	1,683,341.91
BEACON ROOFING SUPPLY INC COM CUSIP: 073685109							
15,500.00	17.870000	0.00	276,985.00	253,398.24	23,586.76	0.00	23,586.76

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Equities							
Common stock							
BED BATH BEYOND INC COM CUSIP: 075896100							
19,210.00	49.1500000	0.00	944,171.50	467,036.33	477,135.17	0.00	477,135.17
BENEFICIAL MUT BANCORP INC COM STK CUSIP: 08173R104							
15,900.00	8.8300000	0.00	140,397.00	148,950.71	- 8,553.71	0.00	- 8,553.71
BIG LOTS INC COM CUSIP: 08930Z103							
5,000.00	30.4600000	0.00	152,300.00	156,055.42	- 3,755.42	0.00	- 3,755.42
BIO-REFERENCE LABS INC COM PAR \$0.01 NEW CUSIP: 09057G602							
9,124.00	22.1800000	0.00	202,370.32	138,087.71	64,282.61	0.00	64,282.61
BIOGEN IDEC INC COM STK CUSIP: 09062X103							
12,300.00	67.0500000	0.00	824,715.00	767,329.74	57,385.26	0.00	57,385.26
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP: 09061G101							
9,305.00	26.9300000	0.00	250,583.65	187,068.18	63,515.47	0.00	63,515.47
BJS RESTAURANTS INC COM CUSIP: 09180C106							
2,995.00	35.4300000	0.00	106,112.85	74,651.52	31,461.33	0.00	31,461.33
BLYTH INC COM NEW COM NEW CUSIP: 09643P207							
4,025.00	34.4800000	0.00	138,782.00	362,150.18	- 223,368.18	0.00	- 223,368.18
BOEING CO COM CUSIP: 097023105							
122,614.00	65.2600000	0.00	8,001,789.64	6,069,606.34	1,932,183.30	0.00	1,932,183.30
BOOZ ALLEN HAMILTON HLDG CORP COM STK CUSIP: 099502106							
16,801.00	19.4300000	0.00	326,443.43	297,534.32	28,909.11	0.00	28,909.11
BRANDYWINE RLTY TR SH BEN INT NEW REIT CUSIP: 105368203							
61,600.00	11.6500000	0.00	717,640.00	790,040.86	- 72,400.86	0.00	- 72,400.86

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Equities							
Common stock							
BRIGHAM EXPL CO COM CUSIP: 109178103							
12,630.00	27.2400000	0.00	344,041.20	280,715.50	63,325.70	0.00	63,325.70
BRINKER INTL INC COM CUSIP: 109641100							
14,100.00	20.8800000	0.00	294,408.00	392,970.27	- 98,562.27	0.00	- 98,562.27
BRINKS CO COM STOCK CUSIP: 109696104							
21,000.00	26.8800000	0.00	564,480.00	515,459.34	49,020.66	0.00	49,020.66
BROADCOM CORP CL A CUSIP: 111320107							
130,066.00	43.5500000	0.00	5,664,374.30	4,685,758.84	978,615.46	0.00	978,615.46
BROADRIDGE FINL SOLUTIONS INC COM STK CUSIP: 11133T103							
27,100.00	21.9300000	4,065.00	594,303.00	494,437.60	99,865.40	0.00	99,865.40
BROOKDALE SR LIVING INC COM STK CUSIP: 112463104							
86,660.00	21.4100000	0.00	1,855,390.60	1,024,054.20	831,336.40	0.00	831,336.40
BROWN & BROWN INC COM CUSIP: 115236101							
37,270.00	23.9400000	0.00	892,243.80	683,233.03	209,010.77	0.00	209,010.77
BUFFALO WILD WINGS INC COM STK CUSIP: 119848109							
3,293.00	43.8500000	0.00	144,398.05	113,934.45	30,463.60	0.00	30,463.60
BUNGE LTD CUSIP: G16962105							
8,600.00	65.5200000	0.00	563,472.00	430,368.94	133,103.06	0.00	133,103.06
C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP: 12541W209							
27,663.00	80.1900000	8,022.27	2,218,295.97	1,756,113.35	462,182.62	0.00	462,182.62
CA INC COM CUSIP: 12673P105							
449,950.00	24.4400000	0.00	10,996,778.00	10,750,178.64	246,599.36	0.00	246,599.36

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Equities							
Common stock							
CABELAS INC COM STK CUSIP: 126804301							
30,550.00	21.7500000	0.00	664,462.50	417,485.27	246,977.23	0.00	246,977.23
CABOT MICROELECTRONICS CORP COM CUSIP: 12709P103							
7,229.00	41.4500000	0.00	299,642.05	214,428.39	85,213.66	0.00	85,213.66
CAL MAINE FOODS INC COM NEW STK CUSIP: 128030202							
8,100.00	31.5800000	0.00	255,798.00	199,253.64	56,544.36	0.00	56,544.36
CALPINE CORP COM NEW STK CUSIP: 131347304							
109,000.00	13.3400000	0.00	1,454,060.00	1,427,091.70	26,968.30	0.00	26,968.30
CAMERON INTL CORP COM STK CUSIP: 13342B105							
13,800.00	50.7300000	0.00	700,074.00	570,176.11	129,897.89	0.00	129,897.89
CAP 1 FNCL COM CUSIP: 14040H105							
7,500.00	42.5600000	0.00	319,200.00	335,325.00	- 16,125.00	0.00	- 16,125.00
CAPELLA ED CO COM CUSIP: 139594105							
4,668.00	66.5800000	0.00	310,795.44	343,659.72	- 32,864.28	0.00	- 32,864.28
CAPITALSOURCE INC REIT CUSIP: 14055X102							
33,500.00	7.1000000	0.00	237,850.00	174,576.35	63,273.65	0.00	63,273.65
CARBO CERAMICS INC COM CUSIP: 140781105							
1,555.00	103.5400000	0.00	161,004.70	117,500.23	43,504.47	0.00	43,504.47
CAREFUSION CORP COM CUSIP: 14170T101							
26,910.00	25.7000000	0.00	691,587.00	735,076.74	- 43,489.74	0.00	- 43,489.74
CARMAX INC COM CUSIP: 143130102							
67,480.00	31.8800000	0.00	2,151,262.40	1,297,453.44	853,808.96	0.00	853,808.96

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Equities							
Common stock							
CARNIVAL CORP COM PAIRED CUSIP: 143658300							
259,349.00	46.1100000	0.00	11,958,582.39	9,649,155.12	2,309,427.27	0.00	2,309,427.27
CARRIZO OIL & GAS INC COM CUSIP: 144577103							
4,400.00	34.4900000	0.00	151,756.00	142,299.96	9,456.04	0.00	9,456.04
CASH AMER INVTS INC COM CUSIP: 14754D100							
15,845.00	36.9300000	0.00	585,155.85	470,023.24	115,132.61	0.00	115,132.61
CASS INFORMATION SYS INC COM CUSIP: 14808P109							
5,500.00	37.9400000	0.00	208,670.00	200,534.00	8,136.00	0.00	8,136.00
CATERPILLAR INC COM CUSIP: 149123101							
59,100.00	93.6600000	0.00	5,535,306.00	2,039,303.56	3,496,002.44	0.00	3,496,002.44
CATO CORP NEW CL A CL A CUSIP: 149205106							
3,450.00	27.4100000	638.25	94,564.50	78,229.58	16,334.92	0.00	16,334.92
CAVIUM NETWORKS INC COM CUSIP: 14965A101							
22,515.00	37.6800000	0.00	848,365.20	762,371.75	85,993.45	0.00	85,993.45
CB RICHARD ELLIS GROUP INC CL A CL A CUSIP: 12497T101							
23,610.00	20.4800000	0.00	483,532.80	383,234.96	100,297.84	0.00	100,297.84
CBIZ INC COM CUSIP: 124805102							
69,900.00	6.2400000	0.00	436,176.00	433,178.44	2,997.56	0.00	2,997.56
CBL & ASSOC PPTYs INC COM CUSIP: 124830100							
46,900.00	17.5000000	9,380.00	820,750.00	684,911.81	135,838.19	0.00	135,838.19
CELADON GROUP INC COM CUSIP: 150838100							
13,389.00	14.7900000	0.00	198,023.31	119,508.20	78,515.11	0.00	78,515.11

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Equities							
Common stock							
CELANESE CORP DEL COM SER A STK CUSIP: 150870103							
14,490.00	41.1700000	0.00	596,553.30	364,689.13	231,864.17	0.00	231,864.17
CELGENE CORP COM CUSIP: 151020104							
39,608.00	59.1400000	0.00	2,342,417.12	2,394,020.73	- 51,603.61	0.00	- 51,603.61
CENTURYLINK INC COM CUSIP: 156700106							
12,200.00	46.1700000	0.00	563,274.00	393,772.88	169,501.12	0.00	169,501.12
CEPHALON INC CON CUSIP: 156708109							
7,600.00	61.7200000	0.00	469,072.00	481,892.08	- 12,820.08	0.00	- 12,820.08
CEPHEID INC COM CUSIP: 15670R107							
30,190.00	22.7500000	0.00	686,822.50	452,109.14	234,713.36	0.00	234,713.36
CERNER CORP COM CUSIP: 156782104							
9,933.00	94.7400000	0.00	941,052.42	851,054.58	89,997.84	0.00	89,997.84
CHEESECAKE FACTORY INC COM CUSIP: 163072101							
12,100.00	30.6600000	0.00	370,986.00	169,338.45	201,647.55	0.00	201,647.55
CHEMED CORP NEW COM CUSIP: 16359R103							
20,475.00	63.5100000	0.00	1,300,367.25	795,610.52	504,756.73	0.00	504,756.73
CHESAPEAKE ENERGY CORP COM CUSIP: 165167107							
119,565.00	25.9100000	8,967.37	3,097,929.15	2,273,877.22	824,051.93	0.00	824,051.93
CHICOS FAS INC COM CUSIP: 168615102							
11,550.00	12.0300000	0.00	138,946.50	98,813.73	40,132.77	0.00	40,132.77
CHIPOTLE MEXICAN GRILL INC COM STK CUSIP: 169656105							
8,948.00	212.6600000	0.00	1,902,881.68	755,581.80	1,147,299.88	0.00	1,147,299.88

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					Market	Translation	
Equities							
Common stock							
CHIQUITA BRANDS INTL INC COM CUSIP: 170032809							
28,400.00	14.0200000	0.00	398,168.00	367,972.02	30,195.98	0.00	30,195.98
CHUBB CORP COM CUSIP: 171232101							
13,800.00	59.6400000	5,106.00	823,032.00	630,273.32	192,758.68	0.00	192,758.68
CHURCH & DWIGHT INC COM CUSIP: 171340102							
8,160.00	69.0200000	0.00	563,203.20	495,911.94	67,291.26	0.00	67,291.26
CIBER INC COM CUSIP: 17163B102							
13,500.00	4.6800000	0.00	63,180.00	64,459.30	- 1,279.30	0.00	- 1,279.30
CIENA CORP COM NEW COM NEW CUSIP: 171779309							
14,675.00	21.0500000	0.00	308,908.75	228,247.13	80,661.62	0.00	80,661.62
CIGNA CORP COM CUSIP: 125509109							
9,600.00	36.6600000	0.00	351,936.00	213,008.00	138,928.00	0.00	138,928.00
CIN BELL INC NEW COM STK CUSIP: 171871106							
67,000.00	2.8000000	0.00	187,600.00	179,445.90	8,154.10	0.00	8,154.10
CIRCOR INTL INC COM CUSIP: 17273K109							
11,200.00	42.2800000	0.00	473,536.00	224,695.16	248,840.84	0.00	248,840.84
CISCO SYSTEMS INC CUSIP: 17275R102							
206,553.00	20.2300000	0.00	4,178,567.19	4,290,176.37	- 111,609.18	0.00	- 111,609.18
CITIGROUP INC COM CUSIP: 172967101							
1,928,685.00	4.7300000	0.00	9,122,680.05	7,318,537.89	1,804,142.16	0.00	1,804,142.16
CITRIX SYS INC COM CUSIP: 177376100							
13,900.00	68.4100000	0.00	950,899.00	883,407.84	67,491.16	0.00	67,491.16

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						Translation	Total
Equities							
Common stock							
CLARCOR INC COM CUSIP: 179895107	4,380.00	42.8900000	0.00	187,858.20	148,684.61	39,173.59	0.00
CLOUD PEAK ENERGY INC COM CUSIP: 18911Q102	140,495.00	23.2300000	0.00	3,263,698.85	2,791,997.29	471,701.56	0.00
CME GROUP INC COM STK CUSIP: 12572Q105	10,100.00	321.7500000	0.00	3,249,675.00	2,335,960.16	913,714.84	0.00
CMS ENERGY CORP COM CUSIP: 125896100	60,600.00	18.6000000	0.00	1,127,160.00	700,532.98	426,627.02	0.00
COACH INC COM CUSIP: 189754104	38,337.00	55.3100000	6,045.90	2,120,419.47	1,271,247.65	849,171.82	0.00
COCA-COLA ENTERPRISES INC NEW COM CUSIP: 19122T109	35,500.00	25.0300000	0.00	888,565.00	852,724.20	35,840.80	0.00
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A CUSIP: 192446102	14,372.00	73.2900000	0.00	1,053,323.88	986,028.55	67,295.33	0.00
COINSTAR INC COM CUSIP: 19259P300	4,538.00	56.4400000	0.00	256,124.72	179,464.76	76,659.96	0.00
COLGATE-PALMOLIVE CO COM CUSIP: 194162103	41,300.00	80.3700000	0.00	3,319,281.00	3,155,616.56	163,664.44	0.00
COMCAST CORP NEW CL A SPL CL A SPL CUSIP: 20030N200	304,100.00	20.8100000	0.00	6,328,321.00	4,791,253.89	1,537,067.11	0.00
COMMONWEALTH REIT CUSIP: 203233101	36,875.00	25.5100000	0.00	940,681.25	1,391,469.62	- 450,788.37	0.00
							- 450,788.37

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Equities							
Common stock							
COMMAULT SYS INC COM STK CUSIP: 204166102							
5,085.00	28.6200000	0.00	145,532.70	112,565.02	32,967.68	0.00	32,967.68
COMPASS MINERALS INTL INC COM CUSIP: 20451N101							
2,750.00	89.2700000	0.00	245,492.50	147,423.38	98,069.12	0.00	98,069.12
COMPUTER SCI CORP COM CUSIP: 205363104							
19,100.00	49.6000000	3,820.00	947,360.00	870,286.07	77,073.93	0.00	77,073.93
COMSCORE INC COM CUSIP: 20564W105							
8,375.00	22.3100000	0.00	186,846.25	154,526.48	32,319.77	0.00	32,319.77
COMSTOCK RES INC COM NEW COM NEW CUSIP: 205768203							
34,767.00	24.5600000	0.00	853,877.52	948,630.93	- 94,753.41	0.00	- 94,753.41
CONAGRA FOODS INC CUSIP: 205887102							
33,300.00	22.5800000	0.00	751,914.00	707,807.12	44,106.88	0.00	44,106.88
CONCHO RES INC COM STK CUSIP: 20605P101							
8,367.00	87.6700000	0.00	733,534.89	487,755.24	245,779.65	0.00	245,779.65
CONCUR TECHNOLOGIES INC COM CUSIP: 206708109							
25,670.00	51.9300000	0.00	1,333,043.10	872,620.68	460,422.42	0.00	460,422.42
CONSOL ENERGY INC COM CUSIP: 20854P109							
37,905.00	48.7400000	0.00	1,847,489.70	1,385,186.36	462,303.34	0.00	462,303.34
CONSTANT CONTACT INC COM STK CUSIP: 210313102							
17,497.00	30.9900000	0.00	542,232.03	371,998.09	170,233.94	0.00	170,233.94
CONTANGO OIL & GAS CO COM NEW CUSIP: 21075N204							
6,500.00	57.9300000	0.00	376,545.00	325,603.99	50,941.01	0.00	50,941.01

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Equities							
Common stock							
CONTANGO ORE INC COM CUSIP: 21077F100							
650.00	10.5000000	0.00	6,825.00	3,256.50	3,568.50	0.00	3,568.50
CONVERGYS CORP DE COM CUSIP: 212485106							
86,800.00	13.1700000	0.00	1,143,156.00	1,079,638.59	63,517.41	0.00	63,517.41
COPA HOLDINGS SA COM STK CUSIP: P31076105							
4,817.00	58.8400000	0.00	283,432.28	206,568.66	76,863.62	0.00	76,863.62
CORELOGIC INC-W/ COM STK CUSIP: 21871D103							
13,400.00	18.5200000	0.00	248,168.00	253,905.34	- 5,737.34	0.00	- 5,737.34
CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP: 21988R102							
4,832.00	37.5500000	0.00	181,441.60	110,383.11	71,058.49	0.00	71,058.49
COSTAR GROUP INC COM CUSIP: 22160N109							
3,600.00	57.5600000	0.00	207,216.00	190,467.82	16,748.18	0.00	16,748.18
COSTCO WHOLESALE CORP NEW COM CUSIP: 22160K105							
30,403.00	72.2100000	0.00	2,195,400.63	1,843,996.58	351,404.05	0.00	351,404.05
COVENTRY HEALTH CARE INC COM CUSIP: 222862104							
16,800.00	26.4000000	0.00	443,520.00	194,743.91	248,776.09	0.00	248,776.09
COVIDIEN PLC USD0.20 SEDOL: B3QN1M2							
44,983.00	45.6600000	0.00	2,053,923.78	1,850,369.66	203,554.12	0.00	203,554.12
CRANE CO COM CUSIP: 224399105							
20,800.00	41.0700000	0.00	854,256.00	622,887.90	231,368.10	0.00	231,368.10
CROCS INC COM CUSIP: 227046109							
14,136.00	17.1200000	0.00	242,008.32	162,469.32	79,539.00	0.00	79,539.00

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					Market	Translation	
Equities							
Common stock							
CUMMINS INC CUSIP: 231021106	18,970.00 110.0100000	0.00	2,086,889.70	1,475,039.93	611,849.77	0.00	611,849.77
CVS CAREMARK CORP COM STK CUSIP: 126650100	68,200.00 34.7700000	0.00	2,371,314.00	2,097,139.30	274,174.70	0.00	274,174.70
CYPRESS SHARPRIDGE INVTS INC REIT CUSIP: 23281A307	38,400.00 12.9100000	0.00	495,744.00	502,413.27	- 6,669.27	0.00	- 6,669.27
DANAHER CORP COM CUSIP: 235851102	59,493.00 47.1700000	1,189.86	2,806,284.81	2,411,766.42	394,518.39	0.00	394,518.39
DEALERTRACK HLDGS INC COM STK CUSIP: 242309102	10,900.00 20.0700000	0.00	218,763.00	170,041.80	48,721.20	0.00	48,721.20
DEAN FOODS CO NEW COM CUSIP: 242370104	38,100.00 8.8400000	0.00	336,804.00	404,964.91	- 68,160.91	0.00	- 68,160.91
DECKERS OUTDOOR CORP COM CUSIP: 243537107	3,180.00 79.7400000	0.00	253,573.20	145,735.94	107,837.26	0.00	107,837.26
DEERE & CO COM CUSIP: 244199105	25,345.00 83.0500000	8,870.75	2,104,902.25	1,962,736.80	142,165.45	0.00	142,165.45
DEL MONTE FOODS CO COM CUSIP: 24522P103	47,400.00 18.8000000	0.00	891,120.00	544,468.46	346,651.54	0.00	346,651.54
DELL INC COM STK CUSIP: 24702R101	265,595.00 13.5500000	0.00	3,598,812.25	2,943,877.04	654,935.21	0.00	654,935.21
DELTIC TIMBER CORP COM CUSIP: 247850100	2,910.00 56.3400000	0.00	163,949.40	148,493.81	15,455.59	0.00	15,455.59

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Equities							
Common stock							
DENBURY RES INC HLDG CO COM NEW CUSIP: 247916208							
47,900.00	19.0900000	0.00	914,411.00	750,050.08	164,360.92	0.00	164,360.92
DENNYS CORP COM CUSIP: 24869P104							
28,600.00	3.5800000	0.00	102,388.00	113,340.56	- 10,952.56	0.00	- 10,952.56
DENTSPLY INTL INC NEW COM CUSIP: 249030107							
10,225.00	34.1700000	511.25	349,388.25	354,351.47	- 4,963.22	0.00	- 4,963.22
DEVRY INC DEL COM CUSIP: 251893103							
13,050.00	47.9800000	1,566.00	626,139.00	701,740.96	- 75,601.96	0.00	- 75,601.96
DG FASTCHANNEL INC COM STK CUSIP: 23326R109							
10,400.00	28.8800000	0.00	300,352.00	259,991.66	40,360.34	0.00	40,360.34
DICKS SPORTING GOODS INC OC-COM CUSIP: 253393102							
51,606.00	37.5000000	0.00	1,935,225.00	979,119.40	956,105.60	0.00	956,105.60
DIGI INTL INC COM CUSIP: 253798102							
24,100.00	11.1000000	0.00	267,510.00	236,181.43	31,328.57	0.00	31,328.57
DILLARDS INC CL A COM CUSIP: 254067101							
24,900.00	37.9400000	996.00	944,706.00	564,817.84	379,888.16	0.00	379,888.16
DINEEQUITY INC COM STK CUSIP: 254423106							
3,800.00	49.3800000	0.00	187,644.00	195,551.80	- 7,907.80	0.00	- 7,907.80
DISCOVER FINL SVCS COM STK CUSIP: 254709108							
271,050.00	18.5300000	5,421.00	5,022,556.50	4,119,081.83	903,474.67	0.00	903,474.67
DISCOVERY COMMUNICATIONS INC NEW COM SERA STK CUSIP: 25470F104							
7,400.00	41.7000000	0.00	308,580.00	247,362.14	61,217.86	0.00	61,217.86

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Equities							
Common stock							
DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C CUSIP: 25470F302							
8,500.00	36.6900000	0.00	311,865.00	285,338.88	26,526.12	0.00	26,526.12
DISH NETWORK CORP CL A COM STK CUSIP: 25470M109							
23,600.00	19.6600000	0.00	463,976.00	252,018.58	211,957.42	0.00	211,957.42
DOLAN CO COM STK CUSIP: 25659P402							
35,300.00	13.9200000	0.00	491,376.00	291,362.18	200,013.82	0.00	200,013.82
DOLBY LABORATORIES INC CL A COM STK CUSIP: 25659T107							
22,425.00	66.7000000	0.00	1,495,747.50	1,030,193.76	465,553.74	0.00	465,553.74
DOLLAR GEN CORP NEW COM CUSIP: 25667T105							
52,054.00	30.6700000	0.00	1,596,496.18	1,351,206.68	245,289.50	0.00	245,289.50
DONNELLEY R R & SONS CO COM CUSIP: 25786T101							
53,000.00	17.4700000	0.00	925,910.00	918,576.12	7,333.88	0.00	7,333.88
DOW CHEMICAL CO COM CUSIP: 260543103							
191,058.00	34.1400000	28,658.70	6,522,720.12	4,043,812.71	2,478,907.41	0.00	2,478,907.41
DRESSER-RAND GROUP INC COM CUSIP: 261608103							
5,100.00	42.5900000	0.00	217,209.00	176,167.77	41,041.23	0.00	41,041.23
DRIL-QUIP INC COM CUSIP: 26203T104							
1,730.00	77.7200000	0.00	134,455.60	117,550.51	16,905.09	0.00	16,905.09
DSW INC CL A CL A CUSIP: 23334L102							
5,425.00	39.1000000	0.00	212,117.50	133,160.73	78,956.77	0.00	78,956.77
DTE ENERGY CO COM CUSIP: 23333I107							
25,200.00	45.3200000	14,112.00	1,142,064.00	1,148,406.64	- 6,342.64	0.00	- 6,342.64

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Equities							
Common stock							
DURECT CORP COM CUSIP: 266605104							
61,205.00 3.4500000		0.00	211,157.25	227,487.97	- 16,330.72	0.00	- 16,330.72
DYNAMEX INC COM STK CUSIP: 26784F103							
5,500.00 24.7600000		0.00	136,180.00	153,134.99	- 16,954.99	0.00	- 16,954.99
DYNAMIC MATLS CORP COM CUSIP: 267888105							
6,033.00 22.5700000		241.32	136,164.81	124,142.15	12,022.66	0.00	12,022.66
EASTMAN CHEM CO COM CUSIP: 277432100							
19,800.00 84.0800000		9,306.00	1,664,784.00	926,342.23	738,441.77	0.00	738,441.77
EATON CORP COM CUSIP: 278058102							
17,121.00 101.5100000		0.00	1,737,952.71	1,366,403.37	371,549.34	0.00	371,549.34
ECHELON CORP OC-COM STK CUSIP: 27874N105							
18,252.00 10.1900000		0.00	185,987.88	223,710.18	- 37,722.30	0.00	- 37,722.30
ECHO GLOBAL LOGISTICS INC COM CUSIP: 27875T101							
5,251.00 12.0400000		0.00	63,222.04	60,547.63	2,674.41	0.00	2,674.41
ECOLAB INC COM CUSIP: 278865100							
42,190.00 50.4200000		7,908.25	2,127,219.80	1,759,942.12	367,277.68	0.00	367,277.68
EDISON INTL COM CUSIP: 281020107							
6,500.00 38.6000000		2,080.00	250,900.00	174,564.66	76,335.34	0.00	76,335.34
EL PASO ELEC CO COM NEW CUSIP: 283677854							
12,500.00 27.5300000		0.00	344,125.00	328,794.99	15,330.01	0.00	15,330.01
EMERGENT BIOSOLUTIONS INC COM CUSIP: 29089Q105							
7,275.00 23.4600000		0.00	170,671.50	162,442.03	8,229.47	0.00	8,229.47

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Equities							
Common stock							
ENCORE CAP GROUP INC COM CUSIP: 292554102							
6,700.00	23.4500000	0.00	157,115.00	133,011.99	24,103.01	0.00	24,103.01
ENDO PHARMACEUTICALS HLDGS INC COM CUSIP: 29264F205							
14,400.00	35.7100000	0.00	514,224.00	295,684.91	218,539.09	0.00	218,539.09
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1 CUSIP: G30397106							
11,200.00	46.0700000	0.00	515,984.00	356,720.40	159,263.60	0.00	159,263.60
ENERNOC INC COM CUSIP: 292764107							
12,916.00	23.9100000	0.00	308,821.56	381,094.88	- 72,273.32	0.00	- 72,273.32
ENPRO INDS INC COM CUSIP: 29355X107							
36,560.00	41.5600000	0.00	1,519,433.60	997,084.81	522,348.79	0.00	522,348.79
ENTMNT PPTYS TR COM SH BEN INT CUSIP: 29380T105							
8,500.00	46.2500000	5,525.00	393,125.00	275,722.13	117,402.87	0.00	117,402.87
EOG RESOURCES INC COM CUSIP: 26875P101							
16,374.00	91.4100000	0.00	1,496,747.34	1,557,200.92	- 60,453.58	0.00	- 60,453.58
EPOCH HLDG CORP COM CUSIP: 29428R103							
15,000.00	15.5300000	0.00	232,950.00	218,640.75	14,309.25	0.00	14,309.25
EQT CORP COM CUSIP: 26884L109							
36,880.00	44.8400000	0.00	1,653,699.20	1,402,359.54	251,339.66	0.00	251,339.66
ESTEE LAUDER COMPANIES INC CL A USD0.01 CUSIP: 518439104							
34,651.00	80.7000000	0.00	2,796,335.70	2,335,625.68	460,710.02	0.00	460,710.02
EVEREST RE GROUP COM CUSIP: G3223R108							
8,700.00	84.8200000	0.00	737,934.00	923,671.66	- 185,737.66	0.00	- 185,737.66

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					Market	Translation	
Equities							
Common stock							
EXPEDIA INC DEL COM CUSIP: 30212P105							
22,551.00	25.0900000	0.00	565,804.59	515,545.98	50,258.61	0.00	50,258.61
EXPEDITORS INTL WASH INC COM CUSIP: 302130109							
28,889.00	54.6000000	0.00	1,577,339.40	1,311,747.94	265,591.46	0.00	265,591.46
EXPRESS SCRIPTS INC COM CUSIP: 302182100							
47,630.00	54.0500000	0.00	2,574,401.50	2,194,676.94	379,724.56	0.00	379,724.56
EXTERRAN HLDGS INC COM STK CUSIP: 30225X103							
8,520.00	23.9500000	0.00	204,054.00	211,772.17	- 7,718.17	0.00	- 7,718.17
EZCORP INC CL A NON VTG CUSIP: 302301106							
10,420.00	27.1300000	0.00	282,694.60	191,744.67	90,949.93	0.00	90,949.93
FAIRCHILD SEMICONDUCTOR INTL INC COM CUSIP: 303726103							
36,800.00	15.6100000	0.00	574,448.00	364,776.32	209,671.68	0.00	209,671.68
FARO TECHNOLOGIES INC COM CUSIP: 311642102							
5,700.00	32.8400000	0.00	187,188.00	152,344.36	34,843.64	0.00	34,843.64
FASTENAL CO COM CUSIP: 311900104							
22,164.00	59.9100000	0.00	1,327,845.24	783,387.48	544,457.76	0.00	544,457.76
FEDERAL SIGNAL CORP COM CUSIP: 313855108							
13,300.00	6.8600000	798.00	91,238.00	86,428.72	4,809.28	0.00	4,809.28
FEDEX CORP COM CUSIP: 31428X106							
40,098.00	93.0100000	0.00	3,729,514.98	3,537,020.45	192,494.53	0.00	192,494.53
FELCOR LODGING TR INC COM CUSIP: 31430F101							
123,165.00	7.0400000	0.00	867,081.60	649,809.36	217,272.24	0.00	217,272.24

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Equities							
Common stock							
FINANCIAL ENGINES INC COM CUSIP: 317485100							
14,442.00	19.8300000	0.00	286,384.86	208,222.22	78,162.64	0.00	78,162.64
FINISAR CORPORATION COMMON STOCK CUSIP: 31787A507							
10,947.00	29.6900000	0.00	325,016.43	147,725.04	177,291.39	0.00	177,291.39
FIRST AMERN FINL CORP COM STK CUSIP: 31847R102							
18,200.00	14.9400000	1,092.00	271,908.00	256,415.51	15,492.49	0.00	15,492.49
FIRST CASH FINANCIAL SERVICES INC CUSIP: 31942D107							
7,120.00	30.9900000	0.00	220,648.80	168,159.86	52,488.94	0.00	52,488.94
FIRSTMERIT CORP COM CUSIP: 337915102							
16,065.00	19.7900000	0.00	317,926.35	311,956.61	5,969.74	0.00	5,969.74
FLAGSTAR BANCORP INC COM NEW COM NEW CUSIP: 337930507							
1,362,310.00	1.6300000	0.00	2,220,565.30	2,129,182.60	91,382.70	0.00	91,382.70
FLEETCOR TECHNOLOGIES INC COM CUSIP: 339041105							
17,769.00	30.9200000	0.00	549,417.48	437,205.78	112,211.70	0.00	112,211.70
FLIR SYS INC COM CUSIP: 302445101							
33,300.00	29.7500000	0.00	990,675.00	947,426.92	43,248.08	0.00	43,248.08
FLOWERS FOODS INC COM CUSIP: 343498101							
40,400.00	26.9100000	0.00	1,087,164.00	797,384.63	289,779.37	0.00	289,779.37
FLOWERVE CORP COM CUSIP: 34354P105							
3,200.00	119.2200000	928.00	381,504.00	77,261.09	304,242.91	0.00	304,242.91
FOOT LOCKER INC COM CUSIP: 344849104							
17,200.00	19.6200000	0.00	337,464.00	381,405.18	- 43,941.18	0.00	- 43,941.18

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Equities							
Common stock							
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 CUSIP: 345370860							
113,327.00	16.7900000	0.00	1,902,760.33	1,836,173.58	66,586.75	0.00	66,586.75
FOREST LABORATORIES INC CUSIP: 345838106							
40,596.00	31.9800000	0.00	1,298,260.08	1,186,428.35	111,831.73	0.00	111,831.73
FORESTAR GROUP INC CUSIP: 346233109							
12,000.00	19.3000000	0.00	231,600.00	227,891.20	3,708.80	0.00	3,708.80
FORRESTER RESH INC COM CUSIP: 346563109							
7,400.00	35.2900000	0.00	261,146.00	245,365.05	15,780.95	0.00	15,780.95
FORWARD AIR CORP COM CUSIP: 349853101							
5,800.00	28.3800000	0.00	164,604.00	207,197.21	- 42,593.21	0.00	- 42,593.21
FOSTER L B CO CL A CUSIP: 350060109							
5,800.00	40.9400000	0.00	237,452.00	145,502.29	91,949.71	0.00	91,949.71
FOSTER WHEELER LTD (BM) COM STK CUSIP: H27178104							
10,000.00	34.5200000	0.00	345,200.00	79,213.83	265,986.17	0.00	265,986.17
FRACTIONAL MARRIOTT INTERNATIONAL CUSIP: FHB903208							
120,222.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
FREEPOR-MCMORAN COPPER & GOLD INC CUSIP: 35671D857							
18,446.00	120.0900000	0.00	2,215,180.14	1,955,670.40	259,509.74	0.00	259,509.74
FRKLN RES INC COM CUSIP: 354613101							
55,600.00	111.2100000	13,900.00	6,183,276.00	4,090,229.10	2,093,046.90	0.00	2,093,046.90
FUEL SYS SOLUTIONS INC COM STK CUSIP: 35952W103							
2,295.00	29.3800000	0.00	67,427.10	73,502.42	- 6,075.32	0.00	- 6,075.32

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Equities							
Common stock							
FULLER H B CO COM CUSIP: 359694106							
10,500.00	20.5200000	0.00	215,460.00	223,943.66	- 8,483.66	0.00	- 8,483.66
F5 NETWORKS INC COM STK CUSIP: 315616102							
5,596.00	130.1600000	0.00	728,375.36	764,466.39	- 36,091.03	0.00	- 36,091.03
GALLAGHER ARTHUR J & CO COM CUSIP: 363576109							
9,600.00	29.0800000	3,072.00	279,168.00	180,793.92	98,374.08	0.00	98,374.08
GAMESTOP CORP NEW CL A CUSIP: 36467W109							
15,926.00	22.8800000	0.00	364,386.88	291,874.23	72,512.65	0.00	72,512.65
GANNETT INC COM CUSIP: 364730101							
43,700.00	15.0900000	1,748.00	659,433.00	1,544,210.63	- 884,777.63	0.00	- 884,777.63
GAP INC COM CUSIP: 364760108							
42,000.00	22.1400000	0.00	929,880.00	548,799.15	381,080.85	0.00	381,080.85
GARDNER DENVER INC COM CUSIP: 365558105							
28,245.00	68.8200000	0.00	1,943,820.90	1,315,906.63	627,914.27	0.00	627,914.27
GARTNER INC COM CUSIP: 366651107							
29,559.00	33.2000000	0.00	981,358.80	836,013.71	145,345.09	0.00	145,345.09
GEN MTRS CO COM CUSIP: 37045V100							
93,600.00	36.8600000	0.00	3,450,096.00	3,163,178.43	286,917.57	0.00	286,917.57
GEN-PROBE INC NEW COM CUSIP: 36866T103							
8,572.00	58.3500000	0.00	500,176.20	285,806.64	214,369.56	0.00	214,369.56
GENERAL CABLE CORP DEL NEW COM CUSIP: 369300108							
4,445.00	35.0900000	0.00	155,975.05	116,855.53	39,119.52	0.00	39,119.52

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Equities							
Common stock							
GENERAL DYNAMICS CORP COM CUSIP: 369550108							
59,779.00	70.960000	0.00	4,241,917.84	2,960,688.07	1,281,229.77	0.00	1,281,229.77
GENESEE & WYO INC CL A CL A CUSIP: 371559105							
3,900.00	52.950000	0.00	206,505.00	124,237.62	82,267.38	0.00	82,267.38
GENOMIC HEALTH INC COM CUSIP: 37244C101							
11,460.00	21.390000	0.00	245,129.40	166,569.92	78,559.48	0.00	78,559.48
GENON ENERGY INC COM CUSIP: 37244E107							
578,748.00	3.810000	0.00	2,205,029.88	3,300,900.22	- 1,095,870.34	0.00	- 1,095,870.34
GENTEX CORP COM CUSIP: 371901109							
64,661.00	29.560000	0.00	1,911,379.16	969,963.99	941,415.17	0.00	941,415.17
GENWORTH FINL INC COM CL A COM CL A CUSIP: 37247D106							
504,640.00	13.140000	0.00	6,630,969.60	8,736,375.25	- 2,105,405.65	0.00	- 2,105,405.65
GFI GROUP INC COM STK CUSIP: 361652209							
69,800.00	4.690000	0.00	327,362.00	345,160.39	- 17,798.39	0.00	- 17,798.39
GILEAD SCIENCES INC CUSIP: 375558103							
19,735.00	36.240000	0.00	715,196.40	555,234.52	159,961.88	0.00	159,961.88
GLOBAL CASH ACCESS HLDGS INC COM CUSIP: 378967103							
58,300.00	3.190000	0.00	185,977.00	692,351.25	- 506,374.25	0.00	- 506,374.25
GLOBE SPECIALTY METALS INC COM STK CUSIP: 37954N206							
17,659.00	17.090000	0.00	301,792.31	300,476.19	1,316.12	0.00	1,316.12
GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104							
56,821.00	168.160000	0.00	9,555,019.36	8,132,254.19	1,422,765.17	0.00	1,422,765.17

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Equities							
Common stock							
GOODRICH PETE CORP COM NEW CUSIP: 382410405							
28,150.00	17.6400000	0.00	496,566.00	417,939.99	78,626.01	0.00	78,626.01
GOODYEAR TIRE & RUBBER CO COM CUSIP: 382550101							
51,100.00	11.8500000	0.00	605,535.00	566,633.38	38,901.62	0.00	38,901.62
GOOGLE INC CL A CL A CUSIP: 38259P508							
6,935.00	593.9700000	0.00	4,119,181.95	2,580,769.33	1,538,412.62	0.00	1,538,412.62
GOVERNMENT PTYS INCOME TR COM SHS BEN INT CUSIP: 38376A103							
15,800.00	26.7900000	0.00	423,282.00	376,673.89	46,608.11	0.00	46,608.11
GRAFTECH INTL LTD COM CUSIP: 384313102							
33,080.00	19.8400000	0.00	656,307.20	487,349.04	168,958.16	0.00	168,958.16
GRAND CANYON ED INC COM STK CUSIP: 38526M106							
10,214.00	19.5900000	0.00	200,092.26	230,634.73	- 30,542.47	0.00	- 30,542.47
GREEN MTN COFFEE ROASTERS CUSIP: 393122106							
81,910.00	32.8600000	0.00	2,691,562.60	2,053,354.10	638,208.50	0.00	638,208.50
GREENHILL & CO INC COM CUSIP: 395259104							
13,230.00	81.6800000	0.00	1,080,626.40	872,934.39	207,692.01	0.00	207,692.01
GRIFFON CORP COM CUSIP: 398433102							
26,179.00	12.7400000	0.00	333,520.46	307,975.72	25,544.74	0.00	25,544.74
GSI COMM INC COM STK CUSIP: 36238G102							
81,905.00	23.2000000	0.00	1,900,196.00	1,870,763.17	29,432.83	0.00	29,432.83
GUESS INC COM CUSIP: 401617105							
9,082.00	47.3200000	0.00	429,760.24	341,811.98	87,948.26	0.00	87,948.26

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Equities							
Common stock							
GUIDANCE SOFTWARE INC COM CUSIP: 401692108							
11,900.00	7.1900000	0.00	85,561.00	129,033.89	- 43,472.89	0.00	- 43,472.89
HALLIBURTON CO COM CUSIP: 406216101							
84,093.00	40.8300000	0.00	3,433,517.19	2,113,483.86	1,320,033.33	0.00	1,320,033.33
HANOVER INS GROUP INC COM CUSIP: 410867105							
14,888.00	46.7200000	0.00	695,567.36	634,039.61	61,527.75	0.00	61,527.75
HARMAN INTL INDS INC NEW COM STK USD0.01 CUSIP: 413086109							
31,606.00	46.3000000	0.00	1,463,357.80	1,216,236.76	247,121.04	0.00	247,121.04
HARRIS CORP COM CUSIP: 413875105							
13,100.00	45.3000000	0.00	593,430.00	471,436.25	121,993.75	0.00	121,993.75
HARTFORD FINL SVCS GROUP INC COM CUSIP: 416515104							
197,850.00	26.4900000	9,892.50	5,241,046.50	9,366,581.08	- 4,125,534.58	0.00	- 4,125,534.58
HATTERAS FINL CORP COM REIT CUSIP: 41902R103							
6,900.00	30.2700000	6,900.00	208,863.00	195,647.79	13,215.21	0.00	13,215.21
HAYNES INTL INC COM NEW COM NEW CUSIP: 420877201							
4,854.00	41.8300000	0.00	203,042.82	148,581.09	54,461.73	0.00	54,461.73
HELEN TROY LTD COM STK CUSIP: G4388N106							
7,700.00	29.7400000	0.00	228,998.00	200,830.75	28,167.25	0.00	28,167.25
HERCULES TECHNOLOGY GROWTH CAP INC COM CUSIP: 427096508							
42,600.00	10.3600000	0.00	441,336.00	407,502.33	33,833.67	0.00	33,833.67
HERTZ GLOBAL HLDGS INC COM CUSIP: 42805T105							
54,040.00	14.4900000	0.00	783,039.60	540,040.51	242,999.09	0.00	242,999.09

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Equities							
Common stock							
HESS CORP COM STK CUSIP: 42809H107	76.5400000	5,990.00	4,584,746.00	3,591,641.26	993,104.74	0.00	993,104.74
HEWLETT PACKARD CO COM CUSIP: 428236103							
152,506.00	42.1000000	0.00	6,420,502.60	4,869,719.05	1,550,783.55	0.00	1,550,783.55
HEXCEL CORP NEW COM CUSIP: 428291108							
10,525.00	18.0900000	0.00	190,397.25	189,491.50	905.75	0.00	905.75
HHGREGG INC COM STK CUSIP: 42833L108							
6,460.00	20.9500000	0.00	135,337.00	130,457.72	4,879.28	0.00	4,879.28
HIGHER ONE HLDGS INC COM CUSIP: 42983D104							
8,356.00	20.2300000	0.00	169,041.88	106,831.97	62,209.91	0.00	62,209.91
HILL ROM HLDGS INC COM STK CUSIP: 431475102							
13,430.00	39.3700000	0.00	528,739.10	264,046.96	264,692.14	0.00	264,692.14
HMS HLDGS CORP COM CUSIP: 40425J101							
20,635.00	64.7700000	0.00	1,336,528.95	1,128,326.01	208,202.94	0.00	208,202.94
HORACE MANN EDUCATORS CORP COM CUSIP: 440327104							
32,800.00	18.0400000	0.00	591,712.00	553,967.28	37,744.72	0.00	37,744.72
HORSEHEAD HLDG CORP COM STK CUSIP: 440694305							
21,596.00	13.0400000	0.00	281,611.84	183,575.05	98,036.79	0.00	98,036.79
HOSPITALITY PTYS TR COM SH BEN INT CUSIP: 44106M102							
40,100.00	23.0400000	0.00	923,904.00	1,311,828.94	- 387,924.94	0.00	- 387,924.94
HUB GROUP INC CL A CUSIP: 443320106							
4,265.00	35.1400000	0.00	149,872.10	119,886.65	29,985.45	0.00	29,985.45

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					Market	Translation	
Equities							
Common stock							
HUBBELL INC CL B COM CUSIP: 443510201							
7,400.00	60.1300000	2,664.00	444,962.00	313,119.90	131,842.10	0.00	131,842.10
HUNTINGTON BANCSHARES INC COM CUSIP: 446150104							
644,070.00	6.8700000	6,440.70	4,424,760.90	4,343,852.02	80,908.88	0.00	80,908.88
HYATT HOTELS CORP COM CL A COM CL A CUSIP: 448579102							
14,592.00	45.7600000	0.00	667,729.92	536,192.96	131,536.96	0.00	131,536.96
IAC / INTERACTIVECORP COM PAR \$.001 STK CUSIP: 44919P508							
7,800.00	28.7000000	0.00	223,860.00	229,267.06	- 5,407.06	0.00	- 5,407.06
IBERIABANK CORP COM CUSIP: 450828108							
5,930.00	59.1300000	2,016.20	350,640.90	251,346.34	99,294.56	0.00	99,294.56
ICONIX BRAND GROUP INC COM CUSIP: 451055107							
6,975.00	19.3100000	0.00	134,687.25	101,124.09	33,563.16	0.00	33,563.16
IDEXX LABS INC CUSIP: 45168D104							
18,588.00	69.2200000	0.00	1,286,661.36	852,377.37	434,283.99	0.00	434,283.99
IHS INC COM CL A COM CL A CUSIP: 451734107							
9,750.00	80.3900000	0.00	783,802.50	606,324.03	177,478.47	0.00	177,478.47
ILL TOOL WKS INC COM CUSIP: 452308109							
131,000.00	53.4000000	44,540.00	6,995,400.00	4,261,821.43	2,733,578.57	0.00	2,733,578.57
ILLUMINA INC COM CUSIP: 452327109							
54,685.00	63.3400000	0.00	3,463,747.90	2,087,545.43	1,376,202.47	0.00	1,376,202.47
INFORMATICA CORP COM CUSIP: 45666Q102							
14,300.00	44.0300000	0.00	629,629.00	586,808.90	42,820.10	0.00	42,820.10

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Equities							
Common stock							
INGERSOLL-RAND PLC COM STK CUSIP: G47791101							
129,903.00	47.0900000	9,404.71	6,117,132.27	4,836,326.44	1,280,805.83	0.00	1,280,805.83
INGRAM MICRO INC CL A CUSIP: 457153104							
20,500.00	19.0900000	0.00	391,345.00	250,112.30	141,232.70	0.00	141,232.70
INNERWORKINGS INC COM CUSIP: 45773Y105							
63,009.00	6.5500000	0.00	412,708.95	456,192.69	- 43,483.74	0.00	- 43,483.74
INNOPHOS HLDGS INC COM STK CUSIP: 45774N108							
13,000.00	36.0800000	0.00	469,040.00	360,583.66	108,456.34	0.00	108,456.34
INSIGHT ENTERPRISES INC COM CUSIP: 45765U103							
21,400.00	13.1600000	0.00	281,624.00	291,263.42	- 9,639.42	0.00	- 9,639.42
INSITUFORM TECHNOLOGIES INC CL A COM CUSIP: 457667103							
11,200.00	26.5100000	0.00	296,912.00	265,336.31	31,575.69	0.00	31,575.69
INSPIRE PHARMACEUTICALS INC COM CUSIP: 457733103							
31,100.00	8.4000000	0.00	261,240.00	154,344.44	106,895.56	0.00	106,895.56
INSULET CORP COM STK CUSIP: 45784P101							
12,724.00	15.5000000	0.00	197,222.00	183,758.50	13,463.50	0.00	13,463.50
INTEL CORP COM CUSIP: 458140100							
551,000.00	21.0300000	0.00	11,587,530.00	12,341,666.89	- 754,136.89	0.00	- 754,136.89
INTERCONTINENTALEXCHANGE INC COM CUSIP: 45865V100							
7,600.00	119.1500000	0.00	905,540.00	853,320.67	52,219.33	0.00	52,219.33
INTERDIGITAL INC PA COM CUSIP: 45867G101							
5,400.00	41.6400000	0.00	224,856.00	209,079.54	15,776.46	0.00	15,776.46

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Equities							
Common stock							
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP: 459200101							
32,164.00	146.760000	0.00	4,720,388.64	4,098,108.43	622,280.21	0.00	622,280.21
INTERNATIONAL COAL GROUP INC NEW COM CUSIP: 45928H106							
15,905.00	7.740000	0.00	123,104.70	116,712.00	6,392.70	0.00	6,392.70
INTERPUBLIC GROUP COMPANIES INC COM CUSIP: 460690100							
66,532.00	10.620000	0.00	706,569.84	562,597.16	143,972.68	0.00	143,972.68
INTL BANCSHARES CORP COM CUSIP: 459044103							
26,200.00	20.030000	0.00	524,786.00	452,161.85	72,624.15	0.00	72,624.15
INTL RECTIFIER CORP COM CUSIP: 460254105							
77,055.00	29.690000	0.00	2,287,762.95	1,573,383.07	714,379.88	0.00	714,379.88
INVESCO LTD COM STK USD0.10 CUSIP: G491BT108							
40,200.00	24.060000	0.00	967,212.00	916,780.50	50,431.50	0.00	50,431.50
IPC THE HOSPITALIST CO INC STK CUSIP: 44984A105							
10,877.00	39.010000	0.00	424,311.77	230,411.39	193,900.38	0.00	193,900.38
ITC HLDGS CORP COM STK CUSIP: 465685105							
5,130.00	61.980000	0.00	317,957.40	247,327.74	70,629.66	0.00	70,629.66
ITT CORP INC COM CUSIP: 450911102							
29,710.00	52.110000	7,427.50	1,548,188.10	1,414,299.57	133,888.53	0.00	133,888.53
JACOBS ENGR GROUP INC COM CUSIP: 469814107							
9,677.00	45.850000	0.00	443,690.45	443,803.68	- 113.23	0.00	- 113.23
JOY GLOBAL INC COM CUSIP: 481165108							
2,240.00	86.750000	0.00	194,320.00	31,965.34	162,354.66	0.00	162,354.66

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Equities							
Common stock							
JPMORGAN CHASE & CO COM CUSIP: 46625H100							
298,400.00	42.4200000	0.00	12,658,128.00	10,334,561.39	2,323,566.61	0.00	2,323,566.61
JUNIPER NETWORKS INC COM CUSIP: 48203R104							
83,047.00	36.9200000	0.00	3,066,095.24	2,236,040.14	830,055.10	0.00	830,055.10
J2 GLOBAL COMMUNICATONS INC COM NEW CUSIP: 46626E205							
30,859.00	28.9500000	0.00	893,368.05	687,263.41	206,104.64	0.00	206,104.64
KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01 CUSIP: 483007704							
4,410.00	50.0900000	0.00	220,896.90	143,853.69	77,043.21	0.00	77,043.21
KAMAN CORP COM CUSIP: 483548103							
24,400.00	29.0700000	3,416.00	709,308.00	521,823.97	187,484.03	0.00	187,484.03
KAR AUCTION SVCS INC COM STK CUSIP: 48238T109							
34,700.00	13.8000000	0.00	478,860.00	455,708.79	23,151.21	0.00	23,151.21
KB HOME COM CUSIP: 48666K109							
282,312.00	13.4900000	0.00	3,808,388.88	4,583,973.31	- 775,584.43	0.00	- 775,584.43
KBR INC COM CUSIP: 48242W106							
22,000.00	30.4700000	990.00	670,340.00	596,166.82	74,173.18	0.00	74,173.18
KENEXA CORP COM CUSIP: 488879107							
1,600.00	21.7900000	0.00	34,864.00	33,437.60	1,426.40	0.00	1,426.40
KENNAMETAL INC CAP CUSIP: 489170100							
14,903.00	39.4600000	0.00	588,072.38	500,642.63	87,429.75	0.00	87,429.75
KEYCORP NEW COM CUSIP: 493267108							
39,200.00	8.8500000	0.00	346,920.00	1,275,825.47	- 928,905.47	0.00	- 928,905.47

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					Market	Translation	
Equities							
Common stock							
KEYW HLDG CORP COM STK CUSIP: 493723100							
10,841.00	14.6700000	0.00	159,037.47	115,510.06	43,527.41	0.00	43,527.41
KFORCE INC CUSIP: 493732101							
6,360.00	16.1800000	0.00	102,904.80	67,323.14	35,581.66	0.00	35,581.66
KIMBERLY-CLARK CORP COM CUSIP: 494368103							
43,900.00	63.0400000	28,974.00	2,767,456.00	2,890,340.40	- 122,884.40	0.00	- 122,884.40
KINDRED HEALTHCARE INC COM STK CUSIP: 494580103							
13,700.00	18.3700000	0.00	251,669.00	327,518.19	- 75,849.19	0.00	- 75,849.19
KINETIC CONCEPTS INC COM NEW COM NEW CUSIP: 49460W208							
17,000.00	41.8800000	0.00	711,960.00	430,275.30	281,684.70	0.00	281,684.70
KING PHARMACEUTICALS INC COM CUSIP: 495582108							
49,900.00	14.0500000	0.00	701,095.00	527,472.58	173,622.42	0.00	173,622.42
KNIGHT TRANSN INC COM CUSIP: 499064103							
12,700.00	19.0000000	0.00	241,300.00	254,992.64	- 13,692.64	0.00	- 13,692.64
KOPPERS HLDGS INC COM CUSIP: 50060P106							
3,200.00	35.7800000	704.00	114,496.00	101,394.88	13,101.12	0.00	13,101.12
KRAFT FOODS INC CL A CUSIP: 50075N104							
59,880.00	31.5100000	17,365.20	1,886,818.80	1,813,910.72	72,908.08	0.00	72,908.08
KROGER CO COM CUSIP: 501044101							
129,200.00	22.3600000	0.00	2,888,912.00	2,698,606.93	190,305.07	0.00	190,305.07
KS CY SOUTHN CUSIP: 485170302							
13,000.00	47.8600000	0.00	622,180.00	192,718.66	429,461.34	0.00	429,461.34

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					Market	Translation	
Equities							
Common stock							
L-3 COMMUNICATIONS HLDG CORP COM	CUSIP: 502424104						
9,500.00	70.4900000	0.00	669,655.00	832,579.87	- 162,924.87	0.00	- 162,924.87
LANDEC CORP COM CUSIP: 514766104							
16,000.00	5.9800000	0.00	95,680.00	140,674.33	- 44,994.33	0.00	- 44,994.33
LANDSTAR SYS INC COM CUSIP: 515098101							
2,305.00	40.9400000	0.00	94,366.70	83,433.40	10,933.30	0.00	10,933.30
LEGGETT & PLATT INC COM CUSIP: 524660107							
0.00	22.7600000	3,115.53	0.00	0.00	0.00	0.00	0.00
LEXMARK INTL INC NEW CL A CUSIP: 529771107							
15,100.00	34.8200000	0.00	525,782.00	831,913.09	- 306,131.09	0.00	- 306,131.09
LIFE TIME FITNESS INC COM CUSIP: 53217R207							
6,954.00	40.9900000	0.00	285,044.46	154,898.39	130,146.07	0.00	130,146.07
LINCARE HLDGS INC COM CUSIP: 532791100							
15,402.00	26.8300000	0.00	413,235.66	392,432.18	20,803.48	0.00	20,803.48
LINCOLN NATL CORP COM CUSIP: 534187109							
131,350.00	27.8100000	0.00	3,652,843.50	3,818,894.22	- 166,050.72	0.00	- 166,050.72
LIQUIDITY SVCS INC COM STK CUSIP: 53635B107							
9,340.00	14.0500000	0.00	131,227.00	136,619.68	- 5,392.68	0.00	- 5,392.68
LIVE NATION ENTERTAINMENT INC CUSIP: 538034109							
70,192.00	11.4200000	0.00	801,592.64	606,423.37	195,169.27	0.00	195,169.27
LKQ CORP COM LKQ CORP CUSIP: 501889208							
44,595.00	22.7200000	0.00	1,013,198.40	805,130.45	208,067.95	0.00	208,067.95

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Equities							
Common stock							
LOCKHEED MARTIN CORP COM CUSIP: 539830109							
71,350.00	69.9100000	0.00	4,988,078.50	4,865,010.30	123,068.20	0.00	123,068.20
LOEWS CORP COM CUSIP: 540424108							
170,985.00	38.9100000	0.00	6,653,026.35	4,595,791.86	2,057,234.49	0.00	2,057,234.49
LSB INDS INC COM CUSIP: 502160104							
4,845.00	24.2600000	0.00	117,539.70	82,699.72	34,839.98	0.00	34,839.98
LUBRIZOL CORP COM CUSIP: 549271104							
12,400.00	106.8800000	0.00	1,325,312.00	544,779.47	780,532.53	0.00	780,532.53
LUFKIN INDS INC COM CUSIP: 549764108							
2,920.00	62.3900000	0.00	182,178.80	110,584.50	71,594.30	0.00	71,594.30
MAIL.RU GROUP LTD GDR SEDOL: B586T30							
11,224.00	34.3600000	0.00	385,656.64	426,614.99	- 40,958.35	0.00	- 40,958.35
MANPOWER INC WIS COM CUSIP: 56418H100							
25,052.00	62.7600000	0.00	1,572,263.52	1,101,693.51	470,570.01	0.00	470,570.01
MARATHON OIL CORP COM CUSIP: 565849106							
29,000.00	37.0300000	0.00	1,073,870.00	613,656.13	460,213.87	0.00	460,213.87
MARRIOTT INTL INC NEW COM STK CL A CUSIP: 571903202							
186,170.00	41.5400000	16,394.43	7,733,501.80	4,001,464.87	3,732,036.93	0.00	3,732,036.93
MARSHALL & ILSLEY CORP NEW COM STK CUSIP: 571837103							
29,500.00	6.9200000	0.00	204,140.00	516,448.00	- 312,308.00	0.00	- 312,308.00
MARVELL TECH GROUP COM USD0.002 CUSIP: G5876H105							
52,886.00	18.5500000	0.00	981,035.30	790,844.96	190,190.34	0.00	190,190.34

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Equities							
Common stock							
MASIMO CORP COM STK CUSIP: 574795100							
6,892.00	29.0700000	0.00	200,350.44	174,156.49	26,193.95	0.00	26,193.95
MASTERCARD INC CL A CUSIP: 57636Q104							
36,492.00	224.1100000	0.00	8,178,222.12	7,314,909.07	863,313.05	0.00	863,313.05
MAXIMUS INC COM CUSIP: 577933104							
7,122.00	65.5800000	0.00	467,060.76	309,264.13	157,796.63	0.00	157,796.63
MB FINL INC NEW COM CUSIP: 55264U108							
11,000.00	17.3200000	0.00	190,520.00	234,188.40	- 43,668.40	0.00	- 43,668.40
MBIA INC COM CUSIP: 55262C100							
11,400.00	11.9900000	0.00	136,686.00	652,935.00	- 516,249.00	0.00	- 516,249.00
MC CORMICK & CO INC COM NON-VTG CUSIP: 579780206							
37,100.00	46.5300000	10,388.00	1,726,263.00	1,394,422.08	331,840.92	0.00	331,840.92
MC DONALDS CORP COM CUSIP: 580135101							
121,495.00	76.7600000	0.00	9,325,956.20	6,964,091.97	2,361,864.23	0.00	2,361,864.23
MCDERMOTT INTL INC COM STK \$1 PAR CUSIP: 580037109							
5,880.00	20.6900000	0.00	121,657.20	13,341.83	108,315.37	0.00	108,315.37
MEAD JOHNSON NUTRITION COM USD0.01 CUSIP: 582839106							
64,009.00	62.2500000	14,402.02	3,984,560.25	3,432,719.13	551,841.12	0.00	551,841.12
MEDCO HEALTH SOLUTIONS INC COM CUSIP: 58405U102							
31,196.00	61.2700000	0.00	1,911,378.92	1,474,643.19	436,735.73	0.00	436,735.73
MEDICAL PPTYS TR INC COM REIT CUSIP: 58463J304							
25,500.00	10.8300000	5,100.00	276,165.00	250,333.27	25,831.73	0.00	25,831.73

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Equities							
Common stock							
MEDICINES COMPANY COM CUSIP: 584688105							
20,300.00	14.1300000	0.00	286,839.00	260,580.32	26,258.68	0.00	26,258.68
MEDIFAST INC COM CUSIP: 58470H101							
5,600.00	28.8800000	0.00	161,728.00	161,801.03	- 73.03	0.00	- 73.03
MEDNAX INC COM CUSIP: 58502B106							
6,350.00	67.2900000	0.00	427,291.50	316,486.46	110,805.04	0.00	110,805.04
MEDTOX SCIENTIFIC INC COM NEW COM CUSIP: 584977201							
5,000.00	13.1000000	0.00	65,500.00	71,611.17	- 6,111.17	0.00	- 6,111.17
MEDTRONIC INC COM CUSIP: 585055106							
136,200.00	37.0900000	0.00	5,051,658.00	5,583,303.72	- 531,645.72	0.00	- 531,645.72
MEMC ELECTR MATLS INC COM CUSIP: 552715104							
178,140.00	11.2600000	0.00	2,005,856.40	1,689,689.91	316,166.49	0.00	316,166.49
MERCADOLIBRE INC COM STK SEDOL: B23X1H3							
25,417.00	66.6500000	0.00	1,694,043.05	1,557,448.35	136,594.70	0.00	136,594.70
MERCK & CO INC NEW COM CUSIP: 58933Y105							
90,200.00	36.0400000	57,266.00	3,250,808.00	2,545,702.83	705,105.17	0.00	705,105.17
METLIFE INC COM CUSIP: 59156R108							
157,650.00	44.4400000	0.00	7,005,966.00	4,602,784.73	2,403,181.27	0.00	2,403,181.27
METROPCS COMMUNICATIONS INC COM CUSIP: 591708102							
63,980.00	12.6300000	0.00	808,067.40	578,474.88	229,592.52	0.00	229,592.52
MF GLOBAL HLDGS LTD COM CUSIP: 55277J108							
19,125.00	8.3600000	0.00	159,885.00	135,830.40	24,054.60	0.00	24,054.60

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Equities							
Common stock							
MFC ISHARES TR RUSSELL MIDCAP VALUE	INDEX FD	CUSIP: 464287473					
3,670.00	45.0100000	0.00	165,186.70	107,836.16	57,350.54	0.00	57,350.54
MFO DFA U.S. SMALL CAP VALUE PORTFOLIO	CUSIP: 233203819						
804,062.91	25.5700000	0.00	20,559,888.60	15,795,743.83	4,764,144.77	0.00	4,764,144.77
MGIC INVT CORP WIS COM	CUSIP: 552848103						
37,185.00	10.1900000	0.00	378,915.15	275,914.66	103,000.49	0.00	103,000.49
MICRON TECH INC COM	CUSIP: 595112103						
56,800.00	8.0200000	0.00	455,536.00	586,037.57	- 130,501.57	0.00	- 130,501.57
MICROS SYS INC COM	CUSIP: 594901100						
13,194.00	43.8600000	0.00	578,688.84	308,516.01	270,172.83	0.00	270,172.83
MICROSEMI CORP COM	CUSIP: 595137100						
67,696.00	22.9000000	0.00	1,550,238.40	988,010.52	562,227.88	0.00	562,227.88
MICROSOFT CORP COM	CUSIP: 594918104						
256,200.00	27.9200000	0.00	7,153,104.00	6,428,003.68	725,100.32	0.00	725,100.32
MILLICOM INTERNATIONAL CELLULAR COM	USD1.50 (POST-SUBD)	SEDOL: 2418128					
23,895.00	95.6000000	0.00	2,284,362.00	2,025,459.74	258,902.26	0.00	258,902.26
MOBILE MINI INC COM	CUSIP: 60740F105						
21,531.00	19.6900000	0.00	423,945.39	381,371.75	42,573.64	0.00	42,573.64
MODUSLINK GLOBAL SOLUTIONS INC COM	CUSIP: 60786L107						
203,117.00	6.7000000	0.00	1,360,883.90	1,155,908.82	204,975.08	0.00	204,975.08
MOHAWK INDS INC COM	CUSIP: 608190104						
5,973.00	56.7600000	0.00	339,027.48	363,526.93	- 24,499.45	0.00	- 24,499.45

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Equities							
Common stock							
MONSANTO CO NEW COM CUSIP: 61166W101							
103,000.00	69.6400000	0.00	7,172,920.00	5,402,534.40	1,770,385.60	0.00	1,770,385.60
MONSTER WORLDWIDE INC COM CUSIP: 611742107							
163,972.00	23.6300000	0.00	3,874,658.36	2,180,966.28	1,693,692.08	0.00	1,693,692.08
MORGAN STANLEY COM STK USD0.01 CUSIP: 617446448							
26,676.00	27.2100000	0.00	725,853.96	811,447.49	- 85,593.53	0.00	- 85,593.53
MORNINGSTAR INC COM STK CUSIP: 617700109							
1,785.00	53.0800000	89.25	94,747.80	73,973.07	20,774.73	0.00	20,774.73
MOTOROLA INC COM CUSIP: 620076109							
1,231,250.00	9.0700000	0.00	11,167,437.50	13,279,569.00	- 2,112,131.50	0.00	- 2,112,131.50
MSC INDL DIRECT INC CL A COM CUSIP: 553530106							
20,050.00	64.6900000	0.00	1,297,034.50	786,558.74	510,475.76	0.00	510,475.76
MULTI-FINELINE ELECTRONIX INC COM CUSIP: 62541B101							
4,346.00	26.4900000	0.00	115,125.54	92,267.73	22,857.81	0.00	22,857.81
MURPHY OIL CORP COM CUSIP: 626717102							
12,500.00	74.5500000	0.00	931,875.00	677,982.95	253,892.05	0.00	253,892.05
MYLAN INC CUSIP: 628530107							
49,433.00	21.1300000	0.00	1,044,519.29	799,185.30	245,333.99	0.00	245,333.99
N V R INC COM CUSIP: 62944T105							
2,410.00	691.0200000	0.00	1,665,358.20	1,342,035.49	323,322.71	0.00	323,322.71
NACCO IND INC CL A COM CUSIP: 629579103							
2,700.00	108.3700000	0.00	292,599.00	245,067.67	47,531.33	0.00	47,531.33

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Equities							
Common stock							
NAPCO SECURITY TECHNOLOGIES INC CUSIP: 630402105							
9,400.00	1.7900000	0.00	16,826.00	41,475.16	- 24,649.16	0.00	- 24,649.16
NATIONAL CINEMEDIA INC COM CUSIP: 635309107							
55,409.00	19.9100000	0.00	1,103,193.19	906,488.18	196,705.01	0.00	196,705.01
NATIONAL OILWELL VARCO COM STK CUSIP: 637071101							
82,300.00	67.2500000	0.00	5,534,675.00	2,428,593.37	3,106,081.63	0.00	3,106,081.63
NATL INSTRS CORP COM CUSIP: 636518102							
13,500.00	37.6400000	0.00	508,140.00	422,727.21	85,412.79	0.00	85,412.79
NAVISTAR INTL CORP NEW COM CUSIP: 63934E108							
56,359.00	57.9100000	0.00	3,263,749.69	2,202,225.22	1,061,524.47	0.00	1,061,524.47
NELNET INC CL A CL A CUSIP: 64031N108							
57,500.00	23.6900000	0.00	1,362,175.00	1,097,857.17	264,317.83	0.00	264,317.83
NEOGEN CORP COM CUSIP: 640491106							
10,575.00	41.0300000	0.00	433,892.25	190,779.82	243,112.43	0.00	243,112.43
NETAPP INC COM STK CUSIP: 64110D104							
58,433.00	54.9600000	0.00	3,211,477.68	1,584,880.63	1,626,597.05	0.00	1,626,597.05
NETLOGIC MICROSYSTEMS INC COM CUSIP: 64118B100							
14,552.00	31.4100000	0.00	457,078.32	360,605.50	96,472.82	0.00	96,472.82
NETSCOUT SYS INC COM CUSIP: 64115T104							
7,980.00	23.0100000	0.00	183,619.80	120,959.38	62,660.42	0.00	62,660.42
NETSUITE INC COM STK CUSIP: 64118Q107							
6,750.00	25.0000000	0.00	168,750.00	102,025.67	66,724.33	0.00	66,724.33

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Equities							
Common stock							
NEWELL RUBBERMAID INC COM CUSIP: 651229106							
30,900.00	18.1800000	0.00	561,762.00	479,188.25	82,573.75	0.00	82,573.75
NEWFIELD EXPLORATION CUSIP: 651290108							
14,230.00	72.1100000	0.00	1,026,125.30	512,212.91	513,912.39	0.00	513,912.39
NEWMARKET CORP COM CUSIP: 651587107							
9,300.00	123.3700000	4,092.00	1,147,341.00	542,961.71	604,379.29	0.00	604,379.29
NII HLDGS INC COM NEW CL B NEW CUSIP: 62913F201							
49,159.00	44.6600000	0.00	2,195,440.94	1,795,539.61	399,901.33	0.00	399,901.33
NIKE INC CL B CUSIP: 654106103							
125,492.00	85.4200000	0.00	10,719,526.64	6,882,837.54	3,836,689.10	0.00	3,836,689.10
NOBLE CORPORATION (SWITZERLAND) COM USD0.10 CUSIP: H5833N103							
22,100.00	35.7700000	0.00	790,517.00	943,709.91	- 153,192.91	0.00	- 153,192.91
NOBLE ENERGY INC COM CUSIP: 655044105							
53,250.00	86.0800000	0.00	4,583,760.00	2,391,990.24	2,191,769.76	0.00	2,191,769.76
NORDSTROM INC COM CUSIP: 655664100							
33,837.00	42.3800000	0.00	1,434,012.06	1,250,598.91	183,413.15	0.00	183,413.15
NORTHROP GRUMMAN CORP COM CUSIP: 666807102							
32,500.00	64.7800000	0.00	2,105,350.00	1,928,291.25	177,058.75	0.00	177,058.75
NORTHWEST BANCSHARES INC MD COM CUSIP: 667340103							
52,350.00	11.7600000	0.00	615,636.00	584,931.33	30,704.67	0.00	30,704.67
NRG ENERGY INC COM NEW CUSIP: 629377508							
153,100.00	19.5400000	0.00	2,991,574.00	5,595,809.18	- 2,604,235.18	0.00	- 2,604,235.18

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Equities							
Common stock							
NUVASIVE INC COM CUSIP: 670704105							
20,304.00	25.6500000	0.00	520,797.60	634,825.03	- 114,027.43	0.00	- 114,027.43
NXSTAGE MED INC COM STK CUSIP: 67072V103							
10,485.00	24.8800000	0.00	260,866.80	169,460.12	91,406.68	0.00	91,406.68
OASIS PETE INC NEW COM STK CUSIP: 674215108							
8,200.00	27.1200000	0.00	222,384.00	224,990.66	- 2,606.66	0.00	- 2,606.66
OCCIDENTAL PETROLEUM CORP CUSIP: 674599105							
81,866.00	98.1000000	31,109.08	8,031,054.60	6,286,143.51	1,744,911.09	0.00	1,744,911.09
OCEANEERING INTL INC COM CUSIP: 675232102							
700.00	73.6300000	0.00	51,541.00	37,293.20	14,247.80	0.00	14,247.80
OCLARO INC COM NEW CUSIP: 67555N206							
13,640.00	13.1500000	0.00	179,366.00	172,175.11	7,190.89	0.00	7,190.89
OFFICE DEPOT INC COM CUSIP: 676220106							
129,237.00	5.4000000	0.00	697,879.80	564,356.22	133,523.58	0.00	133,523.58
OLD DOMINION FGHT LINE INC COM CUSIP: 679580100							
5,525.00	31.9900000	0.00	176,744.75	110,140.94	66,603.81	0.00	66,603.81
OMNICOM GROUP INC COM CUSIP: 681919106							
132,500.00	45.8000000	26,500.00	6,068,500.00	5,169,176.94	899,323.06	0.00	899,323.06
ONYX PHARMACEUTICALS INC DEL COM CUSIP: 683399109							
22,230.00	36.8700000	0.00	819,620.10	550,981.05	268,639.05	0.00	268,639.05
OPLINK COMMUNICATIONS INC COM NEW CUSIP: 68375Q403							
7,415.00	18.4700000	0.00	136,955.05	123,909.02	13,046.03	0.00	13,046.03

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Equities							
Common stock							
ORACLE CORP COM CUSIP: 68389X105							
285,171.00	31.3000000	0.00	8,925,852.30	7,483,044.44	1,442,807.86	0.00	1,442,807.86
OSHKOSH CORPORATION CUSIP: 688239201							
9,694.00	35.2400000	0.00	341,616.56	241,552.54	100,064.02	0.00	100,064.02
OVERSEAS SHIPHOLDING GROUP INC COM CUSIP: 690368105							
10,200.00	35.4200000	0.00	361,284.00	555,102.68	- 193,818.68	0.00	- 193,818.68
PANERA BREAD CO CL A CUSIP: 69840W108							
1,055.00	101.2100000	0.00	106,776.55	84,170.68	22,605.87	0.00	22,605.87
PAR PHARMACEUTICAL COS INC COM CUSIP: 69888P106							
12,000.00	38.5100000	0.00	462,120.00	443,786.00	18,334.00	0.00	18,334.00
PARAMETRIC TECHNOLOGY CORP COM NEW STK CUSIP: 699173209							
4,875.00	22.5300000	0.00	109,833.75	84,559.59	25,274.16	0.00	25,274.16
PAREXEL INTL CORP COM CUSIP: 699462107							
10,166.00	21.2300000	0.00	215,824.18	223,249.28	- 7,425.10	0.00	- 7,425.10
PATTERSON COS INC COM CUSIP: 703395103							
8,540.00	30.6300000	0.00	261,580.20	213,336.89	48,243.31	0.00	48,243.31
PENN NATL GAMING INC COM CUSIP: 707569109							
9,184.00	35.1500000	0.00	322,817.60	252,097.18	70,720.42	0.00	70,720.42
PENNEY J.C CO INC COM CUSIP: 708160106							
54,540.00	32.3100000	0.00	1,762,187.40	1,500,535.95	261,651.45	0.00	261,651.45
PERKINELMER INC COM CUSIP: 714046109							
19,184.00	25.8200000	0.00	495,330.88	278,743.42	216,587.46	0.00	216,587.46

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Equities							
Common stock							
PERRIGO CO COM CUSIP: 714290103							
17,970.00	63.3300000	0.00	1,138,040.10	1,036,943.61	101,096.49	0.00	101,096.49
PETMED EXPRESS INC COM STK CUSIP: 716382106							
8,495.00	17.8100000	0.00	151,295.95	137,251.15	14,044.80	0.00	14,044.80
PETROHAWK ENERGY CORP COM CUSIP: 716495106							
41,759.00	18.2500000	0.00	762,101.75	762,771.36	- 669.61	0.00	- 669.61
PFIZER INC COM STK \$.11 1/9 PAR CUSIP: 717081103							
547,600.00	17.5100000	0.00	9,588,476.00	9,367,165.17	221,310.83	0.00	221,310.83
PHH CORP COM NEW COM NEW CUSIP: 693320202							
29,900.00	23.1500000	0.00	692,185.00	662,717.42	29,467.58	0.00	29,467.58
PHILIP MORRIS INTL COM STK NPV CUSIP: 718172109							
71,800.00	58.5300000	45,952.00	4,202,454.00	2,477,331.49	1,725,122.51	0.00	1,725,122.51
PHILLIPS VAN HEUSEN CORP COM CUSIP: 718592108							
33,394.00	63.0100000	0.00	2,104,155.94	1,777,725.49	326,430.45	0.00	326,430.45
PINNACLE W. CAP CORP COM CUSIP: 723484101							
18,900.00	41.4500000	0.00	783,405.00	831,855.89	- 48,450.89	0.00	- 48,450.89
PITNEY BOWES INC COM CUSIP: 724479100							
162,050.00	24.1800000	0.00	3,918,369.00	6,156,110.50	- 2,237,741.50	0.00	- 2,237,741.50
PMC SIERRA INC COM CUSIP: 69344F106							
136,180.00	8.5900000	0.00	1,169,786.20	977,977.98	191,808.22	0.00	191,808.22
PNC FINANCIAL SERVICES GROUP COM STK CUSIP: 693475105							
138,151.00	60.7200000	0.00	8,388,528.72	6,869,578.45	1,518,950.27	0.00	1,518,950.27

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Equities							
Common stock							
POLARIS INDS INC COM CUSIP: 731068102							
12,325.00	78.0200000	0.00	961,596.50	670,262.67	291,333.83	0.00	291,333.83
POLO RALPH LAUREN CORP CL A CUSIP: 731572103							
21,008.00	110.9200000	2,100.80	2,330,207.36	1,800,211.35	529,996.01	0.00	529,996.01
POLYCOM INC COM CUSIP: 73172K104							
2,630.00	38.9800000	0.00	102,517.40	76,883.83	25,633.57	0.00	25,633.57
PORTFOLIO RECOVERY ASSOCS INC COM CUSIP: 73640Q105							
8,758.00	75.2000000	0.00	658,601.60	449,424.80	209,176.80	0.00	209,176.80
PORTLAND GEN ELEC CO COM NEW STK CUSIP: 736508847							
20,700.00	21.7000000	5,382.00	449,190.00	401,722.83	47,467.17	0.00	47,467.17
POWER INTEGRATIONS INC COM CUSIP: 739276103							
11,575.00	40.1400000	0.00	464,620.50	357,964.00	106,656.50	0.00	106,656.50
POZEN INC COM CUSIP: 73941U102							
28,044.00	6.6500000	0.00	186,492.60	221,883.00	- 35,390.40	0.00	- 35,390.40
PPG IND INC COM CUSIP: 693506107							
46,346.00	84.0700000	0.00	3,896,308.22	2,747,747.64	1,148,560.58	0.00	1,148,560.58
PRAXAIR INC COM CUSIP: 74005P104							
50,017.00	95.4700000	0.00	4,775,122.99	3,176,965.88	1,598,157.11	0.00	1,598,157.11
PRE PAID LEGAL SVCS INC COM CUSIP: 74006S107							
7,200.00	60.2500000	0.00	433,800.00	344,732.39	89,067.61	0.00	89,067.61
PRECISION CASTPARTS CORP COM CUSIP: 740189105							
35,890.00	139.2100000	1,076.70	4,996,246.90	4,186,815.63	809,431.27	0.00	809,431.27

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					Market	Translation	
Equities							
Common stock							
PRICELINE COM INC COM NEW STK CUSIP: 741503403							
10,082.00	399.5500000	0.00	4,028,263.10	2,544,504.50	1,483,758.60	0.00	1,483,758.60
PROGRESS SOFTWARE CORP COM CUSIP: 743312100							
19,590.00	42.3200000	0.00	829,048.80	496,207.46	332,841.34	0.00	332,841.34
PROTECTIVE LIFE CORP COM CUSIP: 743674103							
8,500.00	26.6400000	0.00	226,440.00	331,160.73	- 104,720.73	0.00	- 104,720.73
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP: 744573106							
13,600.00	31.8100000	0.00	432,616.00	444,038.76	- 11,422.76	0.00	- 11,422.76
QEP RES INC COM STK CUSIP: 74733V100							
15,459.00	36.3100000	0.00	561,316.29	586,845.28	- 25,528.99	0.00	- 25,528.99
QUALCOMM INC COM CUSIP: 747525103							
49,446.00	49.4900000	0.00	2,447,082.54	1,936,120.75	510,961.79	0.00	510,961.79
QUALITY SYS INC COM STK CUSIP: 747582104							
4,695.00	69.8200000	1,453.50	327,804.90	278,025.87	49,779.03	0.00	49,779.03
QUICKSILVER RES INC COM CUSIP: 74837R104							
24,349.00	14.7400000	0.00	358,904.26	230,105.11	128,799.15	0.00	128,799.15
RADIAN GROUP INC COM CUSIP: 750236101							
10,200.00	8.0700000	0.00	82,314.00	592,684.25	- 510,370.25	0.00	- 510,370.25
RADIOSHACK CORP DEL COM CUSIP: 750438103							
28,100.00	18.4900000	0.00	519,569.00	318,010.24	201,558.76	0.00	201,558.76
RAIT FINL TR COM CUSIP: 749227104							
25,600.00	2.1900000	0.00	56,064.00	685,628.65	- 629,564.65	0.00	- 629,564.65

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Equities							
Common stock							
RALCORP HLDGS INC NEW COM CUSIP: 751028101							
11,000.00	65.0100000	0.00	715,110.00	516,326.96	198,783.04	0.00	198,783.04
RANGE RES CORP COM CUSIP: 75281A109							
47,470.00	44.9800000	0.00	2,135,200.60	1,897,693.60	237,507.00	0.00	237,507.00
RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109							
20,102.00	32.7000000	2,613.26	657,335.40	475,818.83	181,516.57	0.00	181,516.57
RAYONIER INC REIT CUSIP: 754907103							
5,700.00	52.5200000	0.00	299,364.00	305,149.67	- 5,785.67	0.00	- 5,785.67
RAYTHEON CO USD0.01 CUSIP: 7551111507							
54,150.00	46.3400000	0.00	2,509,311.00	2,198,395.71	310,915.29	0.00	310,915.29
RED HAT INC COM CUSIP: 756577102							
30,593.00	45.6500000	0.00	1,396,570.45	1,250,803.36	145,767.09	0.00	145,767.09
REDWOOD TR INC COM CUSIP: 758075402							
63,150.00	14.9300000	15,787.50	942,829.50	2,008,477.33	- 1,065,647.83	0.00	- 1,065,647.83
REGAL BELOIT CORP COM CUSIP: 758750103							
7,753.00	66.7600000	1,318.01	517,590.28	487,417.45	30,172.83	0.00	30,172.83
REGIONS FINL CORP NEW COM CUSIP: 7591EP100							
425,084.00	7.0000000	4,220.24	2,975,588.00	2,284,638.06	690,949.94	0.00	690,949.94
RENAISSANCE RE HLDGS LTD COM CUSIP: G7496G103							
12,048.00	63.6900000	0.00	767,337.12	615,990.30	151,346.82	0.00	151,346.82
REPUBLIC SVCS INC COM CUSIP: 760759100							
69,400.00	29.8600000	13,880.00	2,072,284.00	2,079,120.57	- 6,836.57	0.00	- 6,836.57

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					Market	Translation	
Equities							
Common stock							
RESOLUTE ENERGY CORP COM CUSIP: 76116A108							
21,700.00	14.7600000	0.00	320,292.00	262,716.44	57,575.56	0.00	57,575.56
RESOURCES CONNECTION INC COM CUSIP: 76122Q105							
28,350.00	18.5900000	0.00	527,026.50	568,723.84	- 41,697.34	0.00	- 41,697.34
RF MICRO DEVICES INC COM CUSIP: 749941100							
99,448.00	7.3500000	0.00	730,942.80	498,976.63	231,966.17	0.00	231,966.17
RIVERBED TECHNOLOGY INC COM CUSIP: 768573107							
8,147.00	35.1700000	0.00	286,529.99	78,774.67	207,755.32	0.00	207,755.32
ROBERT HALF INTL INC COM CUSIP: 770323103							
18,190.00	30.6000000	0.00	556,614.00	441,888.41	114,725.59	0.00	114,725.59
ROCK- TENN CO CL A CL A CUSIP: 772739207							
12,320.00	53.9500000	0.00	664,664.00	613,265.07	51,398.93	0.00	51,398.93
ROCKWELL AUTOMATION CUSIP: 773903109							
74,450.00	71.7100000	0.00	5,338,809.50	3,280,757.57	2,058,051.93	0.00	2,058,051.93
ROLLINS INC COM CUSIP: 775711104							
34,247.00	19.7500000	0.00	676,378.25	405,755.41	270,622.84	0.00	270,622.84
ROPER INDS INC NEW COM CUSIP: 776696106							
13,720.00	76.4300000	0.00	1,048,619.60	796,887.96	251,731.64	0.00	251,731.64
ROSETTA STONE INC COM CUSIP: 777780107							
10,882.00	21.2200000	0.00	230,916.04	254,344.51	- 23,428.47	0.00	- 23,428.47
RTI BIOLOGICS INC COM STK CUSIP: 74975N105							
32,800.00	2.6700000	0.00	87,576.00	76,597.84	10,978.16	0.00	10,978.16

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					Market	Translation	
Equities							
Common stock							
RUBICON TECHNOLOGY INC COM MON STK CUSIP: 78112T107							
13,300.00	21.0800000	0.00	280,364.00	304,398.87	- 24,034.87	0.00	- 24,034.87
RUBY TUESDAY INC COM CUSIP: 781182100							
24,200.00	13.0600000	0.00	316,052.00	530,060.03	- 214,008.03	0.00	- 214,008.03
RYDER SYS INC COM CUSIP: 783549108							
11,000.00	52.6400000	0.00	579,040.00	481,438.51	97,601.49	0.00	97,601.49
SAFEWAY INC COM NEW CUSIP: 786514208							
36,500.00	22.4900000	4,380.00	820,885.00	881,262.12	- 60,377.12	0.00	- 60,377.12
SAIC INC COM STK USD0.0001 CUSIP: 78390X101							
25,100.00	15.8600000	0.00	398,086.00	383,427.51	14,658.49	0.00	14,658.49
SALESFORCE COM INC COM STK CUSIP: 79466L302							
42,134.00	132.0000000	0.00	5,561,688.00	3,518,317.74	2,043,370.26	0.00	2,043,370.26
SALIX PHARMACEUTICALS LTD COM DE CUSIP: 795435106							
10,060.00	46.9600000	0.00	472,417.60	425,525.30	46,892.30	0.00	46,892.30
SALLY BEAUTY HLDGS INC COM STK CUSIP: 79546E104							
18,800.00	14.5300000	0.00	273,164.00	160,114.54	113,049.46	0.00	113,049.46
SAVIENT PHARMACEUTICALS INC COM STK CUSIP: 80517Q100							
6,275.00	11.1400000	0.00	69,903.50	77,341.62	- 7,438.12	0.00	- 7,438.12
SBA COMMUNICATIONS CORP CL A COM CUSIP: 78388J106							
57,913.00	40.9400000	0.00	2,370,958.22	2,180,291.65	190,666.57	0.00	190,666.57
SCHLUMBERGER LTD COM COM SEDOL: 2779201							
97,194.00	83.5000000	20,410.74	8,115,699.00	5,924,433.01	2,191,265.99	0.00	2,191,265.99

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Equities							
Common stock							
SCHOLASTIC CORP COM CUSIP: 807066105							
15,100.00	29.5400000	0.00	446,054.00	454,211.12	- 8,157.12	0.00	- 8,157.12
SCHWAB CHARLES CORP COM NEW CUSIP: 808513105							
90,420.00	17.1100000	0.00	1,547,086.20	1,394,258.31	152,827.89	0.00	152,827.89
SCIENTIFIC GAMES CORP CUSIP: 80874P109							
102,513.00	9.9600000	0.00	1,021,029.48	994,324.91	26,704.57	0.00	26,704.57
SCORPIO TANKERS INC COM STK CUSIP: Y7542C106							
15,261.00	10.1100000	0.00	154,288.71	188,915.59	- 34,626.88	0.00	- 34,626.88
SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK CUSIP: 811065101							
11,700.00	51.7500000	0.00	605,475.00	565,224.94	40,250.06	0.00	40,250.06
SEACOR HLDGS INC COM CUSIP: 811904101							
3,900.00	101.0900000	0.00	394,251.00	252,083.07	142,167.93	0.00	142,167.93
SEAGATE TECHNOLOGY PLC COM USD0.00001 CUSIP: G7945M107							
53,500.00	15.0300000	0.00	804,105.00	1,168,838.89	- 364,733.89	0.00	- 364,733.89
SEMTECH CORP COM CUSIP: 816850101							
18,600.00	22.6400000	0.00	421,104.00	273,430.06	147,673.94	0.00	147,673.94
SENSATA TECHNOLOGIES HLDG BV SEDOL: B62S207							
53,832.00	30.1100000	0.00	1,620,881.52	1,326,259.65	294,621.87	0.00	294,621.87
SHUFFLE MASTER INC COM CUSIP: 825549108							
11,975.00	11.4500000	0.00	137,113.75	127,227.77	9,885.98	0.00	9,885.98
SHUTTERFLY INC COM CUSIP: 82568P304							
6,725.00	35.0300000	0.00	235,576.75	238,375.01	- 2,798.26	0.00	- 2,798.26

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Equities							
Common stock							
SILGAN HLDGS INC COM CUSIP: 827048109							
26,000.00	35.8100000	0.00	931,060.00	413,259.58	517,800.42	0.00	517,800.42
SILICON LABORATORIES INC COM CUSIP: 826919102							
35,495.00	46.0200000	0.00	1,633,479.90	1,438,439.24	195,040.66	0.00	195,040.66
SIX FLAGS ENTMT CORP NEW COM CUSIP: 83001A102							
5,200.00	54.4000000	0.00	282,880.00	266,666.38	16,213.62	0.00	16,213.62
SKYWEST INC COM CUSIP: 830879102							
16,500.00	15.6200000	660.00	257,730.00	258,838.36	- 1,108.36	0.00	- 1,108.36
SKYWORKS SOLUTIONS INC COM CUSIP: 83088M102							
9,190.00	28.6300000	0.00	263,109.70	159,561.72	103,547.98	0.00	103,547.98
SLM CORP COM CUSIP: 78442P106							
40,000.00	12.5900000	0.00	503,600.00	446,903.20	56,696.80	0.00	56,696.80
SOLERA HLDGS INC COM CUSIP: 83421A104							
20,910.00	51.3200000	0.00	1,073,101.20	741,738.85	331,362.35	0.00	331,362.35
SOLUTIA INC COM NEW COM NEW CUSIP: 834376501							
25,257.00	23.0800000	0.00	582,931.56	506,983.00	75,948.56	0.00	75,948.56
SONOSITE INC COM CUSIP: 83568G104							
4,915.00	31.6000000	0.00	155,314.00	146,163.23	9,150.77	0.00	9,150.77
SOUTHERN UN CO NEW COM CUSIP: 844030106							
21,900.00	24.0700000	3,285.00	527,133.00	383,082.62	144,050.38	0.00	144,050.38
SOUTHWESTERN ENERGY CO COM CUSIP: 845467109							
9,898.00	37.4300000	0.00	370,482.14	293,067.97	77,414.17	0.00	77,414.17

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Equities							
Common stock							
SPDR KBW REGL BKG ETF CUSIP: 78464A698							
19,000.00	26.4500000	0.00	502,550.00	521,955.86	- 19,405.86	0.00	- 19,405.86
SPECTRANETICS CORP COM CUSIP: 84760C107							
21,735.00	5.1600000	0.00	112,152.60	112,608.91	- 456.31	0.00	- 456.31
SPEEDWAY MOTORSPORTS INC COM CUSIP: 847788106							
27,200.00	15.3200000	0.00	416,704.00	753,533.73	- 336,829.73	0.00	- 336,829.73
SRS LABS INC COM CUSIP: 78464M106							
15,400.00	8.8100000	0.00	135,674.00	146,745.98	- 11,071.98	0.00	- 11,071.98
STAGE STORES INC COM NEW COM NEW CUSIP: 85254C305							
19,800.00	17.3400000	0.00	343,332.00	351,868.01	- 8,536.01	0.00	- 8,536.01
STANCORP FINL GROUP INC COM CUSIP: 852891100							
16,200.00	45.1400000	0.00	731,268.00	667,051.41	64,216.59	0.00	64,216.59
STARBUCKS CORP COM CUSIP: 855244109							
73,782.00	32.1300000	0.00	2,370,615.66	1,469,242.80	901,372.86	0.00	901,372.86
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK CUSIP: 85590A401							
51,900.00	60.7800000	0.00	3,154,482.00	1,804,280.83	1,350,201.17	0.00	1,350,201.17
STATE STR CORP COM CUSIP: 857477103							
10,000.00	46.3400000	100.00	463,400.00	287,078.20	176,321.80	0.00	176,321.80
STEINER LEISURE LTD COM STK USD0.01 CUSIP: P8744Y102							
2,855.00	46.7000000	0.00	133,328.50	97,004.59	36,323.91	0.00	36,323.91
STERICYCLE INC COM CUSIP: 858912108							
26,850.00	80.9200000	0.00	2,172,702.00	1,378,486.47	794,215.53	0.00	794,215.53

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Equities							
Common stock							
STONERIDGE INC COM CUSIP: 86183P102							
8,625.00	15.7900000	0.00	136,188.75	130,342.33	5,846.42	0.00	5,846.42
STRATASYS INC COM CUSIP: 862685104							
5,991.00	32.6400000	0.00	195,546.24	123,842.53	71,703.71	0.00	71,703.71
STRATEGIC HOTELS & RESORTS INC COM CUSIP: 86272T106							
211,340.00	5.2900000	0.00	1,117,988.60	1,012,279.20	105,709.40	0.00	105,709.40
SUPER VALU INC COM CUSIP: 868536103							
27,700.00	9.6300000	0.00	266,751.00	747,537.06	- 480,786.06	0.00	- 480,786.06
SYKES ENTERPRISES INC COM CUSIP: 871237103							
5,555.00	20.2600000	0.00	112,544.30	85,882.57	26,661.73	0.00	26,661.73
SYNTEL INC COM CUSIP: 87162H103							
4,928.00	47.7900000	295.68	235,509.12	174,153.00	61,356.12	0.00	61,356.12
TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CUSIP: 874054109							
60,835.00	12.2400000	0.00	744,620.40	640,054.86	104,565.54	0.00	104,565.54
TALEO CORP COM CL A COM CL A CUSIP: 87424N104							
5,127.00	27.6500000	0.00	141,761.55	123,992.64	17,768.91	0.00	17,768.91
TARGET CORP COM STK CUSIP: 87612E106							
34,701.00	60.1300000	0.00	2,086,571.13	1,687,565.01	399,006.12	0.00	399,006.12
TECHNE CORP COM CUSIP: 878377100							
4,150.00	65.6700000	0.00	272,530.50	327,453.24	- 54,922.74	0.00	- 54,922.74
TEL & DATA SYS INC COM STK NEW CUSIP: 879433100							
8,700.00	36.5500000	0.00	317,985.00	242,503.09	75,481.91	0.00	75,481.91

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Equities							
Common stock							
TELEDYNE TECHNOLOGIES INC COM CUSIP: 879360105							
25,600.00	43.9700000	0.00	1,125,632.00	930,989.72	194,642.28	0.00	194,642.28
TELEFLEX INC COM CUSIP: 879369106							
7,900.00	53.8100000	0.00	425,099.00	442,079.48	- 16,980.48	0.00	- 16,980.48
TEMPUR-PEDIC INTL INC COM CUSIP: 88023U101							
6,859.00	40.0600000	0.00	274,771.54	173,761.12	101,010.42	0.00	101,010.42
TENNANT CO COM CUSIP: 880345103							
5,400.00	38.4100000	0.00	207,414.00	236,792.70	- 29,378.70	0.00	- 29,378.70
TERADYNE INC COM CUSIP: 880770102							
54,834.00	14.0400000	0.00	769,869.36	490,855.64	279,013.72	0.00	279,013.72
TERREMARK WORLDWIDE INC COM NEW COM NEW CUSIP: 881448203							
25,171.00	12.9500000	0.00	325,964.45	261,295.88	64,668.57	0.00	64,668.57
TESORO CORP CUSIP: 881609101							
22,600.00	18.5400000	0.00	419,004.00	335,271.00	83,733.00	0.00	83,733.00
TEXAS INDS INC COM CUSIP: 882491103							
3,100.00	45.7800000	0.00	141,918.00	110,515.93	31,402.07	0.00	31,402.07
TEXAS INSTRUMENTS INC COM CUSIP: 882508104							
132,100.00	32.5000000	0.00	4,293,250.00	3,203,178.38	1,090,071.62	0.00	1,090,071.62
THE JONES GROUP INC COMMON STOCK CUSIP: 48020T101							
15,600.00	15.5400000	0.00	242,424.00	493,579.38	- 251,155.38	0.00	- 251,155.38
THOMAS & BETT'S CORP COM CUSIP: 884315102							
23,710.00	48.3000000	0.00	1,145,193.00	748,985.58	396,207.42	0.00	396,207.42

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Equities							
Common stock							
TIDEWATER INC COM CUSIP: 886423102							
5,300.00	53.8400000	0.00	285,352.00	308,055.75	- 22,703.75	0.00	- 22,703.75
TIFFANY & CO COM CUSIP: 886547108							
71,763.00	62.2700000	18,202.50	4,468,682.01	3,113,928.96	1,354,753.05	0.00	1,354,753.05
TIME WARNER CABLE INC COM CUSIP: 88732J207							
2,438.00	66.0300000	0.00	160,981.14	93,915.24	67,065.90	0.00	67,065.90
TIME WARNER INC USD0.01 CUSIP: 887317303							
136,000.00	32.1700000	0.00	4,375,120.00	4,314,491.03	60,628.97	0.00	60,628.97
TIMKEN CO COM CUSIP: 887389104							
38,276.00	47.7300000	0.00	1,826,913.48	1,099,969.57	726,943.91	0.00	726,943.91
TITAN MACHY INC COM CUSIP: 88830R101							
6,813.00	19.3000000	0.00	131,490.90	89,648.94	41,841.96	0.00	41,841.96
TIVO INC COM CUSIP: 888706108							
52,042.00	8.6300000	0.00	449,122.46	432,111.03	17,011.43	0.00	17,011.43
TJX COS INC COM NEW CUSIP: 872540109							
66,310.00	44.3900000	0.00	2,943,500.90	2,880,687.91	62,812.99	0.00	62,812.99
TOLL BROS INC COM CUSIP: 889478103							
15,550.00	19.0000000	0.00	295,450.00	303,483.28	- 8,033.28	0.00	- 8,033.28
TORCHMARK CORP COM CUSIP: 891027104							
26,940.00	59.7400000	0.00	1,609,395.60	1,556,855.51	52,540.09	0.00	52,540.09
TORO CO COM CUSIP: 891092108							
2,030.00	61.6400000	406.00	125,129.20	98,962.72	26,166.48	0.00	26,166.48

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Equities							
Common stock							
TRACTOR SUPPLY CO COM CUSIP: 892356106							
2,260.00	48.4900000	0.00	109,587.40	80,931.02	28,656.38	0.00	28,656.38
TRANSIGM GROUP INC COM CUSIP: 893641100							
22,890.00	72.0100000	0.00	1,648,308.90	980,870.54	667,438.36	0.00	667,438.36
TRANSOCEAN LTD CUSIP: H8817H100							
67,000.00	69.5100000	0.00	4,657,170.00	5,312,386.03	- 655,216.03	0.00	- 655,216.03
TREEHOUSE FOODS INC COM CUSIP: 89469A104							
7,530.00	51.0900000	0.00	384,707.70	212,060.65	172,647.05	0.00	172,647.05
TRIMBLE NAV LTD COM CUSIP: 896239100							
34,870.00	39.9300000	0.00	1,392,359.10	881,775.36	510,583.74	0.00	510,583.74
TRINITY IND INC COM CUSIP: 896522109							
8,700.00	26.6100000	0.00	231,507.00	155,608.20	75,898.80	0.00	75,898.80
TRIUMPH GROUP INC NEW COM CUSIP: 896818101							
5,000.00	89.4100000	0.00	447,050.00	343,190.40	103,859.60	0.00	103,859.60
TUPPERWARE BRANDS CORPORATION CUSIP: 899896104							
2,885.00	47.6700000	865.50	137,527.95	120,613.44	16,914.51	0.00	16,914.51
TYCO ELECTRONICS LTD F CUSIP: H8912P106							
14,000.00	35.4000000	0.00	495,600.00	356,491.59	139,108.41	0.00	139,108.41
ULTIMATE SOFTWARE GROUP INC COM CUSIP: 90385D107							
10,600.00	48.6300000	0.00	515,478.00	316,343.45	199,134.55	0.00	199,134.55
ULTRA PETE CORP COM NPV CUSIP: 903914109							
98,900.00	47.7700000	0.00	4,724,453.00	4,664,133.28	60,319.72	0.00	60,319.72

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Equities							
Common stock							
UNION PAC CORP COM CUSIP: 907818108							
130,221.00	92.6600000	50,737.98	12,066,277.86	5,802,009.51	6,264,268.35	0.00	6,264,268.35
UNITED NAT FOODS INC COM CUSIP: 911163103							
10,577.00	36.6800000	0.00	387,964.36	203,077.23	184,887.13	0.00	184,887.13
UNITED PARCEL SVC INC CL B CUSIP: 911312106							
12,080.00	72.5800000	0.00	876,766.40	871,745.83	5,020.57	0.00	5,020.57
UNITED TECHNOLOGIES CORP COM CUSIP: 913017109							
20,110.00	78.7200000	0.00	1,583,059.20	1,275,094.51	307,964.69	0.00	307,964.69
UNUM GROUP CUSIP: 91529Y106							
262,100.00	24.2200000	0.00	6,348,062.00	5,485,169.91	862,892.09	0.00	862,892.09
UNVL CORP VA COM CUSIP: 913456109							
8,000.00	40.7000000	0.00	325,600.00	401,555.20	- 75,955.20	0.00	- 75,955.20
UNVL TECH INST INC COM CUSIP: 913915104							
5,000.00	22.0200000	0.00	110,100.00	73,137.13	36,962.87	0.00	36,962.87
URBAN OUTFITTERS INC COM CUSIP: 917047102							
6,515.00	35.8100000	0.00	233,302.15	235,693.86	- 2,391.71	0.00	- 2,391.71
URS CORP NEW COM CUSIP: 903236107							
11,939.00	41.6100000	0.00	496,781.79	424,222.17	72,559.62	0.00	72,559.62
US BANCORP CUSIP: 902973304							
206,253.00	26.9700000	10,312.65	5,562,643.41	5,047,374.52	515,268.89	0.00	515,268.89
USANA HEALTH SCIENCES INC CDT-SHS CUSIP: 90328M107							
2,175.00	43.4500000	0.00	94,503.75	71,930.40	22,573.35	0.00	22,573.35

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Equities							
Common stock							
USEC INC COM CUSIP: 90333E108	6.0200000	0.00	376,852.00	278,889.03	97,962.97	0.00	97,962.97
UTD RENTALS INC COM CUSIP: 9111363109							
8,275.00	22.7500000	0.00	188,256.25	164,957.95	23,298.30	0.00	23,298.30
UTD THERAPEUTICS CORP DEL COM STK CUSIP: 91307C102							
3,400.00	63.2200000	0.00	214,948.00	165,333.20	49,614.80	0.00	49,614.80
UTI WORLDWIDE INC ORD NPV CUSIP: G87210103							
20,102.00	21.2000000	0.00	426,162.40	280,596.54	145,565.86	0.00	145,565.86
VAIL RESORTS INC COM CUSIP: 91879Q109							
6,000.00	52.0400000	0.00	312,240.00	230,950.80	81,289.20	0.00	81,289.20
VALERO ENERGY CORP COM STK NEW CUSIP: 91913Y100							
65,240.00	23.1200000	0.00	1,508,348.80	1,255,085.61	253,263.19	0.00	253,263.19
VALIDUS HOLDING LTD COM STK USD0.175 CUSIP: G9319H102							
18,481.00	30.6100000	0.00	565,703.41	451,213.62	114,489.79	0.00	114,489.79
VECTREN CORP COM CUSIP: 92240G101							
10,000.00	25.3800000	0.00	253,800.00	249,271.00	4,529.00	0.00	4,529.00
VEECO INSTRS INC DEL COM CUSIP: 922417100							
2,405.00	42.9600000	0.00	103,318.80	90,971.48	12,347.32	0.00	12,347.32
VENOCO INC COM STK CUSIP: 92275P307							
5,600.00	18.4500000	0.00	103,320.00	86,519.27	16,800.73	0.00	16,800.73
VERIFONE SYSTEMS INC COM CUSIP: 92342Y109							
5,695.00	38.5600000	0.00	219,599.20	134,605.51	84,993.69	0.00	84,993.69

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Equities							
Common stock							
VERINT SYS INC COM CUSIP: 92343X100							
8,900.00	31.7000000	0.00	282,130.00	193,708.50	88,421.50	0.00	88,421.50
VERISIGN INC COM CUSIP: 92343E102							
37,000.00	32.6700000	0.00	1,208,790.00	912,524.51	296,265.49	0.00	296,265.49
VERTEX PHARMACEUTICALS INC COM CUSIP: 92532F100							
48,117.00	35.0300000	0.00	1,685,538.51	1,578,360.51	107,178.00	0.00	107,178.00
VIACOM INC NEW CL B CUSIP: 92553P201							
232,400.00	39.6100000	0.00	9,205,364.00	7,774,997.13	1,430,366.87	0.00	1,430,366.87
VIRTUSA CORP COM CUSIP: 92827P102							
7,875.00	16.3600000	0.00	128,835.00	68,920.01	59,914.99	0.00	59,914.99
VISA INC COM CL A STK CUSIP: 92826C839							
18,453.00	70.3800000	0.00	1,298,722.14	1,302,796.42	- 4,074.28	0.00	- 4,074.28
VISHAY INTERTECHNOLOGY INC COM STK CUSIP: 928298108							
73,400.00	14.6800000	0.00	1,077,512.00	936,176.12	141,335.88	0.00	141,335.88
VMWARE INC CL A COM CL A COM CUSIP: 928563402							
32,776.00	88.9100000	0.00	2,914,114.16	1,990,096.79	924,017.37	0.00	924,017.37
WABASH NATL CORP COM CUSIP: 929566107							
13,375.00	11.8500000	0.00	158,493.75	152,281.65	6,212.10	0.00	6,212.10
WABCO HLDGS INC COM STK CUSIP: 92927K102							
6,188.00	60.9300000	0.00	377,034.84	282,860.29	94,174.55	0.00	94,174.55
WABTEC CORP COM CUSIP: 929740108							
12,730.00	52.8900000	0.00	673,289.70	243,187.62	430,102.08	0.00	430,102.08

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Equities							
Common stock							
WALGREEN CO COM CUSIP: 931422109							
79,600.00	38.9600000	0.00	3,101,216.00	2,299,005.44	802,210.56	0.00	802,210.56
WALT DISNEY CO CUSIP: 254687106							
164,120.00	37.5100000	65,648.00	6,156,141.20	4,389,395.99	1,766,745.21	0.00	1,766,745.21
WALTER ENERGY INC CUSIP: 93317Q105							
4,900.00	127.8400000	0.00	626,416.00	80,534.56	545,881.44	0.00	545,881.44
WARNER CHILCOTT PLC COM CUSIP: G94368100							
19,388.00	22.5600000	0.00	437,393.28	561,699.05	- 124,305.77	0.00	- 124,305.77
WELLS FARGO & CO NEW COM STK CUSIP: 949746101							
389,353.00	30.9900000	0.00	12,066,049.47	10,929,865.88	1,136,183.59	0.00	1,136,183.59
WENDYS / ARBYS GROUP INC COM STK CUSIP: 950587105							
30,718.00	4.6200000	0.00	141,917.16	265,154.67	- 123,237.51	0.00	- 123,237.51
WESCO INTL INC COM CUSIP: 95082P105							
16,327.00	52.8000000	0.00	862,065.60	530,020.13	332,045.47	0.00	332,045.47
WEST PHARMACEUTICAL SVCS INC COM CUSIP: 955306105							
6,800.00	41.2000000	0.00	280,160.00	245,146.11	35,013.89	0.00	35,013.89
WESTAR ENERGY INC COM CUSIP: 95709T100							
11,300.00	25.1600000	3,503.00	284,308.00	232,397.06	51,910.94	0.00	51,910.94
WESTFIELD FINL INC NEW COM STK CUSIP: 96008P104							
20,000.00	9.2500000	0.00	185,000.00	218,338.00	- 33,338.00	0.00	- 33,338.00
WESTN DIGITAL CORP COM CUSIP: 958102105							
31,000.00	33.9000000	0.00	1,050,900.00	531,181.39	519,718.61	0.00	519,718.61

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Equities							
Common stock							
WHIRLPOOL CORP COM CUSIP: 963320106							
12,400.00	88.8300000	0.00	1,101,492.00	887,087.24	214,404.76	0.00	214,404.76
WHITING PETE CORP COM STK CUSIP: 966387102							
5,887.00	117.1900000	0.00	689,897.53	488,410.51	201,487.02	0.00	201,487.02
WHOLE FOODS MKT INC COM CUSIP: 966837106							
45,035.00	50.5900000	0.00	2,278,320.65	1,684,107.57	594,213.08	0.00	594,213.08
WILLBROS GROUP INC COM CUSIP: 969203108							
14,100.00	9.8200000	0.00	138,462.00	201,442.82	- 62,980.82	0.00	- 62,980.82
WILLIAMS CO INC COM CUSIP: 969457100							
299,100.00	24.7200000	0.00	7,393,752.00	4,434,073.48	2,959,678.52	0.00	2,959,678.52
WMS INDS INC COM STK CUSIP: 929297109							
37,653.00	45.2400000	0.00	1,703,421.72	1,117,652.41	585,769.31	0.00	585,769.31
WOODWARD GOVERNOR CO COM CUSIP: 980745103							
4,705.00	37.5600000	0.00	176,719.80	121,654.55	55,065.25	0.00	55,065.25
WORLD ACCEP CORP S C NEW COM CUSIP: 981419104							
6,295.00	52.8000000	0.00	332,376.00	240,777.89	91,598.11	0.00	91,598.11
WORLD FUEL SERVICE COM STK USD0.01 CUSIP: 981475106							
22,240.00	36.1600000	834.00	804,198.40	583,809.34	220,389.06	0.00	220,389.06
WORTHINGTON INDS INC COM CUSIP: 981811102							
7,130.00	18.4000000	0.00	131,192.00	105,038.27	26,153.73	0.00	26,153.73
WRIGHT EXPRESS CORP COM STK CUSIP: 98233Q105							
36,874.00	46.0000000	0.00	1,696,204.00	984,298.17	711,905.83	0.00	711,905.83

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Equities							
Common stock							
WYNDHAM WORLDWIDE CORP COM STK CUSIP: 98310WV108							
8,000.00	29.9600000	0.00	239,680.00	228,898.43	10,781.57	0.00	10,781.57
WYNN RESORTS LTD COM CUSIP: 983134107							
23,388.00	103.8400000	0.00	2,428,609.92	1,850,979.83	577,630.09	0.00	577,630.09
XEROX CORP COM CUSIP: 984121103							
67,500.00	11.5200000	2,868.75	777,600.00	899,528.62	- 121,928.62	0.00	- 121,928.62
XL GROUP PLC ORD USD0.01 CUSIP: G98290102							
22,200.00	21.8200000	0.00	484,404.00	794,083.09	- 309,679.09	0.00	- 309,679.09
YRC WORLDWIDE INC COM NEW COM NEW CUSIP: 984249300							
563.00	3.7200000	0.00	2,094.36	514,007.95	- 511,913.59	0.00	- 511,913.59
YUM BRANDS INC COM CUSIP: 988498101							
43,997.00	49.0500000	0.00	2,158,052.85	1,911,458.27	246,594.58	0.00	246,594.58
ZOLL MED CORP COM CUSIP: 989922109							
3,700.00	37.2300000	0.00	137,751.00	127,220.46	10,530.54	0.00	10,530.54
1ST NIAGARA FINL GROUP INC NEW COM CUSIP: 33582V108							
21,120.00	13.9800000	0.00	295,257.60	263,945.78	31,311.82	0.00	31,311.82
5TH 3RD BANCORP COM CUSIP: 316773100							
27,000.00	14.6800000	270.00	396,360.00	588,548.10	- 192,188.10	0.00	- 192,188.10
99 CENTS ONLY STORES COM CUSIP: 65440K106							
9,694.00	15.9400000	0.00	154,522.36	165,941.12	- 11,418.76	0.00	- 11,418.76
Total USD		934,176.19	1,037,999,786.85	854,992,187.66	183,007,599.19	0.00	183,007,599.19
Total United States		934,176.19	1,037,999,786.85	854,992,187.66	183,007,599.19	0.00	183,007,599.19

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					Market	Translation	
Equities							
Common stock							
Total Common Stock							
107,792,835.91		1,769,452.53	1,694,192,618.36	1,383,765,649.97	288,235,909.14	22,191,059.25	310,426,968.39
Preferred stock							
Germany - EUR							
VOLKSWAGEN AG NON VTG PRF NPV SEDOL: 5497168							
35,501.00	121.4000000	0.00	5,781,841.15	3,271,662.78	2,392,075.33	118,103.04	2,510,178.33
Total EUR		0.00	5,781,841.15	3,271,662.78	2,392,075.33	118,103.04	2,510,178.33
Total Germany		0.00	5,781,841.15	3,271,662.78	2,392,075.33	118,103.04	2,510,178.33
United States - USD							
PVTPL DG FDG TR TR PFD SECS 144A EXP 12-29-2049 CUSIP: 23324D201							
135.00	7,634.2876730	2,507.75	1,030,628.84 *	1,421,181.59	- 390,552.75	0.00	- 390,552.75
* Market Value based on prices received from an external manager or other client-directed pricing source							
WELLS FARGO & CO NEW DEP SHS SER J CUSIP: 949746879							
17,975.00	27.1900000	0.00	488,740.25	339,875.77	148,864.48	0.00	148,864.48
Total USD		2,507.75	1,519,369.09	1,761,057.36	- 241,688.27	0.00	- 241,688.27
Total United States		2,507.75	1,519,369.09	1,761,057.36	- 241,688.27	0.00	- 241,688.27
Total Preferred Stock							
53,611.00		2,507.75	7,301,210.24	5,032,720.14	2,150,387.06	118,103.04	2,268,490.10

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Equities							
Convertible equity							
United States - USD							
WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5% SEDOL: B3KRSW9							
1,400.00	1,000.5500000	0.00	1,400,770.00	1,400,000.00	770.00	0.00	770.00
Total USD			1,400,770.00	1,400,000.00	770.00	0.00	770.00
Total United States			1,400,770.00	1,400,000.00	770.00	0.00	770.00
Total Convertible Equity							
1,400.00		0.00	1,400,770.00	1,400,000.00	770.00	0.00	770.00

Corporate convertible bonds

United States - USD

AMGEN INC SR NT CONV .125% DUE 02-01-2011 REG CUSIP: 031162AN0							
1,035,000.00	99.5000000	539.05	1,029,825.00	1,031,876.20	- 2,051.20	0.00	- 2,051.20
CB NASDAQ OMX GROUP CV SR NT CONV 2.5 DUE 08-15-2013 REG CUSIP: 631103AA6							
1,555,000.00	100.3750000	14,686.10	1,560,831.25	1,532,687.50	28,143.75	0.00	28,143.75
NATIONAL CITY CORP SR NT CONV 4% DUE 02-01-2011 REG CUSIP: 635405AW3							
500,000.00	100.8750000	8,333.33	504,375.00	503,250.00	1,125.00	0.00	1,125.00
TRANSOCEAN INC SR NT CONV SER B 1.5% DUE12-15-2037/12-21-2011 REG SEDOL: B29VX31							
1,600,000.00	98.3750000	1,066.67	1,574,000.00	1,466,250.00	107,750.00	0.00	107,750.00
Total USD		24,625.15	4,669,031.25	4,534,063.70	134,967.55	0.00	134,967.55
Total United States		24,625.15	4,669,031.25	4,534,063.70	134,967.55	0.00	134,967.55

Northern Trust

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Portfolio Statement

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Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PAR value							Translation	

Equities

Corporate convertible bonds

Total Corporate Convertible Bonds			24,625.15	4,669,031.25	4,534,063.70	134,967.55	0.00	134,967.55
4,690,000.00								

Rights/warrants

Netherlands Antilles - USD

MERRILL LYNCH INTL CERT 22/05/11 (UNIFIED ENR) SEDOL: 0A13RVU								
16,478.00	0.0000000		0.00	0.00	1,519,973.23	- 1,519,973.23	0.00	- 1,519,973.23

Total USD			0.00	0.00	1,519,973.23	- 1,519,973.23	0.00	- 1,519,973.23
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Total Netherlands Antilles			0.00	0.00	1,519,973.23	- 1,519,973.23	0.00	- 1,519,973.23
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Total Rights/Warrants

16,478.00			0.00	0.00	1,519,973.23	- 1,519,973.23	0.00	- 1,519,973.23
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Equity derivatives - futures

United States - USD

FUT MAR 11 EMINI S&P 500 CUSIP: 999599GH0								
65.00	1,253.0000000		0.00	4,072,250.00	3,905,587.50	166,662.50	0.00	166,662.50

FUT MAR 11 S&P 500 CUSIP: 999599GH0								
845.00	1,253.0000000		0.00	264,696,250.00	255,195,575.00	9,500,675.00	0.00	9,500,675.00

Total USD			0.00	268,768,500.00	259,101,162.50	9,667,337.50	0.00	9,667,337.50
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Total United States			0.00	268,768,500.00	259,101,162.50	9,667,337.50	0.00	9,667,337.50
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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Equity derivatives - futures							
Total Equity Derivatives - Futures							
910.00		0.00	268,768,500.00	259,101,162.50	9,667,337.50	0.00	9,667,337.50
Total Equities							
112,555,234.91		1,796,585.43	1,976,332,129.85	1,655,353,569.54	298,669,398.02	22,309,162.29	320,978,560.31
Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Fixed Income							
Government bonds							
Australia - AUD							
AUSTRALIA(CMNWLTH) 5.75% BDS 15/07/22 AUD1000 SEDOL: B5SRJW2							
3,000,000.00	101.4290000	81,683.67	3,119,093.79	2,749,656.07	84,658.88	284,778.84	369,437.72
Issue Date: 15 Jan 10 Rate: 5.75% Yield to Maturity: 5.583% Maturity Date: 15 Jul 22							
Total AUD							
		81,683.67	3,119,093.79	2,749,656.07	84,658.88	284,778.84	369,437.72
Total Australia							
Brazil - BRL							
BRAZIL(FED REP OF) 10.25% SNR BDS 10/01/28 BRL SEDOL: B1RB7L2							
2,600,000.00	103.3800000	76,257.53	1,619,204.82	1,431,420.76	41,192.77	146,591.29	187,784.06
Issue Date: 14 Feb 07 Rate: 10.25% Yield to Maturity: 5.446% Maturity Date: 10 Jan 28							
Total BRL							
		76,257.53	1,619,204.82	1,431,420.76	41,192.77	146,591.29	187,784.06

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
Brazil - USD							
BRAZIL(FED REP OF) BD 8.25% DUE 01-20-2034 REG CUSIP: 105756BB5							
2,500,000.00	133.2500000	92,239.58	3,331,250.00	3,020,500.00	310,750.00	0.00	310,750.00
Issue Date: 20 Jan 04 Rate: 8.25% Yield to Maturity: 5.652% Maturity Date: 20 Jan 34							
BRAZIL(FED REP OF) 8.25% 20/01/34 USD1000 SEDOL: 2322252							
4,600,000.00	133.2500000	169,720.83	6,129,500.00	5,508,500.00	621,000.00	0.00	621,000.00
Issue Date: 20 Jan 04 Rate: 8.25% Yield to Maturity: 5.652% Maturity Date: 20 Jan 34							
Total USD		261,960.41	9,460,750.00	8,529,000.00	931,750.00	0.00	931,750.00
Total Brazil		338,217.94	11,079,954.82	9,960,420.76	972,942.77	146,591.29	1,119,534.00
Canada - CAD							
CANADA(GOVT OF) 2.5% DEB 01/09/2013 CAD1000 SEDOL: B4PFGT8							
2,500,000.00	101.6119815	21,023.91	2,556,533.53	2,507,730.30	- 8,486.05	57,289.28	48,803.23
Issue Date: 17 May 10 Rate: 2.5% Yield to Maturity: 1.872% Maturity Date: 1 Sep 13							
Total CAD		21,023.91	2,556,533.53	2,507,730.30	- 8,486.05	57,289.28	48,803.23
Total Canada		21,023.91	2,556,533.53	2,507,730.30	- 8,486.05	57,289.28	48,803.23
Mexico - USD							
UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG CUSIP: 91086QAS7							
3,900,000.00	112.5000000	68,737.50	4,387,500.00	3,947,250.00	440,250.00	0.00	440,250.00
Issue Date: 27 Sep 04 Rate: 6.75% Yield to Maturity: 5.775% Maturity Date: 27 Sep 34							
Total USD		68,737.50	4,387,500.00	3,947,250.00	440,250.00	0.00	440,250.00

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Fixed Income							
Government bonds							
Total Mexico		68,737.50	4,387,500.00	3,947,250.00	440,250.00	0.00	440,250.00
United States - USD							
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG SEDOL: B41K8R9							
6,000,000.00	98.5156000	54,944.75	5,910,936.00	6,077,196.59	- 166,260.59	0.00	- 166,260.59
Issue Date: 15 May 09 Rate: 4.25% Yield to Maturity: 4.341% Maturity Date: 15 May 39							
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG SEDOL: B50PG34							
2,800,000.00	92.1094000	46,584.25	2,579,063.20	2,515,146.70	63,916.50	0.00	63,916.50
Issue Date: 15 Aug 10 Rate: 3.875% Yield to Maturity: 4.351% Maturity Date: 15 Aug 40							
UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG SEDOL: B5M0864							
7,300,000.00	98.3750000	53,524.18	7,181,375.00	7,086,805.60	94,569.40	0.00	94,569.40
Issue Date: 15 Nov 10 Rate: 4.25% Yield to Maturity: 4.347% Maturity Date: 15 Nov 40							
UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG CUSIP: 912828KQ2							
2,462,000.00	101.0547000	9,989.12	2,487,966.71	2,452,687.83	35,278.88	0.00	35,278.88
Issue Date: 15 May 09 Rate: 3.125% Yield to Maturity: 2.981% Maturity Date: 15 May 19							
UNITED STATES TREAS NTS DTD 00294 2.125%DUE 05-31-2015 REG SEDOL: B5130C4							
1,800,000.00	101.5940000	3,362.64	1,828,692.00	1,861,101.56	- 32,409.56	0.00	- 32,409.56
Issue Date: 31 May 10 Rate: 2.125% Yield to Maturity: 1.748% Maturity Date: 31 May 15							
UNITED STATES TREAS NTS DTD 00312 1.25% DUE 09-30-2015 REG SEDOL: B3Y7G87							
1,100,000.00	97.0234000	3,513.05	1,067,257.40	1,104,468.75	- 37,211.35	0.00	- 37,211.35
Issue Date: 30 Sep 10 Rate: 1.25% Yield to Maturity: 1.909% Maturity Date: 30 Sep 15							
UNITED STATES TREAS NTS DTD 11/30/10 .5 DUE 11-30-2012 REG SEDOL: B3SX6H0							
21,400,000.00	99.8711000	9,947.80	21,372,415.40	21,377,744.83	- 5,329.43	0.00	- 5,329.43
Issue Date: 30 Nov 10 Rate: 0.5% Yield to Maturity: 0.568% Maturity Date: 30 Nov 12							

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Fixed Income

Government bonds

US TREAS BDS 4.375 DUE 05-15-2040	REG	SEDOL: B3TCBS2					
6,800,000.00	100.4840000	47,085.63	6,832,912.00	7,017,713.91	- 184,801.91	0.00	- 184,801.91

Issue Date: 15 May 10 Rate: 4.375% Yield to Maturity: 4.345% Maturity Date: 15 May 40

US TREAS NTS DTD 00285 2.5 DUE	03-31-2015	REG	CUSIP: 912828MW7				
4,845,000.00	103.5080000	30,617.68	5,014,962.60	4,996,531.77	18,430.83	0.00	18,430.83

Issue Date: 31 Mar 10 Rate: 2.5% Yield to Maturity: 1.641% Maturity Date: 31 Mar 15

US TREAS NTS 2.625 DUE 12-31-2014	REG	SEDOL: B5LD0R9					
200,000.00	104.2734000	14.50	208,546.80	211,829.60	- 3,282.80	0.00	- 3,282.80

Issue Date: 31 Dec 09 Rate: 2.625% Yield to Maturity: 1.52% Maturity Date: 31 Dec 14

Total USD			54,484,127.11	54,701,227.14	- 217,100.03	0.00	- 217,100.03
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Total United States			54,484,127.11	54,701,227.14	- 217,100.03	0.00	- 217,100.03
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Total Government Bonds

73,807,000.00		769,246.62	75,627,209.25	73,866,284.27	1,272,265.57	488,659.41	1,760,924.98
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Government agencies

KOREA, REPUBLIC OF - USD

EXPT-IMP BK KOREA EURO MEDIUM TERM	TRANCHE # TR 00013 ADJ RT 03-13-2012	REGSEDOL: B672R98					
700,000.00	99.9392000	499.56	699,574.40	700,000.00	- 425.60	0.00	- 425.60

Issue Date: 13 Sep 10 Rate: 1.35219% Yield to Maturity: 1.406% Maturity Date: 13 Mar 12

Total USD			699,574.40	700,000.00	- 425.60	0.00	- 425.60
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Total KOREA, REPUBLIC OF			699,574.40	700,000.00	- 425.60	0.00	- 425.60
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Account Name MASTER TRUST CONSOLIDATION

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government agencies							
Netherlands - USD							
INC BK N V NETH ST CR GTEE SCHEME GTD	GLOBAL NT 144A 2.625 DUE 02-09-2012	REG CUSIP: 45324QAB2					
1,700,000.00	102.1673000	17,602.08	1,736,844.10	1,687,284.00	49,560.10	0.00	49,560.10
Issue Date: 9 Feb 09 Rate: 2.625% Yield to Maturity: 0.654% Maturity Date: 9 Feb 12							
LEASEPLAN CORP N V NETH GOVT CR GTEE SCHEME NT 144A 3% DUE 05-07-2012 BEO CUSIP: 52205VAA3							
5,900,000.00	102.7364000	26,550.00	6,061,447.60	5,898,407.00	163,040.60	0.00	163,040.60
Issue Date: 7 May 09 Rate: 3% Yield to Maturity: 0.955% Maturity Date: 7 May 12							
Total USD		44,152.08	7,798,291.70	7,585,691.00	212,600.70	0.00	212,600.70
Total Netherlands		44,152.08	7,798,291.70	7,585,691.00	212,600.70	0.00	212,600.70
Qatar - USD							
QATARI DIAR FIN Q S C BD 144A 5% DUE	07-21-2020 BEO CUSIP: 74733WAB4						
800,000.00	99.5252000	17,777.78	796,201.60	799,752.00	- 3,550.40	0.00	- 3,550.40
Issue Date: 21 Jul 10 Rate: 5% Yield to Maturity: 5.013% Maturity Date: 21 Jul 20							
Total USD		17,777.78	796,201.60	799,752.00	- 3,550.40	0.00	- 3,550.40
Total Qatar		17,777.78	796,201.60	799,752.00	- 3,550.40	0.00	- 3,550.40
United Kingdom - USD							
ROYAL BK SCOTLAND PLC GTD MEDIUM TERM	BKTRNCHE # TR 00005 1.45 DUE 10-20-2011	SEDOL: B51LDT6					
2,400,000.00	100.5615000	6,863.33	2,413,476.00	2,397,420.00	16,056.00	0.00	16,056.00
Issue Date: 20 Oct 09 Rate: 1.45% Yield to Maturity: 0.723% Maturity Date: 20 Oct 11							
Total USD		6,863.33	2,413,476.00	2,397,420.00	16,056.00	0.00	16,056.00

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					Market	Translation	
Fixed Income							
Government agencies							
Total United Kingdom		6,863.33	2,413,476.00	2,397,420.00	16,056.00	0.00	16,056.00
United States - USD							
MFO GMO TR EMERGING COUNTRY DEBT FD CL III EMERGING COUNTRY DEBT FUND III CUSIP: 362007270							
8,427,295.00	9.1000000	0.00	76,688,384.50	85,897,732.20	- 9,209,347.70	0.00	- 9,209,347.70
Issue Date: 9 Jul 08							
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2004-20 H PARTN .0001 08-01-24 REG CUSIP: 83162CNX7							
789,617.16	107.1830000	17,009.67	846,335.36	836,994.20	9,341.16	0.00	9,341.16
Issue Date: 11 Aug 04 Rate: 5.17% Maturity Date: 1 Aug 24							
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20E CL-1 4.84 05-01-2025 REG CUSIP: 83162CPN7							
1,212,710.87	106.2791000	9,782.53	1,288,858.19	1,212,710.87	76,147.32	0.00	76,147.32
Issue Date: 11 May 05 Rate: 4.84% Maturity Date: 1 May 25							
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20 I PARTN CTF .0001 09-01-2024 REGCUSIP: 83162CPA5							
742,923.72	106.6854000	12,357.29	792,591.14	747,227.69	45,363.45	0.00	45,363.45
Issue Date: 15 Sep 04 Rate: 4.98999% Maturity Date: 1 Sep 24							
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2005-20L 5.39 DUE 12-01-2025 REG CUSIP: 83162CPY3							
666,138.55	107.7493000	2,992.07	717,759.62	697,780.13	19,979.49	0.00	19,979.49
Issue Date: 14 Dec 05 Rate: 5.39% Maturity Date: 1 Dec 25							
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2006-20F PARTN CTF 5.82 06-01-2026 REG CUSIP: 83162CQH9							
911,261.30	109.3881000	4,419.61	996,811.42	981,314.52	15,496.90	0.00	15,496.90
Issue Date: 14 Jun 06 Rate: 5.82% Maturity Date: 1 Jun 26							
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2009-20D PARTN CTF 4.31 01 APR 2029 CUSIP: 83162CSL8							
857,795.08	103.9280000	9,242.74	891,489.27	872,978.05	18,511.22	0.00	18,511.22
Issue Date: 15 Apr 09 Rate: 4.30999% Maturity Date: 1 Apr 29							

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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Fixed Income

Government agencies

TENNESSEE VALLEY AUTH TENNESSEE VALLEY AUTHORITY 4.65 4.65% DUE 06-15-2035 REG CUSIP: 880591DX7							
800,000.00	97.4731000	1,653.33	779,784.80	726,368.00	53,416.80	0.00	53,416.80
Issue Date: 6 Jun 05 Rate: 4.65% Yield to Maturity: 4.827% Maturity Date: 15 Jun 35							
Total USD		57,457.24	83,002,014.30	91,973,105.66	- 8,971,091.36	0.00	- 8,971,091.36
Total United States		57,457.24	83,002,014.30	91,973,105.66	- 8,971,091.36	0.00	- 8,971,091.36
Total Government Agencies							
25,907,741.68		126,749.99	94,709,558.00	103,455,968.66	- 8,746,410.66	0.00	- 8,746,410.66

Municipal/provincial bonds

United States - USD

AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1							
5,100,000.00	107.5640000	11,452.34	5,485,764.00	5,100,000.00	385,764.00	0.00	385,764.00
Issue Date: 21 Dec 10 Rate: 8.084% Yield to Maturity: 7.473% Maturity Date: 15 Feb 50							
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL: B523F62							
2,300,000.00	101.9510000	36,012.25	2,344,873.00	2,300,000.00	44,873.00	0.00	44,873.00
Issue Date: 5 Nov 09 Rate: 6.263% Yield to Maturity: 6.126% Maturity Date: 1 Apr 49							
BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO SEDOL: B28Y579							
200,000.00	65.2160000	979.17	130,432.00	158,132.00	- 27,700.00	0.00	- 27,700.00
Issue Date: 29 Oct 07 Rate: 5.875% Call Date: 1 Jun 17 Call Price: 100.00 Yield to Maturity: 9.28% Maturity Date: 1 Jun 47							
CALIFORNIA ST RMKTD 5.65% 04-01-2039 BEO TAXABLE CUSIP: 13063A5F7							
1,300,000.00	105.6300000	18,362.50	1,373,190.00	1,305,551.00	67,639.00	0.00	67,639.00
Issue Date: 28 Apr 09 Rate: 5.65% Yield to Maturity: 3.036% Maturity Date: 1 Apr 39 Put Date: 1 Apr 13 Put Price: 100.00							

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					Market	Translation	
Fixed Income							
Municipal/provincial bonds							
CALIFORNIA ST TAXABLE-VAR PURP 7.55% DUE04-01-2039 BEO TAXABLE N/C SEDOL: B41WHL2							
800,000.00	104.0610000	15,100.00	832,488.00	810,220.00	22,268.00	0.00	22,268.00
Issue Date: 28 Apr 09 Rate: 7.55% Yield to Maturity: 7.208% Maturity Date: 1 Apr 39							
CALIFORNIA ST UNIV REV 6.484% 11-01-2041BEO TAXABLE CUSIP: 13077CTL8							
1,000,000.00	100.1700000	10,806.67	1,001,700.00	1,000,000.00	1,700.00	0.00	1,700.00
Issue Date: 6 Apr 10 Rate: 6.484% Yield to Maturity: 6.468% Maturity Date: 1 Nov 41							
CALIFORNIA ST 5.95% 04-01-2016 BEO TAXABLE CUSIP: 13063A5D2							
400,000.00	105.7950000	5,950.00	423,180.00	402,024.00	21,156.00	0.00	21,156.00
Issue Date: 28 Apr 09 Rate: 5.95% Yield to Maturity: 4.687% Maturity Date: 1 Apr 16							
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12							
2,100,000.00	103.4610000	39,375.00	2,172,681.00	2,115,435.00	57,246.00	0.00	57,246.00
Issue Date: 28 Apr 09 Rate: 7.5% Yield to Maturity: 7.188% Maturity Date: 1 Apr 34							
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7							
1,600,000.00	104.7400000	10,133.33	1,675,840.00	1,615,184.00	60,656.00	0.00	60,656.00
Issue Date: 1 Dec 10 Rate: 7.6% Call Date: 1 Nov 20 Call Price: 100.00 Yield to Maturity: 7.21% Maturity Date: 1 Nov 40							
CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21 SEDOL: B3CFDL5							
700,000.00	106.3080000	3,675.00	744,156.00	700,000.00	44,156.00	0.00	44,156.00
Issue Date: 6 Aug 08 Rate: 6.3% Yield to Maturity: 5.52% Maturity Date: 1 Dec 21							
CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG SEDOL: B3CDB04							
2,100,000.00	100.0910000	12,073.25	2,101,911.00	2,100,000.00	1,911.00	0.00	1,911.00
Issue Date: 6 Aug 08 Rate: 6.899% Yield to Maturity: 6.889% Maturity Date: 1 Dec 40							

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					Market	Translation	
Fixed Income							
Municipal/provincial bonds							
CHICAGO ILL TRAN AUTH SALES TAX RCPTS 1,700,000.00	REV 6.2% 12-01-2040 91.7180000	BEO TAXABLE 8,783.33	SEDOL: B58NYY7 1,559,206.00	1,700,000.00	- 140,794.00	0.00	- 140,794.00
Issue Date: 6 Apr 10 Rate: 6.2% Yield to Maturity: 6.917% Maturity Date: 1 Dec 40							
CONNECTICUT ST 5.85% 03-15-2032 485,000.00	BEO TAXABLE 104.3400000	CUSIP: 20772GF45 8,354.12	506,049.00	522,655.40	- 16,606.40	0.00	- 16,606.40
Issue Date: 30 Apr 08 Rate: 5.85% Call Date: 15 Mar 18 Call Price: 100.00 Yield to Maturity: 5.499% Maturity Date: 15 Mar 32							
CYPRESS-FAIRBANKS TEX INDPT SCH DIST 1,000,000.00	6.629% 02-15-2038 104.0540000	BEO TAXABLE 25,042.89	CUSIP: 232760T57 1,040,540.00	1,000,000.00	40,540.00	0.00	40,540.00
Issue Date: 1 Aug 09 Rate: 6.629% Call Date: 15 Feb 19 Call Price: 100.00 Maturity Date: 15 Feb 38							
DALLAS CNTY TEX HOSP DIST 5.621% 750,000.00	08-15-2044 103.2450000	BEO TAXABLE 15,926.16	CUSIP: 234667JL8 774,337.50	798,292.50	- 23,955.00	0.00	- 23,955.00
Issue Date: 17 Sep 09 Rate: 5.621% Maturity Date: 15 Aug 44							
DALLAS TEX AREA RAPID TRAN SALES TAX 2,000,000.00	REV5.022% 12-01-2048 89.5270000	BEO TAXABLE 8,370.00	SEDOL: B44G8J6 1,790,540.00	2,000,000.00	- 209,460.00	0.00	- 209,460.00
Issue Date: 7 Oct 10 Rate: 5.022% Yield to Maturity: 5.717% Maturity Date: 1 Dec 48							
EAST BAY CALIF MUN UTIL DIST WTR SYS 1,300,000.00	REV5.874% 06-01-2040 99.6330000	BEO TAXABLE 6,363.50	CUSIP: 271014TU6 1,295,229.00	1,300,000.00	- 4,771.00	0.00	- 4,771.00
Issue Date: 23 Feb 10 Rate: 5.874% Yield to Maturity: 5.899% Maturity Date: 1 Jun 40							
ILLINOIS ST TAXABLE 1.823% DUE 1,100,000.00	01-01-2011 100.0000000	BEO TAXABLE N/C 10,026.50	CUSIP: 4521518R7 1,100,000.00	1,100,000.00	0.00	0.00	0.00
Rate: 1.823% Yield to Maturity: -0.004% Maturity Date: 1 Jan 11							

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					Market	Translation	
Fixed Income							
Municipal/provincial bonds							
LOS ANGELES CALIF DEPT WTR & PWR REV 6.166% 07-01-2040 BEO TAXABLE CUSIP: 544495UH5							
2,200,000.00	93.1700000	78,753.52	2,049,740.00	2,200,000.00	- 150,260.00	0.00	- 150,260.00
Issue Date: 2 Jun 10 Rate: 6.166% Call Date: 1 Jul 20 Call Price: 100.00 Maturity Date: 1 Jul 40							
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE SEDOL: B63L7C2							
800,000.00	104.5700000	27,032.00	836,560.00	800,000.00	36,560.00	0.00	36,560.00
Issue Date: 4 Mar 10 Rate: 6.758% Yield to Maturity: 6.363% Maturity Date: 1 Jul 34							
MASSACHUSETTS ST 4.2% 12-01-2021 BEO TAXABLE CUSIP: 57582PWK2							
825,000.00	100.1710000	2,887.50	826,410.75	841,038.00	- 14,627.25	0.00	- 14,627.25
Issue Date: 1 Dec 10 Rate: 4.2% Maturity Date: 1 Dec 21							
METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 6.089% 11-15-2040 BEO TAXABLE SEDOL: B4QSHD7							
1,000,000.00	98.6240000	7,780.39	986,240.00	1,000,000.00	- 13,760.00	0.00	- 13,760.00
Issue Date: 25 Mar 10 Rate: 6.089% Yield to Maturity: 6.195% Maturity Date: 15 Nov 40							
MICHIGAN MUN BD AUTH REV 5% 03-21-2011 BEO CUSIP: 59455TL75							
700,000.00	100.7720000	25,861.11	705,404.00	700,637.00	4,767.00	0.00	4,767.00
Issue Date: 5 Apr 10 Rate: 5% Maturity Date: 21 Mar 11							
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4							
3,300,000.00	108.8860000	10,416.27	3,593,238.00	3,300,000.00	293,238.00	0.00	293,238.00
Issue Date: 15 Dec 10 Rate: 7.102% Yield to Maturity: 6.408% Maturity Date: 1 Jan 41							
NEW JERSEY ST TRANSN TR FD AUTH 6.875% 12-15-2039 BEO TAXABLE SEDOL: B50VP57							
1,000,000.00	100.7270000	3,055.56	1,007,270.00	984,040.00	23,230.00	0.00	23,230.00
Issue Date: 3 Jun 09 Rate: 6.875% Call Date: 15 Jun 19 Call Price: 100.00 Yield to Maturity: 6.815% Maturity Date: 15 Dec 39							

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Fixed Income							
Municipal/provincial bonds							
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.267% 05-01-2027 BEO TAXABLE SEDOL: B4JQFY5							
2,500,000.00	95.9070000	21,945.83	2,397,675.00	2,500,000.00	- 102,325.00	0.00	- 102,325.00
Issue Date: 4 Jun 10 Rate: 5.267% Call Date: 1 May 11 Call Price: 100.00 Yield to Maturity: 5.744% Maturity Date: 1 May 27							
NEW YORK N Y 6.246% 06-01-2035 BEO TAXABLE CUSIP: 64966HYX2							
1,100,000.00	100.4590000	5,725.50	1,105,049.00	1,100,000.00	5,049.00	0.00	5,049.00
Issue Date: 16 Jun 10 Rate: 6.246% Call Date: 1 Jun 20 Call Price: 100.00 Maturity Date: 1 Jun 35							
NY N Y TAXABLE-BUILD AMER BDS-F-1 6.646 DUE 12-01-2031/12-01-2020 BEO SEDOL: B58NVG8							
2,900,000.00	102.3680000	5,353.72	2,968,672.00	2,900,000.00	68,672.00	0.00	68,672.00
Issue Date: 21 Dec 10 Rate: 6.646% Call Date: 1 Dec 20 Call Price: 100.00 Yield to Maturity: 6.423% Maturity Date: 1 Dec 31							
PR SALES TX FING CORP SALES TA CAP APPREC-SER A DUE 08-01-2054 CUSIP: 74529JAP0							
29,800,000.00	5.1480000	0.00	1,534,104.00	2,322,507.00	- 788,403.00	0.00	- 788,403.00
Issue Date: 31 Jul 07 Yield to Maturity: 7.373% Maturity Date: 1 Aug 54							
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE CUSIP: 79741TAR5							
900,000.00	101.4840000	9,207.00	913,356.00	900,000.00	13,356.00	0.00	13,356.00
Issue Date: 4 Feb 10 Rate: 6.138% Yield to Maturity: 6.036% Maturity Date: 1 May 49							
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE SEDOL: B52BMP4							
2,500,000.00	99.8470000	52,499.17	2,496,175.00	2,500,000.00	- 3,825.00	0.00	- 3,825.00
Issue Date: 5 Aug 10 Rate: 5.178% Yield to Maturity: 5.188% Maturity Date: 1 Apr 30							
TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE CUSIP: 88880LAA1							
280,000.00	67.9950000	1,742.30	190,386.00	263,200.00	- 72,814.00	0.00	- 72,814.00
Issue Date: 26 Jun 07 Rate: 7.467% Yield to Maturity: 11.081% Maturity Date: 1 Jun 47							

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PAR value							Translation	

Fixed Income

Municipal/provincial bonds

UNIV CALIF REGTS MED CTR POOLED REV	6.583% 05-15-2049	BEO TAXABLE	CUSIP: 913366DF4					
1,700,000.00	98.7020000	14,299.74	1,677,934.00	1,700,000.00	- 22,066.00	0.00		- 22,066.00
Issue Date: 17 Dec 09 Rate: 6.583% Yield to Maturity: 6.675% Maturity Date: 15 May 49								

Total USD	513,345.62	49,640,330.25	50,038,915.90	- 398,585.65	0.00			- 398,585.65
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Total United States	513,345.62	49,640,330.25	50,038,915.90	- 398,585.65	0.00			- 398,585.65
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Total Municipal/Provincial Bonds								
77,440,000.00	513,345.62	49,640,330.25	50,038,915.90	- 398,585.65	0.00			- 398,585.65

Corporate bonds

Australia - USD

COMWLTH BK FLTG RT .85375% DUE	03-19-2013	CUSIP: 2027A0EN5						
2,500,000.00	100.2108000	769.90	2,505,270.00	2,500,000.00	5,270.00	0.00		5,270.00
Issue Date: 22 Mar 10 Rate: 0.85375% Yield to Maturity: 0.759% Maturity Date: 19 Mar 13								

PVTPL FMG RES AUGUST 2006 PTY LTD SR NT 144A 7% DUE	11-01-2015/11-01-2012	BEO CUSIP: 30251GAA5						
1,700,000.00	102.5000000	20,494.45	1,742,500.00	1,700,000.00	42,500.00	0.00		42,500.00
Issue Date: 29 Oct 10 Rate: 7% Call Date: 1 Nov 12 Call Price: 105.25 Yield to Maturity: 6.388% Maturity Date: 1 Nov 15								

PVTPL GOODMAN FDG PTY LTD GTD SR NT 144A6.375% DUE	11-12-2020	BEO CUSIP: 38239FAA7						
900,000.00	95.9150000	7,809.38	863,235.00	898,821.00	- 35,586.00	0.00		- 35,586.00
Issue Date: 12 Nov 10 Rate: 6.375% Yield to Maturity: 6.953% Maturity Date: 12 Nov 20								

PVTPL MACQUARIE BK LTD SR MEDIUM TERM	NTS # TR 00004 2.6 DUE	01-20-2012	SEDOL: B3L3FG9					
600,000.00	101.9116000	6,976.67	611,469.60	614,850.00	- 3,380.40	0.00		- 3,380.40
Issue Date: 20 Jan 09 Rate: 2.6% Yield to Maturity: 0.773% Maturity Date: 20 Jan 12								

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					Market	Translation	
Fixed Income							
Corporate bonds							
Total USD		36,050.40	5,722,474.60	5,713,671.00	8,803.60	0.00	8,803.60
Total Australia		36,050.40	5,722,474.60	5,713,671.00	8,803.60	0.00	8,803.60
Belgium - USD							
PVTPL ANHEUSER BUSCH INBEV WORLDWIDE INCGTD NT 144A 8.2% DUE 01-15-2039 BEO SEDOL: B3KWPK1							
300,000.00	135.6598000	11,343.33	406,979.40	389,001.00	17,978.40	0.00	17,978.40
Issue Date: 12 Jan 09 Rate: 8.2% Yield to Maturity: 5.65% Maturity Date: 15 Jan 39							
Total USD		11,343.33	406,979.40	389,001.00	17,978.40	0.00	17,978.40
Total Belgium		11,343.33	406,979.40	389,001.00	17,978.40	0.00	17,978.40
Brazil - USD							
PVTPL GERDAU HLDGS INC GTD BD 144A 7% DUE 01-20-2020 BEO SEDOL: B4N9324							
200,000.00	110.0000000	6,261.11	220,000.00	196,400.00	23,600.00	0.00	23,600.00
Issue Date: 24 Nov 09 Rate: 7% Yield to Maturity: 5.578% Maturity Date: 20 Jan 20							
VALE OVERSEAS LTD GTD NT 8.25% DUE 01-17-2034 BEO SEDOL: 2317935							
1,000,000.00	124.3707000	37,583.33	1,243,707.00	1,126,500.00	117,207.00	0.00	117,207.00
Issue Date: 15 Jan 04 Rate: 8.25% Yield to Maturity: 6.241% Maturity Date: 17 Jan 34							
VALE OVERSEAS LTD 6.25% DUE 01-23-2017 SEDOL: B1HMTF3							
800,000.00	111.5105000	21,944.45	892,084.00	890,408.00	1,676.00	0.00	1,676.00
Issue Date: 21 Nov 06 Rate: 6.25% Call Date: 22 Jan 17 Call Price: 100.00 Yield to Maturity: 4.087% Maturity Date: 23 Jan 17							
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 CUSIP: 919111TAK9							
3,800,000.00	110.4930000	37,010.42	4,198,734.00	4,217,236.00	- 18,502.00	0.00	- 18,502.00
Issue Date: 10 Nov 09 Rate: 6.875% Yield to Maturity: 6.097% Maturity Date: 10 Nov 39							

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					Market	Translation	
Fixed Income							
Corporate bonds							
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0							
2,800,000.00	109.9982000	21,388.89	3,079,949.60	2,695,140.00	384,809.60	0.00	384,809.60
Issue Date: 21 Nov 06 Rate: 6.875% Yield to Maturity: 6.101% Maturity Date: 21 Nov 36							
Total USD		124,188.20	9,634,474.60	9,125,684.00	508,790.60	0.00	508,790.60
Total Brazil		124,188.20	9,634,474.60	9,125,684.00	508,790.60	0.00	508,790.60
British Virgin Islands - USD							
PVTPL GERDAU TRADE INC BD 144A 5.75% DUE01-30-2021 BEO SEDOL: B4L51Q4							
5,350,000.00	100.2500000	76,906.25	5,363,375.00	5,299,228.50	64,146.50	0.00	64,146.50
Issue Date: 1 Oct 10 Rate: 5.75% Yield to Maturity: 5.715% Maturity Date: 30 Jan 21							
Total USD		76,906.25	5,363,375.00	5,299,228.50	64,146.50	0.00	64,146.50
Total British Virgin Islands		76,906.25	5,363,375.00	5,299,228.50	64,146.50	0.00	64,146.50
Canada - USD							
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL: B04SDS8							
3,500,000.00	103.9397000	85,312.50	3,637,889.50	3,373,615.00	264,274.50	0.00	264,274.50
Issue Date: 1 Dec 04 Rate: 5.85% Yield to Maturity: 5.551% Maturity Date: 1 Feb 35							
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B1VJP74							
300,000.00	110.4930000	5,520.83	331,479.00	313,971.00	17,508.00	0.00	17,508.00
Issue Date: 19 Mar 07 Rate: 6.25% Yield to Maturity: 5.501% Maturity Date: 15 Mar 38							
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5							
2,000,000.00	116.4994000	17,250.00	2,329,988.00	1,992,400.00	337,588.00	0.00	337,588.00
Issue Date: 15 May 10 Rate: 6.75% Yield to Maturity: 5.591% Maturity Date: 15 Nov 39							

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					Market	Translation	
Fixed Income							
Corporate bonds							
ENCANA CORP ENCANA CORP 6.625 DUE 08-15-2037 BEO SEDOL: B23Y0M4							
200,000.00	109.3649000	5,005.56	218,729.80	172,090.00	46,639.80	0.00	46,639.80
Issue Date: 13 Aug 07 Rate: 6.625% Yield to Maturity: 5.921% Maturity Date: 15 Aug 37							
ENCANA CORP 6.5% DUE 08-15-2034 SEDOL: B02DZ90							
4,300,000.00	109.1908000	105,588.89	4,695,204.40	4,435,744.00	259,460.40	0.00	259,460.40
Issue Date: 4 Aug 04 Rate: 6.5% Yield to Maturity: 5.781% Maturity Date: 15 Aug 34							
PVTPL OPTI CANADA INC SR SECD NT 144A 9% DUE 12-15-2012/12-15-2010 BEO SEDOL: B4JZTL7							
300,000.00	100.2500000	1,200.00	300,750.00	300,000.00	750.00	0.00	750.00
Issue Date: 20 Nov 09 Rate: 9% Call Date: 15 Dec 11 Call Price: 100.00 Yield to Maturity: 8.854% Maturity Date: 15 Dec 12							
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 SEDOL: B1Z7WM8							
1,100,000.00	111.0142000	3,177.78	1,221,156.20	1,124,670.00	96,486.20	0.00	96,486.20
Issue Date: 28 Jun 07 Rate: 6.5% Yield to Maturity: 5.701% Maturity Date: 15 Jun 38							
TECK COMINCO LTD 6.125% DUE 10-01-2035 CUSIP: 878742AE5							
2,542,000.00	107.6615000	38,924.37	2,736,755.33	1,795,230.00	941,525.33	0.00	941,525.33
Issue Date: 28 Sep 05 Rate: 6.125% Yield to Maturity: 5.551% Maturity Date: 1 Oct 35							
TECK RESOURCES LTD 10.25% DUE 05-15-2016 CUSIP: 878742AM7							
149,000.00	123.7500000	1,951.48	184,387.50	141,034.46	43,353.04	0.00	43,353.04
Issue Date: 8 May 09 Rate: 10.25% Call Date: 15 May 11 Call Price: 100.00 Yield to Maturity: 5.133% Maturity Date: 15 May 16							
TECK RESOURCES LTD 10.75% DUE 05-15-2019 CUSIP: 878742AQ8							
555,000.00	130.0000000	7,623.54	721,500.00	526,656.15	194,843.85	0.00	194,843.85
Issue Date: 8 May 09 Rate: 10.75% Call Date: 15 May 11 Call Price: 100.00 Yield to Maturity: 6.116% Maturity Date: 15 May 19							

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					Market	Translation	
Fixed Income							
Corporate bonds							
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL: B287YY8							
700,000.00	109.7251000	9,162.22	768,075.70	696,955.00	71,120.70	0.00	71,120.70
Issue Date: 5 Oct 07 Rate: 6.2% Yield to Maturity: 5.501% Maturity Date: 15 Oct 37							
TRANSCANADA 7.625% DUE 01-15-2039 SEDOL: B3KV7R9							
2,300,000.00	129.3069000	80,867.36	2,974,058.70	2,351,271.00	622,787.70	0.00	622,787.70
Issue Date: 9 Jan 09 Rate: 7.625% Yield to Maturity: 5.551% Maturity Date: 15 Jan 39							
Total USD		361,584.53	20,119,974.13	17,223,636.61	2,896,337.52	0.00	2,896,337.52
Total Canada		361,584.53	20,119,974.13	17,223,636.61	2,896,337.52	0.00	2,896,337.52
Cayman Islands - USD							
PVTPL ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD NT 144A 6.35 DUE 06-30-2021 CUSIP: 675757AA6							
600,000.00	104.0000000	105.83	624,000.00	598,908.00	25,092.00	0.00	25,092.00
Issue Date: 18 Nov 10 Rate: 6.35% Yield to Maturity: 5.88% Maturity Date: 30 Jun 21							
TRANSOCEAN INC 6.5% DUE 11-15-2020 CUSIP: 893830AY5							
400,000.00	106.1718000	3,322.22	424,687.20	399,720.00	24,967.20	0.00	24,967.20
Issue Date: 21 Sep 10 Rate: 6.5% Yield to Maturity: 5.674% Maturity Date: 15 Nov 20							
Total USD		3,428.05	1,048,687.20	998,628.00	50,059.20	0.00	50,059.20
Total Cayman Islands		3,428.05	1,048,687.20	998,628.00	50,059.20	0.00	50,059.20
Finland - USD							
NOKIA CORP 6.625% DUE 05-15-2039 SEDOL: B40SLR5							
1,500,000.00	105.6312000	12,697.92	1,584,468.00	1,473,090.00	111,378.00	0.00	111,378.00
Issue Date: 7 May 09 Rate: 6.625% Yield to Maturity: 6.2% Maturity Date: 15 May 39							

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total USD		12,697.92	1,584,468.00	1,473,090.00	111,378.00	0.00	111,378.00
Total Finland		12,697.92	1,584,468.00	1,473,090.00	111,378.00	0.00	111,378.00
France - USD							
PVTPL NT 144A 6.95% DUE 01-26-2039 BEO SEDOL: B3L9B69							
1,700,000.00	118.3281000	50,870.14	2,011,577.70	1,788,995.00	222,582.70	0.00	222,582.70
Issue Date: 26 Jan 09 Rate: 6.95% Yield to Maturity: 5.641% Maturity Date: 26 Jan 39							
Total USD		50,870.14	2,011,577.70	1,788,995.00	222,582.70	0.00	222,582.70
Total France		50,870.14	2,011,577.70	1,788,995.00	222,582.70	0.00	222,582.70
Ireland - USD							
VEB FIN LTD LN PARTN 144A 5.45% 22/11/2017 CUSIP: 91821XAA1							
500,000.00	100.1555000	2,952.08	500,777.50	500,000.00	777.50	0.00	777.50
Issue Date: 22 Nov 10 Rate: 5.45% Yield to Maturity: 5.493% Maturity Date: 22 Nov 17							
Total USD		2,952.08	500,777.50	500,000.00	777.50	0.00	777.50
Total Ireland		2,952.08	500,777.50	500,000.00	777.50	0.00	777.50
Italy - USD							
TELECOM ITALIA CAP FLTG RT DUE 07-18-2011 BEO SEDOL: B19CJK6							
1,300,000.00	99.7513000	2,434.95	1,296,766.90	1,300,000.00	- 3,233.10	0.00	- 3,233.10
Issue Date: 18 Jul 06 Rate: 0.89906% Yield to Maturity: 1.367% Maturity Date: 18 Jul 11							

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Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Corporate bonds								
TELECOM ITALIA CAP GTD SR NT 7.2% DUE 07-18-2036 BEO CUSIP: 87927VAR9								
1,700,000.00	93.9062000		55,420.00	1,596,405.40	1,465,841.06	130,564.34	0.00	130,564.34
Issue Date: 18 Jul 06 Rate: 7.2% Yield to Maturity: 7.666% Maturity Date: 18 Jul 36								
Total USD			57,854.95	2,893,172.30	2,765,841.06	127,331.24	0.00	127,331.24
Total Italy			57,854.95	2,893,172.30	2,765,841.06	127,331.24	0.00	127,331.24
Japan - JPY								
MIZUHO BANK FRN SUB EMTN PERP JPY'10054 SEDOL: B1L6Q49								
100,000,000.00	95.4841000		1,716.73	1,177,289.93	834,360.49	- 52,930.15	395,859.59	342,929.44
Issue Date: 26 Apr 06 Rate: 0.73875% Call Date: 26 Apr 11 Call Price: 100.00 Yield to Maturity: 0.83% Maturity Date: 26 Apr 11								
SUMITOMO MITSUI BK FLTG RT 29/06/2049 SEDOL: 617517U								
100,000,000.00	99.5900000		707.24	1,227,914.43	832,686.77	- 2,712.53	397,940.19	395,227.66
Issue Date: 2 Jun 06 Rate: 0.7375% Maturity Date: 29 Jun 49								
Total JPY			2,423.97	2,405,204.36	1,667,047.26	- 55,642.68	793,799.78	738,157.10
Total Japan			2,423.97	2,405,204.36	1,667,047.26	- 55,642.68	793,799.78	738,157.10
Luxembourg - USD								
ARCELORMITTAL SA 7% DUE 10-15-2039 SEDOL: B4VHFF7								
1,750,000.00	103.7783000		25,861.11	1,816,120.25	1,666,035.00	150,085.25	0.00	150,085.25
Issue Date: 8 Oct 09 Rate: 7% Yield to Maturity: 6.701% Maturity Date: 15 Oct 39								
Total USD			25,861.11	1,816,120.25	1,666,035.00	150,085.25	0.00	150,085.25
Total Luxembourg			25,861.11	1,816,120.25	1,666,035.00	150,085.25	0.00	150,085.25

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Description/Asset ID. Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Netherlands - USD							
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 SEDOL: B1S7195							
6,100,000.00	134.3949000	23,722.23	8,198,088.90	7,252,652.73	945,436.17	0.00	945,436.17
Issue Date: 6 Jul 00 Rate: 8.75% Yield to Maturity: 5.986% Maturity Date: 15 Jun 30							
PVTPL ING BK N V SR NT 144A DUE 03-30-2012 BEO SEDOL: B4VFWR2							
400,000.00	99.6545000	12.25	398,618.00	399,454.80	- 836.80	0.00	- 836.80
Issue Date: 31 Mar 10 Rate: 1.10281% Yield to Maturity: 1.381% Maturity Date: 30 Mar 12							
RABOBANK NEDERLAND NV VAR RATE PERPETUALDUE 12-29-2049/06-30-2019 BEO SEDOL: B51XMQ2							
800,000.00	129.2500000	244.45	1,034,000.00	884,000.00	150,000.00	0.00	150,000.00
Issue Date: 4 Jun 09 Rate: 11% Call Date: 30 Jun 19 Call Price: 100.00 Yield to Maturity: 6.472% Maturity Date: 29 Dec 49							
Total USD		23,978.93	9,630,706.90	8,536,107.53	1,094,599.37	0.00	1,094,599.37
Total Netherlands		23,978.93	9,630,706.90	8,536,107.53	1,094,599.37	0.00	1,094,599.37
Norway - USD							
DNB NOR 2.1% DUE 10-14-2015 CUSIP: 25600WAA8							
1,035,000.00	95.0997000	4,648.87	984,281.89	1,034,068.50	- 49,786.61	0.00	- 49,786.61
Issue Date: 14 Oct 10 Rate: 2.1% Yield to Maturity: 3.212% Maturity Date: 14 Oct 15							
Total USD		4,648.87	984,281.89	1,034,068.50	- 49,786.61	0.00	- 49,786.61
Total Norway		4,648.87	984,281.89	1,034,068.50	- 49,786.61	0.00	- 49,786.61

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PAR value							Translation	

Fixed Income

Corporate bonds

Puerto Rico - USD

PVTPL WARNER CHILCOTT CO LLC PVTPL 144A SR NT 7.75 DUE 09-15-18/08-20-10 BEO CUSIP: 93443TAA4

589,000.00	101.0000000		16,610.61	594,890.00	604,900.00	- 10,010.00	0.00	- 10,010.00
Issue Date: 20 Aug 10 Rate: 7.75% Call Date: 15 Sep 14 Call Price: 103.87 Yield to Maturity: 7.572% Maturity Date: 15 Sep 18								

Total USD			16,610.61	594,890.00	604,900.00	- 10,010.00	0.00	- 10,010.00
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Total Puerto Rico			16,610.61	594,890.00	604,900.00	- 10,010.00	0.00	- 10,010.00
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Russian Federation - USD

GAZ CAPITAL SA 7.288% MTN 16/08/37 USD'REG SEDOL: B23YHL2

1,000,000.00	104.1400000		27,330.00	1,041,400.00	773,750.00	267,650.00	0.00	267,650.00
Issue Date: 16 Aug 07 Rate: 7.288% Yield to Maturity: 7.064% Maturity Date: 16 Aug 37								

GAZ CAPITAL SA 8.625% NTS 28/4/34 USD REGS SEDOL: B00ZMCO

1,250,000.00	121.6600000		18,867.19	1,520,750.00	1,612,500.00	- 91,750.00	0.00	- 91,750.00
Issue Date: 28 Apr 04 Rate: 8.625% Yield to Maturity: 7.445% Maturity Date: 28 Apr 34								

TNK-BP FINANCE SA 7.875% MTN 13/03/18 USD'REG SEDOL: B288YQ3

1,600,000.00	113.6240000		37,800.00	1,817,984.00	1,848,000.00	- 30,016.00	0.00	- 30,016.00
Issue Date: 10 Oct 07 Rate: 7.875% Yield to Maturity: 5.637% Maturity Date: 13 Mar 18								

Total USD			83,997.19	4,380,134.00	4,234,250.00	145,884.00	0.00	145,884.00
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Total Russian Federation			83,997.19	4,380,134.00	4,234,250.00	145,884.00	0.00	145,884.00
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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Spain - USD							
SANTANDER US DEBT S A UNIPERSONAL SR NT FLTG 144A VAR RT DUE 03-30-2012			CUSIP: 802815AR1				
1,300,000.00	98.8382000	79.65	1,284,896.60	1,300,000.00	- 15,103.40	0.00	- 15,103.40
Issue Date: 30 Mar 10 Rate: 1.10281% Yield to Maturity: 2.042% Maturity Date: 30 Mar 12							
TELEFONICA 7.045% DUE 06-20-2036			SEDOL: B170DG6				
1,500,000.00	102.3176000	3,228.96	1,534,764.00	1,605,072.56	- 70,308.56	0.00	- 70,308.56
Issue Date: 20 Jun 06 Rate: 7.045% Yield to Maturity: 6.851% Maturity Date: 20 Jun 36							
Total USD		3,308.61	2,819,660.60	2,905,072.56	- 85,411.96	0.00	- 85,411.96
Total Spain		3,308.61	2,819,660.60	2,905,072.56	- 85,411.96	0.00	- 85,411.96
Switzerland - USD							
CR SUISSE 1ST BSTN 5% DUE 05-15-2013			SEDOL: B2R9MM9				
900,000.00	107.6282000	5,750.00	968,653.80	898,011.00	70,642.80	0.00	70,642.80
Issue Date: 6 May 08 Rate: 5% Yield to Maturity: 1.705% Maturity Date: 15 May 13							
Total USD		5,750.00	968,653.80	898,011.00	70,642.80	0.00	70,642.80
Total Switzerland		5,750.00	968,653.80	898,011.00	70,642.80	0.00	70,642.80
United Kingdom - EUR							
FCE BANK 7.125% EMTN 15/01/2013 EUR			SEDOL: B1WVN08				
200,000.00	104.4685000	18,383.84	280,299.44	250,755.77	8,635.56	20,908.11	29,543.67
Issue Date: 10 May 07 Rate: 7.125% Yield to Maturity: 4.707% Maturity Date: 15 Jan 13							
Total EUR		18,383.84	280,299.44	250,755.77	8,635.56	20,908.11	29,543.67

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Fixed Income							
Corporate bonds							
United Kingdom - GBP							
BAC CAP TRUST VII 5.25% NTS 10/08/35 GBP50000 SEDOL: B0G3ZQ3							
300,000.00	68.5700000	9,658.10	322,069.84	301,368.59	36,730.15	- 16,028.90	20,701.25
Issue Date: 10 Aug 05 Rate: 5.25% Yield to Maturity: 8.429% Maturity Date: 10 Aug 35							
LBG CAPITAL 1 PLC 7.8673% GTD 17/12/2019GBP SEDOL: B4QBW08							
700,000.00	87.4850000	46,772.52	958,796.17	1,013,700.15	- 35,782.93	- 19,121.05	- 54,903.98
Issue Date: 1 Dec 09 Rate: 7.8673% Yield to Maturity: 9.855% Maturity Date: 17 Dec 19							
LBG CAPITAL 1 PLC 7.869% GTD 25/08/20 GBP1000 SEDOL: B5LJY75							
1,700,000.00	89.4500000	73,418.41	2,380,805.51	2,474,098.58	- 46,625.05	- 46,668.02	- 93,293.07
Issue Date: 1 Dec 09 Rate: 7.869% Yield to Maturity: 10.146% Maturity Date: 25 Aug 20							
Total GBP		129,849.03	3,661,671.52	3,789,167.32	- 45,677.83	- 81,817.97	- 127,495.80
United Kingdom - USD							
BARCLAYS BK PLC PERP SUB HYBRID TIER I 144A DUE 09-29-2049 BEO CUSIP: 06739GAD1							
600,000.00	97.7500000	1,982.40	586,500.00	631,392.00	- 44,892.00	0.00	- 44,892.00
Issue Date: 25 Sep 07 Rate: 7.434% Yield to Maturity: 7.859% Maturity Date: 29 Sep 49							
BP CAP MKTS P L C 4.5% DUE 10-01-2020 SEDOL: B40ND85							
500,000.00	99.7589000	5,625.00	498,794.50	497,255.00	1,539.50	0.00	1,539.50
Issue Date: 1 Oct 10 Rate: 4.5% Yield to Maturity: 4.53% Maturity Date: 1 Oct 20							
LLOYDS TSB BK PLC 5.8% DUE 01-13-2020 CUSIP: 53947MAB2							
1,300,000.00	98.7365000	35,186.67	1,283,574.50	1,296,971.00	- 13,396.50	0.00	- 13,396.50
Issue Date: 12 Jan 10 Rate: 5.8% Yield to Maturity: 5.983% Maturity Date: 13 Jan 20							

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					Market	Translation	
Fixed Income							
Corporate bonds							
PVTPL BARCLAYS BK PLC COVERED BD	PROGRAM BOOK TRANCHE # TR 1 2.5 9-21-15	CUSIP: 06741CAA2					
505,000.00	96.3749000	3,506.94	486,693.24	504,409.15	- 17,715.91	0.00	- 17,715.91
Issue Date: 21 Sep 10 Rate: 2.5% Yield to Maturity: 3.336% Maturity Date: 21 Sep 15							
PVTPL BARCLAYS BK PLC NT 144A	10.179% DUE 06-12-2021	BEO CUSIP: 06739FFU0					
2,430,000.00	124.5260000	13,054.57	3,025,981.80	3,105,220.00	- 79,238.20	0.00	- 79,238.20
Issue Date: 12 Jun 09 Rate: 10.179% Yield to Maturity: 6.852% Maturity Date: 12 Jun 21							
PVTPL HBOS PLC MED TRM SUB NTS BK ENTRY TRANCHE # SB 00008 6.75 5-21-2018	BEO SEDOL: B2RMOQ8						
800,000.00	93.6341000	6,000.00	749,072.80	593,584.00	155,488.80	0.00	155,488.80
Issue Date: 21 May 08 Rate: 6.75% Yield to Maturity: 7.902% Maturity Date: 21 May 18							
PVTPL LLOYDS TSB BK PLC PERP CAP SECS	144A VAR RT DUE 12-15-2049	BEO CUSIP: 539473AE8					
1,000,000.00	108.0000000	5,000.00	1,080,000.00	1,000,000.00	80,000.00	0.00	80,000.00
Issue Date: 16 Dec 09 Rate: 12% Maturity Date: 15 Dec 49							
PVTPL MARKS & SPENCER PLC NT 144A	6.25% DUE 12-01-2017	BEO SEDOL: B29RBZ7					
2,700,000.00	106.5995000	14,062.50	2,878,186.50	2,682,261.00	195,925.50	0.00	195,925.50
Issue Date: 6 Dec 07 Rate: 6.25% Yield to Maturity: 5.08% Maturity Date: 1 Dec 17							
RIO TINTO FIN USA 9% DUE 05-01-2019	CUSIP: 767201AH9						
187,000.00	134.3046000	2,805.00	251,149.60	182,485.82	68,663.78	0.00	68,663.78
Issue Date: 17 Apr 09 Rate: 9% Yield to Maturity: 4.098% Maturity Date: 1 May 19							
ROYAL BK SCOT ADR 03-31-2049	REG CUSIP: 780097AU5						
400,000.00	66.5000000	0.00	266,000.00	244,500.00	21,500.00	0.00	21,500.00
Issue Date: 4 Oct 07 Rate: 7.64% Yield to Maturity: 15.906% Maturity Date: 31 Mar 49							

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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Fixed Income

Corporate bonds

ROYAL BK SCOTLAND 1.5% DUE 03-30-2012 CUSIP: 78011CAG1							
4,200,000.00	100.8614000	5,425.00	4,236,178.80	4,197,900.00	38,278.80	0.00	38,278.80
Issue Date: 30 Nov 09 Rate: 1.5% Yield to Maturity: 0.806% Maturity Date: 30 Mar 12							

Total USD		92,648.08	15,342,131.74	14,935,977.97	406,153.77	0.00	406,153.77
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Total United Kingdom		240,880.95	19,284,102.70	18,975,901.06	369,111.50	- 60,909.86	308,201.64
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United States - EUR

CITIGROUP INC 4.75%-FR EMTN 31/5/2017 EUR SEDOL: B1Y3WL6							
300,000.00	92.0082000	11,260.76	370,300.82	286,947.31	93,941.51	- 10,588.00	83,353.51
Issue Date: 31 May 07 Rate: 4.75% Call Date: 31 May 12 Call Price: 100.00 Yield to Maturity: 11.625% Maturity Date: 31 May 17							

MORGAN STANLEY FR MTN 04/2016 EUR1000 'G' SEDOL: B12SW80							
300,000.00	91.1700000	1,247.64	366,927.36	389,745.67	10,182.36	- 33,000.67	- 22,818.31
Issue Date: 13 Apr 06 Rate: 1.395% Yield to Maturity: 3.183% Maturity Date: 13 Apr 16							

SLM CORP 3.125% EMTN 17/9/12 EUR'21' SEDOL: B0L95Z5							
200,000.00	95.5000000	2,435.01	256,236.06	246,656.56	10,732.40	- 1,152.90	9,579.50
Issue Date: 26 Sep 05 Rate: 3.125% Yield to Maturity: 3.352% Maturity Date: 17 Sep 12							

Total EUR		14,943.41	993,464.24	923,349.54	114,856.27	- 44,741.57	70,114.70
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United States - GBP

AMER INTL GRP 5.75%-FR SUB MTN 03/67 GBP SEDOL: B1TZMJ5							
1,500,000.00	79.8700000	39,956.25	1,875,726.85	739,367.99	1,172,750.06	- 36,391.20	1,136,358.86
Issue Date: 15 Mar 07 Rate: 5.75% Call Date: 15 Mar 17 Call Price: 100.00 Yield to Maturity: 10.427% Maturity Date: 15 Mar 67							

Total GBP		39,956.25	1,875,726.85	739,367.99	1,172,750.06	- 36,391.20	1,136,358.86
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Fixed Income							
Corporate bonds							
United States - USD							
AEP TEX CENT CO 6.65% DUE 02-15-2033 SEDOL: B3BQ074							
3,700,000.00	107.2410000	92,952.22	3,967,917.00	3,445,662.00	522,255.00	0.00	522,255.00
Issue Date: 15 Aug 03 Rate: 6.65% Call Date: 14 Feb 33 Call Price: 100.00 Yield to Maturity: 6.051% Maturity Date: 15 Feb 33							
ALLSTATE CORP JR SUB DEB FIXED TO FLTG SER A DUE 05-15-2057/05-15-2037 REG SEDOL: B1XBFQ7							
2,750,000.00	100.2500000	22,840.29	2,756,875.00	2,316,875.00	440,000.00	0.00	440,000.00
Issue Date: 10 May 07 Rate: 6.5% Call Date: 15 May 37 Call Price: 100.00 Yield to Maturity: 6.479% Maturity Date: 15 May 57							
ALLSTATE LIFE GL FDG SECD MED TRM TRANCHE # TR 00039 5.375 DUE 4-30-2013 CUSIP: 02003MBQ6							
310,000.00	108.8960000	2,823.36	337,577.60	310,415.40	27,162.20	0.00	27,162.20
Issue Date: 30 Apr 08 Rate: 5.375% Yield to Maturity: 1.481% Maturity Date: 30 Apr 13							
ALTER BARGE LINE 6% DUE 03-01-2026 CUSIP: 02145NAA9							
884,063.06	113.8480000	17,681.26	1,006,488.11	943,389.14	63,098.97	0.00	63,098.97
Issue Date: 20 Sep 01 Rate: 6% Yield to Maturity: 3.799% Maturity Date: 1 Mar 26							
ALTRIA GROUP INC 9.95% DUE 11-10-2038 SEDOL: B3FFY97							
5,200,000.00	140.9132000	73,298.33	7,327,486.40	5,302,810.00	2,024,676.40	0.00	2,024,676.40
Issue Date: 10 Nov 08 Rate: 9.95% Yield to Maturity: 6.691% Maturity Date: 10 Nov 38							
AMERADA HESS CORP 7.3% DUE 08-15-2031 SEDOL: 2791205							
500,000.00	119.9314000	13,788.89	599,657.00	572,365.00	27,292.00	0.00	27,292.00
Issue Date: 15 Aug 01 Rate: 7.3% Call Date: 14 Aug 31 Call Price: 100.00 Yield to Maturity: 5.651% Maturity Date: 15 Aug 31							
AMERICAN INTL GROUP INC JR SUB DEB FLT RT DUE 05-15-2068/05-15-2038 BEO SEDOL: B606MS1							
1,100,000.00	106.4809000	11,490.41	1,171,289.90	1,105,949.53	65,340.37	0.00	65,340.37
Issue Date: 15 May 09 Rate: 8.175% Call Date: 15 May 38 Call Price: 100.00 Maturity Date: 15 May 68							

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					Market	Translation	
Fixed Income							
Corporate bonds							
AMERN AIRLS PASS 10.375% DUE 07-02-2019 SEDOL: B3Q6SS6							
1,183,499.47	118.0000000	61,052.96	1,396,529.37	1,313,684.41	82,844.96	0.00	82,844.96
Issue Date: 7 Jul 09 Rate: 10.375% Yield to Maturity: 6.521% Maturity Date: 2 Jul 19							
AMERN EXPRESS CENTURION BK NEWARK DEL TRANCHE # TR 00536 5.55 DUE 10-17-2012 SEDOL: B28J5G3							
1,180,000.00	106.9618000	13,461.83	1,262,149.24	1,197,912.40	64,236.84	0.00	64,236.84
Issue Date: 17 Oct 07 Rate: 5.55% Yield to Maturity: 1.597% Maturity Date: 17 Oct 12							
AMERN EXPRESS CR CORP MEDIUM TERM NTS TRANCHE # TR 00073 2.75 09-15-2015 CUSIP: 0258M0DA4							
795,000.00	98.3686000	6,558.75	782,030.37	790,357.20	- 8,326.83	0.00	- 8,326.83
Issue Date: 13 Sep 10 Rate: 2.75% Yield to Maturity: 3.125% Maturity Date: 15 Sep 15							
AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00417 5.2 DUE 12-15-2011 SEDOL: B1L80Q5							
200,000.00	97.1250000	462.22	194,250.00	189,500.00	4,750.00	0.00	4,750.00
Issue Date: 18 Dec 06 Rate: 5.2% Yield to Maturity: 8.389% Maturity Date: 15 Dec 11							
AMERN INTL GROUP FLTG RT 41313% DUE 10-18-2011 SEDOL: B1G56K7							
2,800,000.00	99.2110000	2,327.84	2,777,908.00	2,495,500.00	282,408.00	0.00	282,408.00
Issue Date: 18 Oct 06 Rate: 0.39906% Yield to Maturity: 1.398% Maturity Date: 18 Oct 11							
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00035 4.95 DUE 03-20-2012 SEDOL: B1VKF33							
100,000.00	103.2849000	1,388.75	103,284.90	58,500.00	44,784.90	0.00	44,784.90
Issue Date: 20 Mar 07 Rate: 4.95% Yield to Maturity: 2.202% Maturity Date: 20 Mar 12							
AMERN INTL GROUP 8.25% DUE 08-15-2018 SEDOL: B3PCFD9							
1,400,000.00	115.2066000	43,633.33	1,612,892.40	1,400,000.00	212,892.40	0.00	212,892.40
Issue Date: 15 Feb 09 Rate: 8.25% Yield to Maturity: 5.756% Maturity Date: 15 Aug 18							

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					Market	Translation	
Fixed Income							
Corporate bonds							
AMGEN INC 6.4% DUE 02-01-2039 SEDOL: B3L2H37							
600,000.00	115.1623000	16,000.00	690,973.80	593,526.00	97,447.80	0.00	97,447.80
Issue Date: 16 Jan 09 Rate: 6.4% Yield to Maturity: 5.35% Maturity Date: 1 Feb 39							
ANADARKO PETE CO 6.2% DUE 03-15-2040 SEDOL: B665LR4							
2,000,000.00	97.6182000	36,511.11	1,952,364.00	1,570,000.00	382,364.00	0.00	382,364.00
Issue Date: 16 Mar 10 Rate: 6.2% Yield to Maturity: 6.38% Maturity Date: 15 Mar 40							
ANADARKO PETE CORP 6.375% DUE 09-15-2017 SEDOL: B51W5W6							
2,300,000.00	108.9307000	56,613.54	2,505,406.10	2,300,000.00	205,406.10	0.00	205,406.10
Issue Date: 12 Aug 10 Rate: 6.375% Yield to Maturity: 4.799% Maturity Date: 15 Sep 17							
ANADARKO PETE CORP 6.45% DUE 09-15-2036 CUSIP: 032511AY3							
200,000.00	99.7389000	3,798.33	199,477.80	161,500.00	37,977.80	0.00	37,977.80
Issue Date: 19 Sep 06 Rate: 6.45% Yield to Maturity: 6.47% Maturity Date: 15 Sep 36							
ANADARKO PETE CORP 7.95% DUE 06-15-2039 SEDOL: B57KSG9							
800,000.00	115.5030000	2,826.67	924,024.00	938,584.00	- 14,560.00	0.00	- 14,560.00
Issue Date: 12 Jun 09 Rate: 7.95% Yield to Maturity: 6.72% Maturity Date: 15 Jun 39							
ANTERO RES FIN 9.375% DUE 12-01-2017 CUSIP: 03674PAC7							
322,000.00	104.6250000	2,515.62	336,892.50	328,440.00	8,452.50	0.00	8,452.50
Issue Date: 1 Jun 10 Rate: 9.375% Call Date: 1 Dec 14 Call Price: 104.68 Yield to Maturity: 8.475% Maturity Date: 1 Dec 17							
ARCH COAL INC 7.25% DUE 10-01-2020 CUSIP: 039380AC4							
420,000.00	105.5000000	12,010.83	443,100.00	420,000.00	23,100.00	0.00	23,100.00
Issue Date: 9 Aug 10 Rate: 7.25% Call Date: 1 Oct 15 Call Price: 103.62 Yield to Maturity: 6.476% Maturity Date: 1 Oct 20							

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					Market	Translation	
Fixed Income							
Corporate bonds							
ARCH WESTN FIN LLC GTD SR NT STEP UP 07-01-2013 07-01-2010 CUSIP: 03939RAB6							
1,038,000.00	101.0000000	35,032.50	1,048,380.00	1,024,280.63	24,099.37	0.00	24,099.37
Issue Date: 1 Jul 04 Rate: 6.75% Call Date: 1 Jul 11 Call Price: 100.00 Yield to Maturity: 6.311% Maturity Date: 1 Jul 13							
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO SEDOL: B0BFSH6							
322,000.00	125.6886000	3,291.55	404,717.29	385,845.84	18,871.45	0.00	18,871.45
Issue Date: 15 May 02 Rate: 8% Call Date: 14 Nov 31 Call Price: 100.00 Yield to Maturity: 5.852% Maturity Date: 15 Nov 31							
AT&T INC 6.5% DUE 09-01-2037 SEDOL: B247HT8							
3,000,000.00	107.8452000	65,000.00	3,235,356.00	2,987,040.00	248,316.00	0.00	248,316.00
Issue Date: 31 Aug 07 Rate: 6.5% Yield to Maturity: 5.911% Maturity Date: 1 Sep 37							
BALL CORP 6.75% DUE 09-15-2020 CUSIP: 058498AP1							
180,000.00	105.0000000	3,577.50	189,000.00	180,000.00	9,000.00	0.00	9,000.00
Issue Date: 22 Mar 10 Rate: 6.75% Call Date: 15 Sep 15 Call Price: 103.37 Yield to Maturity: 6.059% Maturity Date: 15 Sep 20							
BANK AMER CORP MTN 6% DUE 09-01-2017 SEDOL: B244313							
2,000,000.00	104.8005000	40,000.00	2,096,010.00	2,179,100.00	- 83,090.00	0.00	- 83,090.00
Issue Date: 23 Aug 07 Rate: 6% Yield to Maturity: 5.139% Maturity Date: 1 Sep 17							
BANK AMER CORP 5.65% DUE 05-01-2018 SEDOL: B2R8T03							
1,570,000.00	102.1772000	14,784.17	1,604,182.04	1,652,463.40	- 48,281.36	0.00	- 48,281.36
Issue Date: 2 May 08 Rate: 5.65% Yield to Maturity: 5.287% Maturity Date: 1 May 18							
BANK AMER CORP 5.875% DUE 01-05-2021 SEDOL: B56DN08							
3,000,000.00	103.4608000	4,895.83	3,103,824.00	2,977,920.00	125,904.00	0.00	125,904.00
Issue Date: 21 Dec 10 Rate: 5.875% Yield to Maturity: 5.422% Maturity Date: 5 Jan 21							

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						Translation	Total
Fixed Income							
Corporate bonds							
BARRICK INTL BK 6.35% DUE 10-15-2036 CUSIP: 06849AAB5							
2,400,000.00	108.2041000	32,173.33	2,596,898.40	2,450,479.00	146,419.40	0.00	146,419.40
Issue Date: 12 Oct 06 Rate: 6.35% Yield to Maturity: 5.736% Maturity Date: 15 Oct 36							
BELLSOUTH CORP 6.55% DUE 06-15-2034 SEDOL: B01NXV9							
1,600,000.00	105.1704000	4,657.78	1,682,726.40	1,676,272.00	6,454.40	0.00	6,454.40
Issue Date: 29 Jun 04 Rate: 6.55% Yield to Maturity: 6.131% Maturity Date: 15 Jun 34							
BELLSOUTH TELECOMMUNICATIONS INC 7.0 DEBDUE 12-01-2095 BEO CUSIP: 079867AP2							
1,529,000.00	102.1587000	8,919.16	1,562,006.52	1,721,106.84	- 159,100.32	0.00	- 159,100.32
Issue Date: 1 Dec 95 Rate: 7% Yield to Maturity: 6.851% Maturity Date: 1 Dec 95							
BERKLEY W R CORP 5.375% DUE 09-15-2020 CUSIP: 084423AR3							
1,041,000.00	97.5966000	16,319.84	1,015,980.60	1,037,981.10	- 22,000.50	0.00	- 22,000.50
Issue Date: 16 Sep 10 Rate: 5.375% Yield to Maturity: 5.7% Maturity Date: 15 Sep 20							
BERRY PETE CO 8.25% DUE 11-01-2016 CUSIP: 085789AC9							
502,000.00	104.2500000	6,902.50	523,335.00	348,229.94	175,105.06	0.00	175,105.06
Issue Date: 24 Oct 06 Rate: 8.25% Call Date: 1 Nov 11 Call Price: 104.12 Yield to Maturity: 7.338% Maturity Date: 1 Nov 16							
BK AMER FDG CORP SR NT 7.375 DUE 05-15-2014 SEDOL: B4MNMQ4							
8,200,000.00	111.1580000	77,273.61	9,114,956.00	8,154,490.00	960,466.00	0.00	960,466.00
Issue Date: 13 May 09 Rate: 7.375% Yield to Maturity: 3.815% Maturity Date: 15 May 14							
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B1G7Y98							
2,750,000.00	94.3699000	34,833.33	2,595,172.25	2,743,399.51	- 148,227.26	0.00	- 148,227.26
Issue Date: 26 Oct 06 Rate: 6% Yield to Maturity: 6.45% Maturity Date: 15 Oct 36							

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						Translation		
Fixed Income								
Corporate bonds								
BLACK & DECKER CORP SR NT 8.95% DUE 04-15-2014/04-03-2009 SEDOL: B3SS040								
800,000.00	118.9032000	15,115.56	951,225.60	790,456.00	160,769.60	0.00		160,769.60
Issue Date: 3 Apr 09 Rate: 8.95% Yield to Maturity: 2.882% Maturity Date: 15 Apr 14								
BOISE PAPER HLDGS 8% DUE 04-01-2020 CUSIP: 09747GAB9								
203,000.00	107.0000000	4,060.00	217,210.00	206,045.00	11,165.00	0.00		11,165.00
Issue Date: 19 Mar 10 Rate: 8% Call Date: 1 Apr 15 Call Price: 104.00 Yield to Maturity: 6.959% Maturity Date: 1 Apr 20								
BOISE PAPER HLDGS 9% DUE 11-01-2017 CUSIP: 09747FAC9								
300,000.00	109.2500000	4,500.00	327,750.00	312,000.00	15,750.00	0.00		15,750.00
Issue Date: 1 May 10 Rate: 9% Call Date: 1 Nov 13 Call Price: 104.50 Yield to Maturity: 7.256% Maturity Date: 1 Nov 17								
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4								
1,100,000.00	109.2667000	37,407.64	1,201,933.70	1,119,514.00	82,419.70	0.00		82,419.70
Issue Date: 14 Dec 09 Rate: 7.375% Yield to Maturity: 6.65% Maturity Date: 15 Jan 40								
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXX12								
4,000,000.00	103.4617000	38,333.33	4,138,468.00	3,986,520.00	151,948.00	0.00		151,948.00
Issue Date: 17 May 10 Rate: 5.75% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 5.51% Maturity Date: 1 May 40								
BURL NORTHN SANTA 6.15% DUE 05-01-2037 SEDOL: B1W13G4								
EG3556602	2,200,000.00	107.5162000	2,365,356.40	2,070,867.00	294,489.40	0.00		294,489.40
Issue Date: 13 Apr 07 Rate: 6.15% Yield to Maturity: 5.6% Maturity Date: 1 May 37								
CELGENE CORP 3.95% DUE 10-15-2020 CUSIP: 151020AE4								
517,000.00	95.0735000	4,765.01	491,529.99	515,681.65	- 24,151.66	0.00		- 24,151.66
Issue Date: 7 Oct 10 Rate: 3.95% Yield to Maturity: 4.579% Maturity Date: 15 Oct 20								

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					Market	Translation	
Fixed Income							
Corporate bonds							
CF INDS INC 6.875% DUE 05-01-2018 CUSIP: 12527GAA1							
183,000.00	107.0000000	2,096.87	195,810.00	182,953.75	12,856.25	0.00	12,856.25
Issue Date: 23 Apr 10 Rate: 6.875% Yield to Maturity: 5.692% Maturity Date: 1 May 18							
CF INDS INC 7.125% DUE 05-01-2020 CUSIP: 12527GAB9							
2,400,000.00	109.5000000	28,500.00	2,628,000.00	2,451,415.00	176,585.00	0.00	176,585.00
Issue Date: 23 Apr 10 Rate: 7.125% Yield to Maturity: 5.792% Maturity Date: 1 May 20							
CIT GROUP INC NEW 7% DUE 05-01-2013 SEDOL: B505Q45							
309,259.00	102.0000000	4,870.83	315,444.18	270,821.91	44,622.27	0.00	44,622.27
Issue Date: 10 Dec 09 Rate: 7% Yield to Maturity: 6.322% Maturity Date: 1 May 13							
CIT GROUP INC NEW 7% DUE 05-01-2014 SEDOL: B4Z6WX7							
363,890.00	101.0000000	5,731.27	367,528.90	308,065.18	59,463.72	0.00	59,463.72
Issue Date: 10 Dec 09 Rate: 7% Yield to Maturity: 6.566% Maturity Date: 1 May 14							
CIT GROUP INC NEW 7% DUE 05-01-2015 SEDOL: B4Z6VQ3							
163,892.00	100.2500000	1,625.26	164,301.73	123,041.70	41,260.03	0.00	41,260.03
Issue Date: 10 Dec 09 Rate: 7% Yield to Maturity: 6.992% Maturity Date: 1 May 15							
CIT GROUP INC NEW 7% DUE 05-01-2016 SEDOL: B541R35							
273,149.00	100.3750000	2,708.73	274,173.31	160,836.77	113,336.54	0.00	113,336.54
Issue Date: 10 Dec 09 Rate: 7% Yield to Maturity: 7.292% Maturity Date: 1 May 16							
CIT GROUP INC NEW 7% DUE 05-01-2017 SEDOL: B4ZWBK5							
382,412.00	100.2500000	1,561.52	383,368.03	273,529.70	109,838.33	0.00	109,838.33
Issue Date: 10 Dec 09 Rate: 7% Call Date: 1 Jan 12 Call Price: 100.00 Yield to Maturity: 7.111% Maturity Date: 1 May 17							

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						Translation	Total
Fixed Income							
Corporate bonds							
CITIGROUP CAP XXI FLTG RT 8.3% DUE 12-21-2077 SEDOL: B2B3JW6							
1,800,000.00	104.0000000	4,150.01	1,872,000.00	918,000.00	954,000.00	0.00	954,000.00
Issue Date: 21 Dec 07 Rate: 8.3% Call Date: 21 Dec 11 Call Price: 100.00 Yield to Maturity: 7.938% Maturity Date: 21 Dec 77							
CITIGROUP INC SUB NT 6.125% DUE 08-25-2036 BEO CUSIP: 172967DR9							
2,800,000.00	95.8207000	60,025.00	2,682,979.60	2,953,916.00	- 270,936.40	0.00	- 270,936.40
Issue Date: 25 Aug 06 Rate: 6.125% Yield to Maturity: 6.46% Maturity Date: 25 Aug 36							
CITIGROUP INC 5.875% DUE 05-29-2037 SEDOL: B1XMDL1							
2,500,000.00	97.8290000	13,055.56	2,445,725.00	1,893,202.00	552,523.00	0.00	552,523.00
Issue Date: 29 May 07 Rate: 5.875% Yield to Maturity: 6.04% Maturity Date: 29 May 37							
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: 2955067							
200,000.00	100.0711000	588.89	200,142.20	205,912.00	- 5,769.80	0.00	- 5,769.80
Issue Date: 6 Jun 02 Rate: 6.625% Yield to Maturity: 6.618% Maturity Date: 15 Jun 32							
CITIGROUP INC 6.875% DUE 03-05-2038 CUSIP: 172967EP2							
575,000.00	110.9239000	12,737.84	637,812.42	642,194.50	- 4,382.08	0.00	- 4,382.08
Issue Date: 5 Mar 08 Rate: 6.875% Yield to Maturity: 6.05% Maturity Date: 5 Mar 38							
CITIGROUP INC 6% DUE 08-15-2017 SEDOL: B23YL54							
1,100,000.00	108.4697000	24,933.33	1,193,166.70	1,087,515.00	105,651.70	0.00	105,651.70
Issue Date: 15 Aug 07 Rate: 6% Yield to Maturity: 4.505% Maturity Date: 15 Aug 17							
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B3Q88R1							
4,400,000.00	127.2137000	164,847.22	5,597,402.80	4,596,284.00	1,001,118.80	0.00	1,001,118.80
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 6.1% Maturity Date: 15 Jul 39							

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					Market	Translation	
Fixed Income							
Corporate bonds							
CLEAR CHANNEL 9.25% DUE 12-15-2017 SEDOL: B4ZTJ46							
500,000.00	109.5000000	2,055.56	547,500.00	500,000.00	47,500.00	0.00	47,500.00
Issue Date: 15 Jun 10 Rate: 9.25% Call Date: 15 Dec 12 Call Price: 106.93 Yield to Maturity: 7.473% Maturity Date: 15 Dec 17							
CLEARWATER PAPER 7.125% DUE 11-01-2018 CUSIP: 18538RAD5							
180,000.00	103.2500000	2,458.12	185,850.00	180,000.00	5,850.00	0.00	5,850.00
Issue Date: 22 Oct 10 Rate: 7.125% Call Date: 1 Nov 14 Call Price: 103.56 Yield to Maturity: 6.585% Maturity Date: 1 Nov 18							
CNA FINL CORP 6% DUE 08-15-2011 SEDOL: B1B6N26							
1,000,000.00	102.6436000	22,666.67	1,026,436.00	1,022,100.00	4,336.00	0.00	4,336.00
Issue Date: 8 Aug 06 Rate: 6% Yield to Maturity: 1.706% Maturity Date: 15 Aug 11							
COLUMBIA / HCA 7.19% DUE 11-15-2015 CUSIP: 197677AD9							
182,000.00	98.0000000	1,672.07	178,360.00	158,795.00	19,565.00	0.00	19,565.00
Issue Date: 15 Nov 95 Rate: 7.19% Yield to Maturity: 7.687% Maturity Date: 15 Nov 15							
COLUMBIA /HCA HEALTHCARE CORP 7.05 DEC DUE 12-01-2027 CUSIP: 197677AJ6							
329,000.00	87.2500000	1,932.87	287,052.50	198,860.00	88,192.50	0.00	88,192.50
Issue Date: 8 Dec 95 Rate: 7.05% Yield to Maturity: 8.482% Maturity Date: 1 Dec 27							
COLUMBIA 7.5% DUE 12-15-2023 CUSIP: 197679AB9							
152,000.00	91.7500000	506.66	139,460.00	100,320.00	39,140.00	0.00	39,140.00
Issue Date: 16 Dec 93 Rate: 7.5% Yield to Maturity: 8.566% Maturity Date: 15 Dec 23							
COLUMBIA/HCA HEALTHCARE CORP 8.36 DEC DUE 4-15-2024 REG OPT PUT PAY ON 4-**-PUTCUSIP: 197677AC1							
75,000.00	98.2500000	1,323.66	73,687.50	50,062.50	23,625.00	0.00	23,625.00
Issue Date: 15 Apr 94 Rate: 8.36% Yield to Maturity: 8.581% Maturity Date: 15 Apr 24							

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					Market	Translation	
Fixed Income							
Corporate bonds							
COMCAST CABLE 8.875% DUE 05-01-2017 CUSIP: 20029PAG4							
370,000.00	124.9366000	5,472.91	462,265.42	481,440.30	- 19,174.88	0.00	- 19,174.88
Issue Date: 1 May 97 Rate: 8.875% Yield to Maturity: 4.329% Maturity Date: 1 May 17							
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039 SEDOL: B614024							
700,000.00	108.7530000	22,925.00	761,271.00	705,439.00	55,832.00	0.00	55,832.00
Issue Date: 18 Jun 09 Rate: 6.55% Yield to Maturity: 5.911% Maturity Date: 1 Jul 39							
COMCAST CORP NEW 6.95% DUE 08-15-2037 SEDOL: B2444H6							
4,000,000.00	113.1068000	105,022.22	4,524,272.00	3,801,320.00	722,952.00	0.00	722,952.00
Issue Date: 23 Aug 07 Rate: 6.95% Call Date: 14 Aug 37 Call Price: 0.00 Yield to Maturity: 5.961% Maturity Date: 15 Aug 37							
COMCAST CORP NEW 7.05% DUE 03-15-2033 SEDOL: 2470065							
3,500,000.00	114.2386000	72,654.17	3,998,351.00	3,574,579.00	423,772.00	0.00	423,772.00
Issue Date: 14 Mar 03 Rate: 7.05% Call Date: 14 Mar 33 Call Price: 100.00 Yield to Maturity: 5.891% Maturity Date: 15 Mar 33							
CONCHO RES INC 8.625% DUE 10-01-2017 CUSIP: 20605PAA9							
2,035,000.00	109.0000000	43,879.68	2,218,150.00	2,079,066.80	139,083.20	0.00	139,083.20
Issue Date: 18 Sep 09 Rate: 8.625% Call Date: 1 Oct 13 Call Price: 104.31 Yield to Maturity: 6.93% Maturity Date: 1 Oct 17							
CONTL RES INC 8.25% DUE 10-01-2019 CUSIP: 212015AB7							
155,000.00	111.0000000	3,196.87	172,050.00	153,698.00	18,352.00	0.00	18,352.00
Issue Date: 23 Sep 09 Rate: 8.25% Call Date: 1 Oct 14 Call Price: 104.12 Yield to Maturity: 6.574% Maturity Date: 1 Oct 19							
COUNTRYWIDE CAP III SER B SUB CAP INC SECS 8.05 BD DUE 06-15-2027 BEO SEDOL: 2685018							
500,000.00	103.3750000	1,788.89	516,875.00	477,500.00	39,375.00	0.00	39,375.00
Issue Date: 15 Dec 97 Rate: 8.05% Yield to Maturity: 7.685% Maturity Date: 15 Jun 27							

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						Translation	Total
Fixed Income							
Corporate bonds							
CROWN CORK & SEAL 7.375% DUE 12-15-2026 CUSIP: 228255AH8							
1,413,000.00	99.2500000	4,631.50	1,402,402.50	1,216,418.75	185,983.75	0.00	185,983.75
Issue Date: 17 Dec 96 Rate: 7.375% Call Date: 14 Dec 26 Call Price: 100.00 Yield to Maturity: 7.456% Maturity Date: 15 Dec 26							
CSC HLDGS INC 7.625% DUE 07-15-2018 CUSIP: 126304AK0							
332,000.00	108.5000000	11,673.02	360,220.00	312,903.36	47,316.64	0.00	47,316.64
Issue Date: 21 Jul 98 Rate: 7.625% Yield to Maturity: 6.196% Maturity Date: 15 Jul 18							
CSC HLDGS INC 7.875% DUE 02-15-2018 CUSIP: 126304AG9							
471,000.00	111.2500000	14,012.25	523,987.50	479,242.50	44,745.00	0.00	44,745.00
Issue Date: 6 Feb 98 Rate: 7.875% Yield to Maturity: 5.915% Maturity Date: 15 Feb 18							
CSX CORP CSX CORP 5.6% DUE 05-01-2017/04-25-2007 SEDOL: B1W8K64							
2,700,000.00	109.4550000	25,200.00	2,955,285.00	2,573,046.00	382,239.00	0.00	382,239.00
Issue Date: 25 Apr 07 Rate: 5.6% Yield to Maturity: 3.9% Maturity Date: 1 May 17							
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B1W8K53							
1,300,000.00	107.5162000	13,325.00	1,397,710.60	1,238,783.00	158,927.60	0.00	158,927.60
Issue Date: 25 Apr 07 Rate: 6.15% Yield to Maturity: 5.6% Maturity Date: 1 May 37							
CVS CAREMARK CORP 6.9429983978% DUE 01-10-2030 CUSIP: 126650BQ2							
1,190,228.14	108.7100000	4,820.51	1,293,897.01	1,216,536.28	77,360.73	0.00	77,360.73
Issue Date: 10 Jun 09 Rate: 6.94299% Yield to Maturity: 6.244% Maturity Date: 10 Jan 30							
DAVITA INC 6.375% DUE 11-01-2018 CUSIP: 23918KAL2							
555,000.00	99.5000000	6,977.97	552,225.00	546,300.00	5,925.00	0.00	5,925.00
Issue Date: 20 Oct 10 Rate: 6.375% Call Date: 1 Nov 13 Call Price: 104.78 Yield to Maturity: 6.455% Maturity Date: 1 Nov 18							

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					Market	Translation	
Fixed Income							
Corporate bonds							
DAVITA INC 6.625% DUE 11-01-2020 CUSIP: 23918KAM0							
266,000.00	99.00000000	3,475.54	263,340.00	266,000.00	- 2,660.00	0.00	- 2,660.00
Issue Date: 20 Oct 10 Rate: 6.625% Call Date: 1 Nov 14 Call Price: 104.96 Yield to Maturity: 6.764% Maturity Date: 1 Nov 20							
DELTA AIR LINES 7.75% DUE 12-17-2019 SEDOL: B4LM820							
1,659,551.09	110.7500000	5,001.70	1,837,952.83	1,659,551.09	178,401.74	0.00	178,401.74
Issue Date: 24 Nov 09 Rate: 7.75% Yield to Maturity: 5.232% Maturity Date: 17 Dec 19							
DENBURY RES INC 7.5% DUE 04-01-2013 CUSIP: 24823UAE8							
447,000.00	101.0000000	8,381.25	451,470.00	445,136.14	6,333.86	0.00	6,333.86
Issue Date: 25 Mar 03 Rate: 7.5% Call Date: 1 Apr 11 Call Price: 100.00 Yield to Maturity: 7.004% Maturity Date: 1 Apr 13							
DENBURY RES INC 7.5% DUE 12-15-2015 CUSIP: 24823UAF5							
1,427,000.00	103.5000000	4,756.66	1,476,945.00	1,390,430.00	86,515.00	0.00	86,515.00
Issue Date: 21 Dec 05 Rate: 7.5% Call Date: 15 Dec 11 Call Price: 102.50 Yield to Maturity: 6.658% Maturity Date: 15 Dec 15							
DENBURY RES INC 8.25% DUE 02-15-2020 CUSIP: 24823UAG3							
1,424,000.00	108.5000000	44,381.33	1,545,040.00	1,424,000.00	121,040.00	0.00	121,040.00
Issue Date: 10 Feb 10 Rate: 8.25% Call Date: 15 Feb 15 Call Price: 104.12 Yield to Maturity: 6.973% Maturity Date: 15 Feb 20							
DEVON ENERGY CORP 7.95% DUE 04-15-2032 SEDOL: 2864107							
500,000.00	132.7801000	8,391.67	663,900.50	615,370.00	48,530.50	0.00	48,530.50
Issue Date: 25 Mar 02 Rate: 7.95% Call Date: 14 Apr 32 Call Price: 100.00 Yield to Maturity: 5.351% Maturity Date: 15 Apr 32							
DEVON FING CORP U 7.875% DUE 09-30-2031 SEDOL: 2864925							
3,100,000.00	131.8436000	61,709.38	4,087,151.60	3,232,587.00	854,564.60	0.00	854,564.60
Issue Date: 3 Oct 01 Rate: 7.875% Call Date: 29 Sep 31 Call Price: 100.00 Yield to Maturity: 5.321% Maturity Date: 30 Sep 31							

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						Translation	Total
Fixed Income							
Corporate bonds							
DIRECTV HLDGS/FING 6 DUE 08-15-2040 SEDOL: B58W6M6							
2,900,000.00	100.3930000	64,766.67	2,911,397.00	2,861,111.00	50,286.00	0.00	50,286.00
Issue Date: 17 Aug 10 Rate: 6% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 5.971% Maturity Date: 15 Aug 40							
DOMINION RES INC V 8.875% DUE 01-15-2019 CUSIP: 25746UBG3							
530,000.00	129.5714000	21,689.51	686,728.42	717,519.30	- 30,790.88	0.00	- 30,790.88
Issue Date: 1 Dec 08 Rate: 8.875% Yield to Maturity: 4.457% Maturity Date: 15 Jan 19 Put Date: 15 Jan 14 Put Price: 100.00							
DOMINION RES INC 5.25% DUE 08-01-2033 CUSIP: 257469AJ5							
710,000.00	110.0784000	15,531.25	781,556.64	801,723.50	- 20,166.86	0.00	- 20,166.86
Issue Date: 24 Jul 03 Rate: 5.25% Call Date: 31 Jul 33 Call Price: 100.00 Yield to Maturity: 4.532% Maturity Date: 1 Aug 33 Put Date: 1 Aug 15 Put Price: 100.00							
DOMTAR CORP 7.125% DUE 08-15-2015 CUSIP: 257559AC8							
100,000.00	107.5000000	2,691.66	107,500.00	100,500.00	7,000.00	0.00	7,000.00
Issue Date: 19 Nov 07 Rate: 7.125% Yield to Maturity: 5.273% Maturity Date: 15 Aug 15							
DOW CHEM CO 4.25% DUE 11-15-2020 SEDOL: B5Z57C5							
100,000.00	95.7898000	613.89	95,789.80	99,725.00	- 3,935.20	0.00	- 3,935.20
Issue Date: 9 Nov 10 Rate: 4.25% Yield to Maturity: 4.789% Maturity Date: 15 Nov 20							
DUKE ENERGY CORP SR NT 6.3% DUE 02-01-2014/01-26-2009 CUSIP: 264399EQ5							
380,000.00	111.3845000	9,975.00	423,261.10	435,951.20	- 12,690.10	0.00	- 12,690.10
Issue Date: 26 Jan 09 Rate: 6.3% Yield to Maturity: 2.443% Maturity Date: 1 Feb 14							
DUQUESNE LT HLDGS 6.4% DUE 09-15-2020 SEDOL: B3LBZN0							
1,800,000.00	99.2556000	34,560.00	1,786,600.80	1,786,896.00	- 295.20	0.00	- 295.20
Issue Date: 13 Sep 10 Rate: 6.4% Yield to Maturity: 6.503% Maturity Date: 15 Sep 20							

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					Market	Translation	
Fixed Income							
Corporate bonds							
EL PASO CORP 7.42% DUE 02-15-2037 CUSIP: 28336LBH1							
2,485,000.00	94.1810000	69,657.31	2,340,397.85	1,876,175.00	464,222.85	0.00	464,222.85
Issue Date: 15 Aug 06 Rate: 7.42% Yield to Maturity: 7.951% Maturity Date: 15 Feb 37							
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237							
300,000.00	117.6214000	1,116.67	352,864.20	301,125.00	51,739.20	0.00	51,739.20
Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 6.802% Maturity Date: 15 Jun 32							
ENBRIDGE ENERGY PARTNERS L P NT 6.3% DUE12-15-2034/12-03-2004 BEO CUSIP: 29250RAG1							
400,000.00	101.8500000	1,120.00	407,400.00	388,136.00	19,264.00	0.00	19,264.00
Issue Date: 3 Dec 04 Rate: 6.3% Yield to Maturity: 6.151% Maturity Date: 15 Dec 34							
ENERGY TRANSFER PARTNERS L P ENERGY TRANSFER PARTNERS 6.625% DUE 10-15-2036 SEDOL: B1G54R0							
200,000.00	105.4216000	2,797.22	210,843.20	192,796.00	18,047.20	0.00	18,047.20
Issue Date: 23 Oct 06 Rate: 6.625% Yield to Maturity: 6.2% Maturity Date: 15 Oct 36							
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: B2QKDT7							
700,000.00	116.3139000	26,250.00	814,197.30	794,507.00	19,690.30	0.00	19,690.30
Issue Date: 28 Mar 08 Rate: 7.5% Yield to Maturity: 6.25% Maturity Date: 1 Jul 38							
ENTERGY CORP 5.125 DUE 09-15-2020 SEDOL: B3LFD49							
1,000,000.00	98.6560000	14,947.92	986,560.00	999,850.00	- 13,290.00	0.00	- 13,290.00
Issue Date: 16 Sep 10 Rate: 5.125% Yield to Maturity: 5.303% Maturity Date: 15 Sep 20							
ENTERPRISE PRODS OPER L P JR SUB NT FIXED/FLTG RATE DUE 08-01-2066 REG SEDOL: B197VMW4							
2,500,000.00	107.3750000	87,239.58	2,684,375.00	2,600,000.00	84,375.00	0.00	84,375.00
Issue Date: 18 Jul 06 Rate: 8.375% Call Date: 1 Aug 11 Call Price: 100.00 Yield to Maturity: 6.765% Maturity Date: 1 Aug 66							

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					Market	Translation	
Fixed Income							
Corporate bonds							
FED EXPRESS CORP PASS THRU CTF 1997-1-A 7.5 DUE 7-15-19 REG CUSIP: 31331FAU5							
1,317,403.19	104.9580000	45,560.18	1,382,720.04	1,524,512.15	- 141,792.11	0.00	- 141,792.11
Issue Date: 28 May 97 Rate: 7.5% Call Date: 27 Dec 11 Call Price: 100.00 Yield to Maturity: 5.857% Maturity Date: 15 Jul 19							
FIRSTENERGY 6.8% DUE 08-15-2039 SEDOL: B4K1CS2							
400,000.00	96.9202000	10,275.56	387,680.80	417,856.00	- 30,175.20	0.00	- 30,175.20
Issue Date: 7 Aug 09 Rate: 6.8% Yield to Maturity: 7.051% Maturity Date: 15 Aug 39							
FORD MTR CR CO LLC FORD MOTOR CREDIT NOTE VAR RT DUE 01-13-2012 SEDOL: B1L67J1							
700,000.00	100.8800000	4,727.43	706,160.00	683,750.00	22,410.00	0.00	22,410.00
Issue Date: 18 Dec 06 Rate: 3.03906% Yield to Maturity: 2.208% Maturity Date: 13 Jan 12							
FORD MTR CR CO LLC NT 8 DUE 06-01-2014 SEDOL: B557CM6							
100,000.00	110.1707000	666.67	110,170.70	112,750.00	- 2,579.30	0.00	- 2,579.30
Issue Date: 2 Jun 09 Rate: 8% Yield to Maturity: 4.739% Maturity Date: 1 Jun 14							
FORD MTR CR CO LLC 7.5% DUE 08-01-2012 SEDOL: B3W4RH6							
800,000.00	106.3209000	25,000.00	850,567.20	820,000.00	30,567.20	0.00	30,567.20
Issue Date: 6 Aug 09 Rate: 7.5% Yield to Maturity: 3.364% Maturity Date: 1 Aug 12							
FORD MTR CR CO LLC 7.8% DUE 06-01-2012 SEDOL: B1XHB67							
900,000.00	106.3127000	5,850.00	956,814.30	931,500.00	25,314.30	0.00	25,314.30
Issue Date: 22 May 07 Rate: 7.8% Yield to Maturity: 3.203% Maturity Date: 1 Jun 12							
FORD MTR CR CO LLC 8.7% DUE 10-01-2014 SEDOL: B4M8935							
1,200,000.00	112.6157000	26,100.00	1,351,388.40	1,251,500.00	99,888.40	0.00	99,888.40
Issue Date: 23 Sep 09 Rate: 8.7% Yield to Maturity: 4.967% Maturity Date: 1 Oct 14							

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					Market	Translation	
Fixed Income							
Corporate bonds							
FOREST OIL CORP 7.25% DUE 06-15-2019 CUSIP: 346091AZ4							
2,149,000.00	101.5000000	6,924.55	2,181,235.00	1,940,849.30	240,385.70	0.00	240,385.70
Issue Date: 15 Dec 07 Rate: 7.25% Call Date: 15 Jun 11 Call Price: 100.00 Yield to Maturity: 7.011% Maturity Date: 15 Jun 19							
FREEPORT-MCMORAN 8.375% DUE 04-01-2017 CUSIP: 35671DAS4							
3,136,000.00	110.6250000	65,660.00	3,469,200.00	3,079,650.00	389,550.00	0.00	389,550.00
Issue Date: 19 Mar 07 Rate: 8.375% Call Date: 1 Apr 11 Call Price: 100.00 Yield to Maturity: 6.29% Maturity Date: 1 Apr 17							
GEN ELEC CAP SVCS 7.5% DUE 08-21-2035 SEDOL: 2699053							
1,300,000.00	122.9100000	35,208.33	1,597,830.00 *	1,518,218.00	79,612.00	0.00	79,612.00
* Market Value based on prices received from an external manager or other client-directed pricing source							
Issue Date: 21 Aug 95 Rate: 7.5% Yield to Maturity: 6.15% Maturity Date: 21 Aug 35							
GEN MTRS ACCEP 6.875% DUE 08-28-2012 SEDOL: 2980144							
1,900,000.00	104.3239000	44,630.21	1,982,154.10	1,923,750.00	58,404.10	0.00	58,404.10
Issue Date: 29 Aug 02 Rate: 6.875% Yield to Maturity: 4.165% Maturity Date: 28 Aug 12							
GEN MTRS ACCEP 6.875% DUE 09-15-2011 CUSIP: 370425RX0							
300,000.00	102.6000000	6,072.92	307,800.00	243,000.00	64,800.00	0.00	64,800.00
Issue Date: 12 Sep 01 Rate: 6.875% Yield to Maturity: 3.112% Maturity Date: 15 Sep 11							
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY 5.875% DUE 01-14-2038 BEO CUSIP: 36962G3P7							
1,715,000.00	103.8049000	46,739.70	1,780,254.03	1,721,294.77	58,959.26	0.00	58,959.26
Issue Date: 14 Jan 08 Rate: 5.875% Yield to Maturity: 5.6% Maturity Date: 14 Jan 38							
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 SEDOL: 2859233							
3,500,000.00	113.2118000	69,562.50	3,962,413.00	4,039,728.75	- 77,315.75	0.00	- 77,315.75
Issue Date: 20 Mar 02 Rate: 6.75% Yield to Maturity: 5.67% Maturity Date: 15 Mar 32							

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					Market	Translation	
Fixed Income							
Corporate bonds							
GENERAL MTRS ACCEP CORP NT FLTG RATE DTD11/24/2004 DUE 12-01-2014 REG SEDOL: B047ZF6							
100,000.00	91.0000000	214.93	91,000.00	77,125.00	13,875.00	0.00	13,875.00
Issue Date: 24 Nov 04 Rate: 2.49594% Yield to Maturity: 5.045% Maturity Date: 1 Dec 14							
GEORGIA PAC CORP 8.875% DUE 05-15-2031 SEDOL: 2755159							
5,500,000.00	123.0000000	62,371.53	6,765,000.00	5,980,875.00	784,125.00	0.00	784,125.00
Issue Date: 8 May 01 Rate: 8.875% Call Date: 14 May 31 Call Price: 100.00 Yield to Maturity: 6.775% Maturity Date: 15 May 31							
GMAC INC FORMERLY 6.875 DUE 09-15-2011 SEDOL: B5Q4QZ7							
1,000,000.00	102.7500000	20,243.06	1,027,500.00	1,006,250.00	21,250.00	0.00	21,250.00
Issue Date: 31 Dec 08 Rate: 6.875% Yield to Maturity: 2.901% Maturity Date: 15 Sep 11							
GMAC LLC 6% DUE 04-01-2011 SEDOL: 2366391							
4,500,000.00	100.0856000	67,500.00	4,503,852.00	4,421,250.00	82,602.00	0.00	82,602.00
Issue Date: 1 Apr 81 Rate: 6% Yield to Maturity: 5.568% Maturity Date: 1 Apr 11							
GOLDMAN SACHS GROUP INC FOR FUTURE EQUITGS 5.75 10/01/16 5.75 10-1-16 BEO SEDOL: B1FGMX6							
200,000.00	108.8905000	2,875.00	217,781.00	193,934.00	23,847.00	0.00	23,847.00
Issue Date: 19 Sep 06 Rate: 5.75% Yield to Maturity: 4.002% Maturity Date: 1 Oct 16							
GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019 SEDOL: B4T4Z29							
2,400,000.00	116.5991000	67,999.99	2,798,378.40	2,810,706.43	- 12,328.03	0.00	- 12,328.03
Issue Date: 5 Feb 09 Rate: 7.5% Yield to Maturity: 4.988% Maturity Date: 15 Feb 19							
GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG SEDOL: B11LHK7							
900,000.00	94.4451000	188.20	850,005.90	608,976.00	241,029.90	0.00	241,029.90
Issue Date: 22 Mar 06 Rate: 0.75281% Yield to Maturity: 1.86% Maturity Date: 22 Mar 16							

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					Market	Translation	
Fixed Income							
Corporate bonds							
GOLDMAN SACHS GROUP INC 5.5 DUE 11-15-2014 BEO SEDOL: 2068686							
2,400,000.00	108.1455000	16,866.67	2,595,492.00	2,320,728.00	274,764.00	0.00	274,764.00
Issue Date: 15 Nov 02 Rate: 5.5% Yield to Maturity: 3.243% Maturity Date: 15 Nov 14							
GOLDMAN SACHS GROUP INC 6.45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: B12V461							
900,000.00	98.2350000	9,675.00	884,115.00	867,366.00	16,749.00	0.00	16,749.00
Issue Date: 18 Apr 06 Rate: 6.45% Yield to Maturity: 6.593% Maturity Date: 1 May 36							
GOLDMAN SACHS 6.125% DUE 02-15-2033 SEDOL: 2350640							
4,500,000.00	105.9469000	104,125.00	4,767,610.50	4,344,993.80	422,616.70	0.00	422,616.70
Issue Date: 13 Feb 03 Rate: 6.125% Yield to Maturity: 5.65% Maturity Date: 15 Feb 33							
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B283338							
200,000.00	102.2396000	3,375.00	204,479.20	194,312.00	10,167.20	0.00	10,167.20
Issue Date: 3 Oct 07 Rate: 6.75% Yield to Maturity: 6.57% Maturity Date: 1 Oct 37							
HCA INC 6.25% DUE 02-15-2013 CUSIP: 404119AG4							
762,000.00	102.0000000	17,991.66	777,240.00	680,409.78	96,830.22	0.00	96,830.22
Issue Date: 10 Feb 03 Rate: 6.25% Call Date: 14 Feb 13 Call Price: 100.00 Yield to Maturity: 5.238% Maturity Date: 15 Feb 13							
HCA INC 6.75 DUE 07-15-2013/07-14-2013 BEO CUSIP: 404119AH2							
38,000.00	102.7500000	1,182.75	39,045.00	36,455.61	2,589.39	0.00	2,589.39
Issue Date: 28 Jul 03 Rate: 6.75% Call Date: 14 Jul 13 Call Price: 100.00 Yield to Maturity: 5.572% Maturity Date: 15 Jul 13							
HCA INC 7.25% DUE 09-15-2020 SEDOL: B5T6YS9							
3,500,000.00	104.5000000	74,715.28	3,657,500.00	3,468,325.00	189,175.00	0.00	189,175.00
Issue Date: 10 Mar 10 Rate: 7.25% Call Date: 15 Mar 15 Call Price: 103.62 Yield to Maturity: 6.612% Maturity Date: 15 Sep 20							

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					Market	Translation	
Fixed Income							
Corporate bonds							
HCA INC 9.25% DUE 11-15-2016 SEDOL: B28VNS7							
600,000.00	106.6875000	7,091.67	640,125.00	649,500.00	- 9,375.00	0.00	- 9,375.00
Issue Date: 15 May 07 Rate: 9.25% Call Date: 15 Nov 11 Call Price: 104.62 Yield to Maturity: 7.805% Maturity Date: 15 Nov 16							
HEALTHSOUTH CORP 7.25 DUE 10-01-2018 CUSIP: 421924BH3							
440,000.00	102.0000000	7,443.33	448,800.00	440,000.00	8,800.00	0.00	8,800.00
Issue Date: 7 Oct 10 Rate: 7.25% Call Date: 1 Oct 14 Call Price: 103.62 Yield to Maturity: 6.91% Maturity Date: 1 Oct 18							
HEALTHSOUTH CORP 7.75% DUE 09-15-2022 CUSIP: 421924BJ9							
220,000.00	103.2500000	3,978.33	227,150.00	220,000.00	7,150.00	0.00	7,150.00
Issue Date: 7 Oct 10 Rate: 7.75% Call Date: 15 Sep 15 Call Price: 103.87 Yield to Maturity: 7.33% Maturity Date: 15 Sep 22							
HEWLETT PACKARD CO 2.125% DUE 09-13-2015 CUSIP: 428236BC6							
1,500,000.00	98.7428000	9,562.50	1,481,142.00	1,498,305.00	- 17,163.00	0.00	- 17,163.00
Issue Date: 13 Sep 10 Rate: 2.125% Yield to Maturity: 2.409% Maturity Date: 13 Sep 15							
HEXCEL CORP NEW 6.75% DUE 02-01-2015 CUSIP: 428291AL2							
1,685,000.00	102.0000000	47,390.62	1,718,700.00	1,603,561.54	115,138.46	0.00	115,138.46
Issue Date: 1 Feb 05 Rate: 6.75% Call Date: 1 Feb 11 Call Price: 102.25 Yield to Maturity: 6.186% Maturity Date: 1 Feb 15							
HLTH MGMT ASSOC 6.125% DUE 04-15-2016 CUSIP: 421933AH5							
1,805,000.00	101.0000000	23,339.66	1,823,050.00	1,592,225.00	230,825.00	0.00	230,825.00
Issue Date: 21 Apr 06 Rate: 6.125% Yield to Maturity: 5.9% Maturity Date: 15 Apr 16							
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BMTN 5.875 DUE 11-01-2034 SEDOL: B03HB71							
5,400,000.00	99.0621000	52,875.00	5,349,353.40	5,504,490.00	- 155,136.60	0.00	- 155,136.60
Issue Date: 25 Oct 04 Rate: 5.875% Yield to Maturity: 5.948% Maturity Date: 1 Nov 34							

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					Market	Translation	
Fixed Income							
Corporate bonds							
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BTRANCHE # SB 00004 DUE 01-15-2039 REG SEDOL: B39XXJ0							
300,000.00	113.9324000	9,683.33	341,797.20	346,659.00	- 4,861.80	0.00	- 4,861.80
Issue Date: 18 Jun 08 Rate: 7% Yield to Maturity: 5.97% Maturity Date: 15 Jan 39							
ICI WILMINGTON INC 5.625% DUE 12-01-2013 CUSIP: 449909AL4							
2,400,000.00	109.1867000	11,250.00	2,620,480.80	2,311,440.00	309,040.80	0.00	309,040.80
Issue Date: 24 Nov 03 Rate: 5.625% Yield to Maturity: 2.347% Maturity Date: 1 Dec 13							
ING BK N V SR NT 144A DUE 01-13-2012 BEO SEDOL: B603KV1							
500,000.00	99.9378000	1,021.18	499,689.00	500,000.00	- 311.00	0.00	- 311.00
Issue Date: 14 Jan 10 Rate: 0.91906% Yield to Maturity: 0.993% Maturity Date: 13 Jan 12							
INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00591 6.625 DUE 11-15-2013 SEDOL: B39K0R8							
1,100,000.00	102.1250000	9,311.81	1,123,375.00	1,064,250.00	59,125.00	0.00	59,125.00
Issue Date: 27 May 08 Rate: 6.625% Yield to Maturity: 5.808% Maturity Date: 15 Nov 13							
JERSEY CENT PWR & 6.4% DUE 05-15-2036 SEDOL: B3CWCDD1							
500,000.00	105.1550000	4,088.89	525,775.00	533,395.00	- 7,620.00	0.00	- 7,620.00
Issue Date: 17 Nov 06 Rate: 6.4% Yield to Maturity: 6.001% Maturity Date: 15 May 36							
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO SEDOL: B2R0JX2							
1,400,000.00	106.2990000	18,740.55	1,488,186.00	1,375,500.00	112,686.00	0.00	112,686.00
Issue Date: 23 Apr 08 Rate: 7.9% Call Date: 30 Apr 18 Call Price: 100.00 Yield to Maturity: 6.793% Maturity Date: 29 Apr 49							
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B39F3N0							
2,200,000.00	113.4189000	17,991.11	2,495,215.80	1,910,062.00	585,153.80	0.00	585,153.80
Issue Date: 22 May 08 Rate: 6.4% Yield to Maturity: 5.45% Maturity Date: 15 May 38							

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						Translation	Total
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & CO FORMERLY J P MORGAN 6 DUE 01-15-2018 BEO CUSIP: 46625HGY0							
843,000.00	111.6746000	23,323.00	941,416.87	956,847.15	- 15,430.28	0.00	- 15,430.28
Issue Date: 20 Dec 07 Rate: 6% Yield to Maturity: 4.075% Maturity Date: 15 Jan 18							
JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 02-02-2037/02-02-2012 BEO SEDOL: B1PPR94							
900,000.00	77.2710000	1,853.91	695,439.00	540,000.00	155,439.00	0.00	155,439.00
Issue Date: 2 Feb 07 Rate: 1.23594% Call Date: 2 Feb 12 Call Price: 100.00 Maturity Date: 2 Feb 37							
JPMORGAN CHASE CAP 6.95% DUE 08-17-2036 SEDOL: B1BRXD0							
4,100,000.00	100.3392000	106,064.72	4,113,907.20	4,315,818.00	- 201,910.80	0.00	- 201,910.80
Issue Date: 17 Aug 06 Rate: 6.95% Yield to Maturity: 6.921% Maturity Date: 17 Aug 36							
KCS ENERGY INC 7.125% DUE 04-01-2012 CUSIP: 482434AF4							
964,000.00	100.2500000	17,171.25	966,410.00	980,213.21	- 13,803.21	0.00	- 13,803.21
Issue Date: 1 Apr 04 Rate: 7.125% Call Date: 1 Apr 11 Call Price: 100.00 Yield to Maturity: 6.9% Maturity Date: 1 Apr 12							
KINDER MORGAN 5.8% DUE 03-15-2035 SEDOL: B06HVJ0							
2,500,000.00	95.2511000	42,694.45	2,381,277.50	2,270,150.00	111,127.50	0.00	111,127.50
Issue Date: 15 Mar 05 Rate: 5.8% Yield to Maturity: 6.18% Maturity Date: 15 Mar 35							
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6							
3,200,000.00	108.6600000	102,551.11	3,477,120.00	3,064,521.00	412,599.00	0.00	412,599.00
Issue Date: 21 Jun 07 Rate: 6.95% Call Date: 14 Jan 38 Call Price: 100.00 Yield to Maturity: 6.28% Maturity Date: 15 Jan 38							
KINDER MORGAN 7.4% DUE 03-15-2031 SEDOL: 2739272							
400,000.00	111.8419000	8,715.56	447,367.60	350,984.00	96,383.60	0.00	96,383.60
Issue Date: 12 Mar 01 Rate: 7.4% Yield to Maturity: 6.35% Maturity Date: 15 Mar 31							

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						Translation		
Fixed Income								
Corporate bonds								
KRAFT FOODS INC 6.875% DUE 02-01-2038 SEDOL: B29VTB1								
1,100,000.00	116.1059000	31,510.42	1,277,164.90	1,092,861.00	184,303.90	0.00		184,303.90
Issue Date: 12 Dec 07 Rate: 6.875% Yield to Maturity: 5.7% Maturity Date: 1 Feb 38								
LAMAR MEDIA CORP SR SUB NT SER B 6.625 DUE 08-15-2015/08-15-2010 BEO CUSIP: 513075AP6								
1,780,000.00	101.5000000	44,549.44	1,806,700.00	1,581,997.50	224,702.50	0.00		224,702.50
Issue Date: 17 Aug 06 Rate: 6.625% Call Date: 15 Aug 11 Call Price: 102.20 Yield to Maturity: 6.244% Maturity Date: 15 Aug 15								
LAMAR MEDIA CORP SR SUB NT SER C 6.625 DUE 08-15-2015/08-15-2010 BEO CUSIP: 513075AS0								
1,434,000.00	101.5000000	35,889.83	1,455,510.00	1,375,147.55	80,362.45	0.00		80,362.45
Issue Date: 15 Aug 07 Rate: 6.625% Call Date: 15 Aug 11 Call Price: 102.20 Yield to Maturity: 6.244% Maturity Date: 15 Aug 15								
LAMAR MEDIA CORP SR SUB NT 6.625 DUE 08-15-2015 CUSIP: 513075AM3								
365,000.00	102.5000000	9,135.13	374,125.00	318,524.84	55,600.16	0.00		55,600.16
Issue Date: 16 Aug 05 Rate: 6.625% Call Date: 15 Aug 11 Call Price: 102.20 Yield to Maturity: 5.995% Maturity Date: 15 Aug 15								
LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCH 00862 7 09-27-2027 BD IN DEFAULT SEDOL: B27Z2Y9								
900,000.00	23.1250000	0.00	208,125.00	919,062.00	- 710,937.00	0.00		- 710,937.00
Issue Date: 26 Sep 07 Rate: 7% Yield to Maturity: 19.126% Maturity Date: 27 Sep 27								
LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT SEDOL: B27Z8Y1								
300,000.00	23.1250000	0.00	69,375.00	299,748.00	- 230,373.00	0.00		- 230,373.00
Issue Date: 26 Sep 07 Rate: 6.2% Yield to Maturity: 19.126% Maturity Date: 26 Sep 14								
LEHMAN BROS HLDGS INC MTN TRANCHE # TR 00690 VAR RT DUE 12-31-40 IN DEFAULT SEDOL: B2PNJ33								
700,000.00	22.8750000	0.00	160,125.00	700,000.00	- 539,875.00	0.00		- 539,875.00
Issue Date: 21 Dec 06 Rate: 2.85125% Maturity Date: 31 Dec 40								

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					Market	Translation	
Fixed Income							
Corporate bonds							
LENNAR CORP 5.6% DUE 05-31-2015 SEDOL: B0SC256							
200,000.00	96.5000000	933.33	193,000.00	188,000.00	5,000.00	0.00	5,000.00
Issue Date: 28 Apr 05 Rate: 5.6% Yield to Maturity: 6.523% Maturity Date: 31 May 15							
LYONDELL CHEM CO SR SECD NT 11 DUE 05-01-2018 CUSIP: 552078BB2							
775,332.00	113.2500000	35,536.04	878,063.49	314,009.57	564,053.92	0.00	564,053.92
Issue Date: 30 Apr 10 Rate: 11% Call Date: 1 May 13 Call Price: 100.00 Yield to Maturity: 8.532% Maturity Date: 1 May 18							
MACYS RETAIL HLDGS 8.375% DUE 07-15-2015 SEDOL: B3B9LH0							
300,000.00	117.0000000	11,585.42	351,000.00	334,875.00	16,125.00	0.00	16,125.00
Issue Date: 26 Jun 08 Rate: 8.375% Yield to Maturity: 4.22% Maturity Date: 15 Jul 15							
MARKWEST ENERGY 8.75% DUE 04-15-2018 CUSIP: 570506AH8							
908,000.00	108.2500000	16,772.77	982,910.00	919,032.99	63,877.01	0.00	63,877.01
Issue Date: 15 Apr 08 Rate: 8.75% Call Date: 15 Apr 13 Call Price: 104.37 Yield to Maturity: 7.269% Maturity Date: 15 Apr 18							
MARRIOTT INTL INC 6.375% DUE 06-15-2017 SEDOL: B1Z5Y26							
1,200,000.00	111.8220000	3,400.00	1,341,864.00	1,166,688.00	175,176.00	0.00	175,176.00
Issue Date: 25 Jun 07 Rate: 6.375% Yield to Maturity: 4.261% Maturity Date: 15 Jun 17							
MASCO CORP 5.875% DUE 07-15-2012 SEDOL: 2970349							
700,000.00	104.8305000	18,963.20	733,813.50	723,500.00	10,313.50	0.00	10,313.50
Issue Date: 27 Jun 02 Rate: 5.875% Call Date: 14 Jul 12 Call Price: 100.00 Yield to Maturity: 2.65% Maturity Date: 15 Jul 12							
MCMORAN EXPL CO 11.875% DUE 11-15-2014 CUSIP: 582411AF1							
1,294,000.00	110.5000000	19,634.65	1,429,870.00	1,294,739.71	135,130.29	0.00	135,130.29
Issue Date: 14 Nov 07 Rate: 11.875% Call Date: 15 Nov 11 Call Price: 105.93 Yield to Maturity: 8.621% Maturity Date: 15 Nov 14							

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					Market	Translation	
Fixed Income							
Corporate bonds							
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00676 6.15 DUE 04-25-2013 SEDOL: B2R4TL2							
600,000.00	107.3007000	6,765.00	643,804.20	573,795.00	70,009.20	0.00	70,009.20
Issue Date: 25 Apr 08 Rate: 6.15% Yield to Maturity: 2.868% Maturity Date: 25 Apr 13							
MERRILL LYNCH & CO INC SUB NT 5.7% DUE 05-02-2017/05-02-2007 SEDOL: B1WNC74							
2,900,000.00	100.3361000	27,090.83	2,909,746.90	2,843,943.00	65,803.90	0.00	65,803.90
Issue Date: 2 May 07 Rate: 5.7% Yield to Maturity: 5.635% Maturity Date: 2 May 17							
MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018 SEDOL: B2R46W2							
2,400,000.00	109.4358000	30,250.00	2,626,459.20	2,411,064.00	215,395.20	0.00	215,395.20
Issue Date: 25 Apr 08 Rate: 6.875% Yield to Maturity: 5.301% Maturity Date: 25 Apr 18							
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B1P61P1							
1,600,000.00	90.2676000	41,276.45	1,444,281.60	1,468,752.00	- 24,470.40	0.00	- 24,470.40
Issue Date: 29 Jan 07 Rate: 6.11% Yield to Maturity: 6.921% Maturity Date: 29 Jan 37							
MFO PIMCO DEVELOPING LOCAL MARKETS CUSIP: 722005246							
2,048,085.35	5.5900000	0.00	11,448,797.11	11,910,414.81	- 461,617.70	0.00	- 461,617.70
Issue Date: 19 Jun 08							
MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878							
22,788,078.68	10.6800000	0.00	243,376,680.30	239,953,245.19	3,423,435.11	0.00	3,423,435.11
* Market Value based on prices received from an external manager or other client-directed pricing source							
MFO PIMCO SHORT TERM FLOATING NAV PORT CUSIP: 72201P613							
161,501.38	10.0090000	879.21	1,616,467.31	1,616,942.90	- 475.59	0.00	- 475.59
* Market Value based on prices received from an external manager or other client-directed pricing source							
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2							
1,400,000.00	108.0191000	21,437.50	1,512,267.40	1,242,346.00	269,921.40	0.00	269,921.40
Issue Date: 1 Oct 06 Rate: 6.125% Yield to Maturity: 5.531% Maturity Date: 1 Apr 36							

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						Translation	Total
Fixed Income							
Corporate bonds							
MIDAMERICAN ENERGY 6.5% DUE 09-15-2037 SEDOL: B28XH14							
200,000.00	113.1215000	3,827.78	226,243.00	202,760.00	23,483.00	0.00	23,483.00
Issue Date: 28 Aug 07 Rate: 6.5% Call Date: 14 Sep 37 Call Price: 0.00 Yield to Maturity: 5.551% Maturity Date: 15 Sep 37							
MOOG INC 6.25% DUE 01-15-2015 CUSIP: 615394AF0							
854,000.00	101.0000000	24,611.80	862,540.00	844,301.25	18,238.75	0.00	18,238.75
Issue Date: 10 Jan 05 Rate: 6.25% Call Date: 15 Jan 12 Call Price: 101.04 Yield to Maturity: 5.967% Maturity Date: 15 Jan 15							
MOOG INC 7.25% DUE 06-15-2018 CUSIP: 615394AJ2							
722,000.00	104.5000000	2,326.44	754,490.00	677,780.00	76,710.00	0.00	76,710.00
Issue Date: 15 Dec 08 Rate: 7.25% Call Date: 15 Jun 11 Call Price: 100.00 Yield to Maturity: 6.479% Maturity Date: 15 Jun 18							
MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO SEDOL: B1G0JL4							
2,300,000.00	92.3578000	3,541.33	2,124,229.40	2,303,496.00	- 179,266.60	0.00	- 179,266.60
Issue Date: 18 Oct 06 Rate: 0.73906% Yield to Maturity: 2.144% Maturity Date: 18 Oct 16							
MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008 CUSIP: 6174466Q7							
770,000.00	108.4769000	12,753.12	835,272.13	844,189.50	- 8,917.37	0.00	- 8,917.37
Issue Date: 1 Apr 08 Rate: 6.625% Yield to Maturity: 5.205% Maturity Date: 1 Apr 18							
MORGAN STANLEY MORGAN STANLEY DEAN 7.25 DUE 04-01-2032/04-03-2002 BEO SEDOL: 2874366							
1,200,000.00	114.4891000	21,750.00	1,373,869.20	1,355,492.00	18,377.20	0.00	18,377.20
Issue Date: 3 Apr 02 Rate: 7.25% Yield to Maturity: 6.564% Maturity Date: 1 Apr 32							
MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007 SEDOL: B1WKZF4							
3,200,000.00	104.1800000	31,573.34	3,333,760.00	3,037,611.00	296,149.00	0.00	296,149.00
Issue Date: 27 Apr 07 Rate: 5.55% Yield to Maturity: 4.775% Maturity Date: 27 Apr 17							

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					Market	Translation	
Fixed Income							
Corporate bonds							
MORGAN STANLEY MORGAN STANLEY 6.25% DUE 08-28-2017/08-28-2007 CUSIP: 617446V71							
470,000.00	107.7166000	10,036.45	506,268.02	514,922.60	- 8,654.58	0.00	- 8,654.58
Issue Date: 28 Aug 07 Rate: 6.25% Yield to Maturity: 4.883% Maturity Date: 28 Aug 17							
MORGAN STANLEY MTN 5.45% DUE 01-09-2017/01-09-2007 SEDOL: B1MBWP6							
1,300,000.00	103.7016000	33,850.56	1,348,120.80	1,131,089.00	217,031.80	0.00	217,031.80
Issue Date: 9 Jan 07 Rate: 5.45% Yield to Maturity: 4.736% Maturity Date: 9 Jan 17							
NALCO CO 8.875% DUE 11-15-2013 CUSIP: 629855AH0							
893,000.00	101.5630000	10,126.87	906,957.59	925,892.37	- 18,934.78	0.00	- 18,934.78
Issue Date: 15 May 04 Rate: 8.875% Call Date: 15 Nov 11 Call Price: 100.00 Yield to Maturity: 7.092% Maturity Date: 15 Nov 13							
NATL RURAL UTILS COOP FIN CORP CRP NRUC 8 DUE 03-01-2032 BEO SEDOL: 2855123							
1,600,000.00	126.5886000	42,666.67	2,025,417.60	2,104,416.00	- 78,998.40	0.00	- 78,998.40
Issue Date: 7 Mar 02 Rate: 8% Yield to Maturity: 5.801% Maturity Date: 1 Mar 32							
NEENAH PAPER INC 7.375% DUE 11-15-2014 CUSIP: 640079AC3							
1,686,000.00	102.2500000	15,888.20	1,723,935.00	1,415,975.74	307,959.26	0.00	307,959.26
Issue Date: 15 May 05 Rate: 7.375% Call Date: 15 Nov 11 Call Price: 101.22 Yield to Maturity: 6.702% Maturity Date: 15 Nov 14							
NEW YORK TIMES CO 5% DUE 03-15-2015 SEDOL: B06KZR5							
200,000.00	97.6969000	2,944.44	195,393.80	192,750.00	2,643.80	0.00	2,643.80
Issue Date: 17 Mar 05 Rate: 5% Yield to Maturity: 5.62% Maturity Date: 15 Mar 15							
NEWFIELD EXPL CO 6.625% DUE 04-15-2016 CUSIP: 651290AJ7							
780,000.00	102.7500000	10,909.16	801,450.00	779,075.00	22,375.00	0.00	22,375.00
Issue Date: 3 Apr 06 Rate: 6.625% Call Date: 15 Apr 11 Call Price: 103.31 Yield to Maturity: 6.008% Maturity Date: 15 Apr 16							

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					Market	Translation	
Fixed Income							
Corporate bonds							
NEWFIELD EXPL CO 6.625% DUE 09-01-2014 CUSIP: 651290AH1							
736,000.00	102.00000000	16,253.33	750,720.00	736,000.00	14,720.00	0.00	14,720.00
Issue Date: 1 Mar 05 Rate: 6.625% Call Date: 1 Sep 11 Call Price: 101.10 Yield to Maturity: 6.006% Maturity Date: 1 Sep 14							
NEWFIELD EXPL CO 6.875% DUE 02-01-2020 SEDOL: B623N76							
1,800,000.00	105.25000000	51,562.50	1,894,500.00	1,783,962.00	110,538.00	0.00	110,538.00
Issue Date: 25 Jan 10 Rate: 6.875% Call Date: 1 Feb 15 Call Price: 103.43 Yield to Maturity: 6.112% Maturity Date: 1 Feb 20							
NEWFIELD EXPL CO 7.125% DUE 05-15-2018 CUSIP: 651290AK4							
1,438,000.00	105.25000000	13,091.79	1,513,495.00	1,416,912.50	96,582.50	0.00	96,582.50
Issue Date: 8 May 08 Rate: 7.125% Call Date: 15 May 11 Call Price: 100.00 Yield to Maturity: 6.224% Maturity Date: 15 May 18							
NEWS AMER HLDGS 8.25% DUE 10-17-2096 CUSIP: 652478BZ0							
490,000.00	120.35760000	8,309.58	589,752.24	601,230.00	- 11,477.76	0.00	- 11,477.76
Issue Date: 17 Oct 96 Rate: 8.25% Yield to Maturity: 6.85% Maturity Date: 17 Oct 96							
NEWS AMER INC 6.75% DUE 01-09-2038 CUSIP: 652482AS9							
648,000.00	106.48480000	20,898.00	690,021.50	689,290.56	730.94	0.00	730.94
Issue Date: 9 Jan 98 Rate: 6.75% Yield to Maturity: 6.25% Maturity Date: 9 Jan 38							
NORFOLK SOUTHN CORP 7.05 NT DUE 05-01-2037 PUTTABLE 5-1-2004 @ PAR SEDOL: B00SKG9							
1,400,000.00	119.50240000	16,450.00	1,673,033.60	1,470,126.00	202,907.60	0.00	202,907.60
Issue Date: 19 May 97 Rate: 7.05% Yield to Maturity: 5.621% Maturity Date: 1 May 37							
NORFOLK SOUTHN 6% DUE 03-15-2105 CUSIP: 655844AV0							
761,000.00	93.02960000	13,444.33	707,955.25	744,796.37	- 36,841.12	0.00	- 36,841.12
Issue Date: 11 Mar 05 Rate: 6% Yield to Maturity: 6.45% Maturity Date: 15 Mar 05							

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					Market	Translation	
Fixed Income							
Corporate bonds							
NORFOLK SOUTHN 7.25% DUE 02-15-2031 SEDOL: 2725754							
1,200,000.00	119.7341000	32,866.67	1,436,809.20	1,344,948.00	91,861.20	0.00	91,861.20
Issue Date: 6 Feb 01 Rate: 7.25% Call Date: 14 Feb 31 Call Price: 100.00 Yield to Maturity: 5.602% Maturity Date: 15 Feb 31							
NRG ENERGY INC 7.25% DUE 02-01-2014 CUSIP: 629377AT9							
1,000,000.00	102.0000000	30,208.33	1,020,000.00	991,160.71	28,839.29	0.00	28,839.29
Issue Date: 2 Feb 06 Rate: 7.25% Call Date: 1 Feb 11 Call Price: 101.81 Yield to Maturity: 6.521% Maturity Date: 1 Feb 14							
NRG ENERGY INC 7.375% DUE 01-15-2017 CUSIP: 629377AX0							
762,000.00	103.0000000	25,913.28	784,860.00	750,865.56	33,994.44	0.00	33,994.44
Issue Date: 21 Nov 06 Rate: 7.375% Call Date: 15 Jan 12 Call Price: 103.68 Yield to Maturity: 6.761% Maturity Date: 15 Jan 17							
NRG ENERGY INC 7.375% DUE 02-01-2016 CUSIP: 629377AU6							
1,825,000.00	102.5000000	56,080.73	1,870,625.00	1,796,615.00	74,010.00	0.00	74,010.00
Issue Date: 2 Feb 06 Rate: 7.375% Call Date: 1 Feb 11 Call Price: 103.68 Yield to Maturity: 6.783% Maturity Date: 1 Feb 16							
OLIN CORP 8.875% DUE 08-15-2019 CUSIP: 680665AG1							
200,000.00	110.7500000	6,705.55	221,500.00	198,380.00	23,120.00	0.00	23,120.00
Issue Date: 19 Aug 09 Rate: 8.875% Call Date: 15 Aug 11 Call Price: 100.00 Yield to Maturity: 7.179% Maturity Date: 15 Aug 19							
OMNICARE INC 6.125% DUE 06-01-2013 CUSIP: 681904AG3							
65,000.00	100.5000000	331.77	65,325.00	58,906.25	6,418.75	0.00	6,418.75
Issue Date: 13 Jun 03 Rate: 6.125% Call Date: 1 Jun 11 Call Price: 100.00 Yield to Maturity: 5.897% Maturity Date: 1 Jun 13							
OMNICARE INC 6.875% DUE 12-15-2015 CUSIP: 681904AK4							
3,820,000.00	101.7500000	11,672.23	3,886,850.00	3,730,407.50	156,442.50	0.00	156,442.50
Issue Date: 15 Dec 05 Rate: 6.875% Call Date: 15 Dec 11 Call Price: 102.29 Yield to Maturity: 6.456% Maturity Date: 15 Dec 15							

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					Market	Translation	
Fixed Income							
Corporate bonds							
OWENS ILL INC 7.8% DUE 05-15-2018 CUSIP: 690768BF2							
321,000.00	106.2500000	3,199.30	341,062.50	312,935.05	28,127.45	0.00	28,127.45
Issue Date: 20 May 98 Rate: 7.8% Yield to Maturity: 6.709% Maturity Date: 15 May 18							
OWENS-BROCKWAY 6.75% DUE 12-01-2014 CUSIP: 69073TAL7							
436,000.00	101.7500000	2,452.50	443,630.00	437,901.56	5,728.44	0.00	5,728.44
Issue Date: 1 Dec 04 Rate: 6.75% Call Date: 1 Dec 11 Call Price: 101.12 Yield to Maturity: 6.237% Maturity Date: 1 Dec 14							
PAC LIFE INS CO - 9.25% DUE 06-15-2039 SEDOL: B5ZN343							
600,000.00	129.9534000	2,466.67	779,720.40	775,722.00	3,998.40	0.00	3,998.40
Issue Date: 19 Jun 09 Rate: 9.25% Yield to Maturity: 6.845% Maturity Date: 15 Jun 39							
PENN VA CORP 10.375% DUE 06-15-2016 CUSIP: 707882AB2							
472,000.00	111.5000000	2,176.44	526,280.00	457,854.16	68,425.84	0.00	68,425.84
Issue Date: 15 Jun 09 Rate: 10.375% Call Date: 15 Jun 11 Call Price: 100.00 Yield to Maturity: 7.748% Maturity Date: 15 Jun 16							
PETROHAWK ENERGY 7.25% DUE 08-15-2018 CUSIP: 716495AL0							
1,549,000.00	101.0000000	41,801.48	1,564,490.00	1,613,950.00	- 49,460.00	0.00	- 49,460.00
Issue Date: 17 Aug 10 Rate: 7.25% Call Date: 15 Aug 14 Call Price: 103.62 Yield to Maturity: 7.076% Maturity Date: 15 Aug 18							
PHIBRO ANIMAL HLTH 9.25% DUE 07-01-2018 CUSIP: 71742QAQ9							
400,000.00	103.0000000	17,677.77	412,000.00	396,070.75	15,929.25	0.00	15,929.25
Issue Date: 9 Jul 10 Rate: 9.25% Call Date: 1 Jul 14 Call Price: 104.62 Yield to Maturity: 8.697% Maturity Date: 1 Jul 18							
PLAINS ALL AMERN 6.65% DUE 01-15-2037 SEDOL: B23G0D1							
200,000.00	105.1076000	6,132.78	210,215.20	204,870.00	5,345.20	0.00	5,345.20
Issue Date: 15 Jul 07 Rate: 6.65% Yield to Maturity: 6.25% Maturity Date: 15 Jan 37							

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					Market	Translation	
Fixed Income							
Corporate bonds							
PLAINS EXPL & PRODTN CO SR NT 7% DUE 03-15-2017/03-15-2010 CUSIP: 726505AC4							
1,005,000.00	102.7500000	20,714.16	1,032,637.50	961,542.50	71,095.00	0.00	71,095.00
Issue Date: 13 Mar 07 Rate: 7% Call Date: 15 Mar 11 Call Price: 100.00 Yield to Maturity: 6.453% Maturity Date: 15 Mar 17							
PLAINS EXPL & 7.625% DUE 06-01-2018 CUSIP: 726505AF7							
585,000.00	105.2500000	3,717.18	615,712.50	585,000.00	30,712.50	0.00	30,712.50
Issue Date: 23 May 08 Rate: 7.625% Call Date: 1 Jun 11 Call Price: 100.00 Yield to Maturity: 6.713% Maturity Date: 1 Jun 18							
PLAINS EXPL & 7.75% DUE 06-15-2015 CUSIP: 726505AD2							
1,755,000.00	104.2500000	6,044.99	1,829,587.50	1,755,000.00	74,587.50	0.00	74,587.50
Issue Date: 19 Jun 07 Rate: 7.75% Call Date: 15 Jun 11 Call Price: 103.87 Yield to Maturity: 6.631% Maturity Date: 15 Jun 15							
PPG INDS INC 5.5% DUE 11-15-2040 SEDOL: B5VVS9Q6							
900,000.00	98.1223000	6,737.50	883,100.70	893,196.00	- 10,095.30	0.00	- 10,095.30
Issue Date: 12 Nov 10 Rate: 5.5% Yield to Maturity: 5.63% Maturity Date: 15 Nov 40							
PRIDE INTL INC DEL SR NT 7.875 DUE 08-15-2040 SEDOL: B4XLZL3							
3,000,000.00	108.2500000	95,156.25	3,247,500.00	3,180,000.00	67,500.00	0.00	67,500.00
Issue Date: 6 Aug 10 Rate: 7.875% Yield to Maturity: 7.197% Maturity Date: 15 Aug 40							
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822							
2,100,000.00	125.0517000	54,250.00	2,626,085.70	2,544,708.60	81,377.10	0.00	81,377.10
Issue Date: 22 Feb 01 Rate: 7.75% Yield to Maturity: 5.652% Maturity Date: 1 Mar 31							
PSEG PWR LLC 8.625% DUE 04-15-2031 SEDOL: 2828374							
1,800,000.00	128.4309000	32,775.00	2,311,756.20	2,351,934.00	- 40,177.80	0.00	- 40,177.80
Issue Date: 15 Oct 01 Rate: 8.625% Yield to Maturity: 6.152% Maturity Date: 15 Apr 31							

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					Market	Translation	
Fixed Income							
Corporate bonds							
PULTE HOMES INC 5.25% DUE 01-15-2014 SEDOL: 2326641							
400,000.00	98.5000000	9,683.33	394,000.00	391,000.00	3,000.00	0.00	3,000.00
Issue Date: 16 Jan 04 Rate: 5.25% Yield to Maturity: 5.795% Maturity Date: 15 Jan 14							
PVTPL ALLY FINL INC GTD NT 144A 6.25% DUE 12-01-2017 BEO SEDOL: B3WBWP0							
400,000.00	100.0000000	2,986.11	400,000.00	390,500.00	9,500.00	0.00	9,500.00
Issue Date: 18 Nov 10 Rate: 6.25% Yield to Maturity: 6.248% Maturity Date: 1 Dec 17							
PVTPL AMERN HONDA FIN CORP MEDIUM TERM NTS NT 144A 3.875 DUE 09-21-2020 BEO CUSIP: 02666QG72							
1,310,000.00	96.2600000	14,100.69	1,261,006.00	1,306,554.70	- 45,548.70	0.00	- 45,548.70
Issue Date: 21 Sep 10 Rate: 3.875% Yield to Maturity: 4.35% Maturity Date: 21 Sep 20							
PVTPL AT&T INC 144A 5.35 DUE 09-01-2040 SEDOL: B5MXBC0							
10,883,000.00	94.0466000	192,462.83	10,235,091.48	9,521,730.27	713,361.21	0.00	713,361.21
Issue Date: 2 Sep 10 Rate: 5.35% Yield to Maturity: 5.771% Maturity Date: 1 Sep 40							
PVTPL BARCLAYS BK PLC 5.926 DUE 12-31-2049 BEO CUSIP: 06739FEY3							
2,800,000.00	89.0000000	7,374.58	2,492,000.00	2,450,000.00	42,000.00	0.00	42,000.00
Issue Date: 28 Sep 06 Rate: 5.926% Yield to Maturity: 8.304% Maturity Date: 31 Dec 49							
PVTPL BLACKSTONE HLDGS FIN L C SR NT 144A 6.625% DUE 08-15-2019 BEO CUSIP: 09256BAA5							
1,265,000.00	102.7937000	31,660.14	1,300,340.30	1,336,597.30	- 36,257.00	0.00	- 36,257.00
Issue Date: 20 Aug 09 Rate: 6.625% Yield to Maturity: 6.2% Maturity Date: 15 Aug 19							
PVTPL CELANESE US HLDGS LLC SR NT 144A 6.625% DUE 10-15-2018/09-24-2010 BEO CUSIP: 15089QAA2							
125,000.00	103.2500000	2,231.33	129,062.50	125,000.00	4,062.50	0.00	4,062.50
Issue Date: 24 Sep 10 Rate: 6.625% Call Date: 15 Oct 14 Call Price: 103.31 Yield to Maturity: 6.092% Maturity Date: 15 Oct 18							

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					Market	Translation	
Fixed Income							
Corporate bonds							
PVTPL CITICORP LEASE PASS-THRU TR SER 1999-1 A-2 144A 8.04 DUE 12-15-2019 BEO CUSIP: 17305BAB7							
766,000.00	114.9060000	2,737.17	880,179.96	864,170.56	16,009.40	0.00	16,009.40
Issue Date: 6 Dec 99 Rate: 8.04% Yield to Maturity: 5.875% Maturity Date: 15 Dec 19							
PVTPL EL PASO PERFORMANCE-LINKED TR TR SECS 144A 7.75% DUE 07-15-2011 BEO SEDOL: B19CLY4							
800,000.00	102.3678000	28,588.89	818,942.40	832,000.00	- 13,057.60	0.00	- 13,057.60
Issue Date: 19 Jul 06 Rate: 7.75% Yield to Maturity: 3.277% Maturity Date: 15 Jul 11							
PVTPL FORESIGHT ENERGY LLC / FORESIGHT ENERGY SR NT 144A 9.625 8-15-17 CUSIP: 345525AA7							
712,000.00	106.5000000	26,460.19	758,280.00	687,080.00	71,200.00	0.00	71,200.00
Issue Date: 12 Aug 10 Rate: 9.625% Yield to Maturity: 8.325% Maturity Date: 15 Aug 17							
PVTPL GEORGIA PAC CORP SR NT 144A 7.125%DUE 01-15-201701-15-2012 BEO CUSIP: 373298CH9							
573,000.00	106.5000000	18,825.43	610,245.00	578,231.25	32,013.75	0.00	32,013.75
Issue Date: 29 Dec 06 Rate: 7.125% Call Date: 15 Jan 12 Call Price: 103.56 Yield to Maturity: 5.832% Maturity Date: 15 Jan 17							
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4							
300,000.00	117.5918000	8,906.25	352,775.40	348,924.00	3,851.40	0.00	3,851.40
Issue Date: 29 Jul 09 Rate: 7.125% Yield to Maturity: 5.85% Maturity Date: 1 Aug 39							
PVTPL HSBC FIN CORP SR SUB NT 6.676 DUE 01-15-2021 SEDOL: B4R90Y1							
500,000.00	101.0281000	2,596.22	505,140.50	485,445.00	19,695.50	0.00	19,695.50
Issue Date: 3 Dec 10 Rate: 6.676% Yield to Maturity: 6.532% Maturity Date: 15 Jan 21							
PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO SEDOL: B5NQTC4							
300,000.00	106.0000000	7,095.83	318,000.00	299,991.00	18,009.00	0.00	18,009.00
Issue Date: 20 Aug 10 Rate: 6.5% Yield to Maturity: 4.697% Maturity Date: 1 Sep 14							

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					Market	Translation	
Fixed Income							
Corporate bonds							
PVTPL INTL LEASE FIN CORP SR SEC2 NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO SEDOL: B59WKT0							
400,000.00	106.7500000	9,825.00	427,000.00	399,984.00	27,016.00	0.00	27,016.00
Issue Date: 20 Aug 10 Rate: 6.75% Yield to Maturity: 5.351% Maturity Date: 1 Sep 16							
PVTPL INTL LEASE FIN CORP SR SEC2 NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEOSEDOL: B4V2W62							
3,400,000.00	106.2500000	88,152.08	3,612,500.00	3,399,864.00	212,636.00	0.00	212,636.00
Issue Date: 20 Aug 10 Rate: 7.125% Yield to Maturity: 6.09% Maturity Date: 1 Sep 18							
PVTPL KKR GROUP FIN CO LLC SR NT 144A 6.375% DUE 09-29-2020/09-29-2010 BEO CUSIP: 48248NAA8							
1,009,000.00	99.5730000	16,438.29	1,004,691.57	1,015,989.56	- 11,297.99	0.00	- 11,297.99
Issue Date: 29 Sep 10 Rate: 6.375% Yield to Maturity: 6.433% Maturity Date: 29 Sep 20							
PVTPL LIFEPOINT HOSPS INC SR NT 144A 6.625% DUE 10-01-2020/09-23-2010 BEO CUSIP: 53219LAJ8							
215,000.00	99.2500000	3,877.46	213,387.50	215,000.00	- 1,612.50	0.00	- 1,612.50
Issue Date: 23 Sep 10 Rate: 6.625% Call Date: 1 Oct 15 Call Price: 103.31 Yield to Maturity: 6.729% Maturity Date: 1 Oct 20							
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO SEDOL: B4YX002							
2,400,000.00	133.8427000	17,750.00	3,212,224.80	3,139,392.00	72,832.80	0.00	72,832.80
Issue Date: 1 Jun 09 Rate: 8.875% Yield to Maturity: 6.3% Maturity Date: 1 Jun 39							
PVTPL MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 00050 VAR 7-13-2011 CUSIP: 59217ECB8							
500,000.00	100.1135000	765.62	500,567.50	500,000.00	567.50	0.00	567.50
Issue Date: 13 Jan 10 Rate: 0.68906% Yield to Maturity: 0.49% Maturity Date: 13 Jul 11							
PVTPL MET LIFE GLOBAL FDG I MTN TRANCHE # TR 00045 5.125 DUE 06-10-2014 BEO CUSIP: 59217EBW3							
790,000.00	108.7746000	2,361.76	859,319.34	878,835.50	- 19,516.16	0.00	- 19,516.16
Issue Date: 10 Jun 09 Rate: 5.125% Yield to Maturity: 2.45% Maturity Date: 10 Jun 14							

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					Market	Translation	
Fixed Income							
Corporate bonds							
PVTPL METROPOLITAN LIFE GLOBAL FDG I SR NT 144A 5.125% DUE 04-10-2013 BEO SEDOL: B2QV5R2							
1,600,000.00	107.6718000	18,450.00	1,722,748.80	1,598,816.00	123,932.80	0.00	123,932.80
Issue Date: 10 Apr 08 Rate: 5.125% Yield to Maturity: 1.673% Maturity Date: 10 Apr 13							
PVTPL NALCO CO USD SR NT 144A 6.625% DUE01-15-2019/12-21-2010 BEO CUSIP: 629855AQ0							
400,000.00	102.2500000	736.11	409,000.00	400,000.00	9,000.00	0.00	9,000.00
Issue Date: 21 Dec 10 Rate: 6.625% Call Date: 15 Jan 14 Call Price: 104.96 Yield to Maturity: 6.263% Maturity Date: 15 Jan 19							
PVTPL NGPL PIPECO LLC SR NT 144A 7.768% DUE 12-15-2037 BEO SEDOL: B2B3313							
4,400,000.00	104.3720000	15,190.75	4,592,368.00	3,914,130.00	678,238.00	0.00	678,238.00
Issue Date: 21 Dec 07 Rate: 7.768% Yield to Maturity: 7.391% Maturity Date: 15 Dec 37							
PVTPL NRG ENERGY INC SR NT 144A 8.25 DUE 09-01-2020/09-01-2015 BEO SEDOL: B59B503							
2,225,000.00	102.5000000	66,796.35	2,280,625.00	2,236,375.00	44,250.00	0.00	44,250.00
Issue Date: 20 Aug 10 Rate: 8.25% Call Date: 1 Sep 15 Call Price: 104.12 Yield to Maturity: 7.873% Maturity Date: 1 Sep 20							
PVTPL PRUDENTIAL HLDGS LLC SER C INSD NT 144A 8.695 12-18-2023 BEO SF 12-18-13CUSIP: 74438GAE1							
596,000.00	119.1460000	1,871.35	710,110.16	735,464.00	- 25,353.84	0.00	- 25,353.84
Issue Date: 18 Dec 01 Rate: 8.695% Call Date: 18 Jun 14 Call Price: 4.28 Yield to Maturity: 5.896% Maturity Date: 18 Dec 23							
PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO CUSIP: 86175DAA7							
500,000.00	103.6830000	1,311.56	518,415.00	500,000.00	18,415.00	0.00	18,415.00
Issue Date: 15 Dec 10 Rate: 5.902% Yield to Maturity: 5.052% Maturity Date: 15 Dec 15							
PVTPL VIVENDI NT 144A 5.75% DUE 04-04-2013/04-04-2008 BEO SEDOL: B2QQYH0							
3,000,000.00	107.8641000	41,687.50	3,235,923.00	2,946,480.00	289,443.00	0.00	289,443.00
Issue Date: 4 Apr 08 Rate: 5.75% Yield to Maturity: 2.162% Maturity Date: 4 Apr 13							

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Fixed Income							
Corporate bonds							
QUICKSILVER RES 7.125% DUE 04-01-2016 CUSIP: 74837RAC8	95.7500000	7,552.50	405,980.00	404,920.00	1,060.00	0.00	1,060.00
Issue Date: 16 Mar 06 Rate: 7.125% Call Date: 1 Apr 11 Call Price: 103.56 Yield to Maturity: 8.132% Maturity Date: 1 Apr 16							
QWEST CORP NT FLTG RATE DUE 06-15-2013 REG SEDOL: B0YBQP5	104.5000000	2,012.56	1,254,000.00	1,202,750.00	51,250.00	0.00	51,250.00
Issue Date: 15 Dec 05 Rate: 3.55156% Yield to Maturity: 1.708% Maturity Date: 15 Jun 13							
RABOBANK NEDERLAND NT 2.125% DUE 10-13-2015 CUSIP: 21685WBLO	96.7104000	6,192.60	1,300,754.88	1,341,704.75	- 40,949.87	0.00	- 40,949.87
Issue Date: 13 Oct 10 Rate: 2.125% Yield to Maturity: 2.866% Maturity Date: 13 Oct 15							
RANGE RES CORP 6.375% DUE 03-15-2015 CUSIP: 75281AAF6	102.0000000	2,440.20	132,600.00	130,000.00	2,600.00	0.00	2,600.00
Issue Date: 9 Mar 05 Rate: 6.375% Call Date: 15 Mar 11 Call Price: 102.12 Yield to Maturity: 5.829% Maturity Date: 15 Mar 15							
RANGE RES CORP 6.75% DUE 08-01-2020 CUSIP: 75281AAL3	103.1250000	34,819.50	1,377,750.00	1,336,000.00	41,750.00	0.00	41,750.00
Issue Date: 12 Aug 10 Rate: 6.75% Call Date: 1 Aug 15 Call Price: 103.37 Yield to Maturity: 6.31% Maturity Date: 1 Aug 20							
RANGE RES CORP 7.5% DUE 10-01-2017 CUSIP: 75281AAH2	105.3750000	16,143.75	907,278.75	861,496.74	45,782.01	0.00	45,782.01
Issue Date: 28 Sep 07 Rate: 7.5% Call Date: 1 Oct 11 Call Price: 100.00 Yield to Maturity: 6.501% Maturity Date: 1 Oct 17							
RAYTHEON COMPANY 1.625 DUE 10-15-2015 CUSIP: 755111BS9	95.9456000	3,333.05	997,834.24	1,035,444.80	- 37,610.56	0.00	- 37,610.56
Issue Date: 20 Oct 10 Rate: 1.625% Yield to Maturity: 2.529% Maturity Date: 15 Oct 15							

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					Market	Translation	
Fixed Income							
Corporate bonds							
REYNOLDS AMERN INC SR SECD NT 7.3% DUE 07-15-2015 BEO SEDOL: B1L3XW7							
2,700,000.00	113.1808000	90,885.00	3,055,881.60	2,844,099.00	211,782.60	0.00	211,782.60
Issue Date: 15 Jul 06 Rate: 7.3% Call Date: 14 Jul 15 Call Price: 100.00 Yield to Maturity: 4.088% Maturity Date: 15 Jul 15							
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL: B1Z53M9							
200,000.00	103.9733000	644.44	207,946.60	210,186.00	- 2,239.40	0.00	- 2,239.40
Issue Date: 21 Jun 07 Rate: 7.25% Call Date: 14 Jun 37 Call Price: 100.00 Yield to Maturity: 6.92% Maturity Date: 15 Jun 37							
ROHM & HAAS CO 7.85% DUE 07-15-2029 SEDOL: 2535812							
900,000.00	116.1990000	32,577.50	1,045,791.00	1,009,800.00	35,991.00	0.00	35,991.00
Issue Date: 6 Jul 99 Rate: 7.85% Call Date: 14 Jul 29 Call Price: 100.00 Yield to Maturity: 6.351% Maturity Date: 15 Jul 29							
ROYAL BK SCOTLAND PERPETUAL REGULATORY TIER ONE SECS SER1 7.648 DUE 08-29-2049 SEDOL: 2791636							
2,500,000.00	83.6250000	48,331.11	2,090,625.00	3,009,225.00	- 918,600.00	0.00	- 918,600.00
Issue Date: 20 Aug 01 Rate: 7.648% Call Date: 30 Sep 31 Call Price: 100.00 Yield to Maturity: 9.462% Maturity Date: 29 Aug 49							
S.W. AIRLS 2007-1 6.15% DUE 02-01-2024 CUSIP: 84474YAA4							
871,665.61	110.9700000	22,336.43	967,287.32	880,382.27	86,905.05	0.00	86,905.05
Issue Date: 3 Oct 07 Rate: 6.15% Yield to Maturity: 4.394% Maturity Date: 1 Feb 24							
SEAGATE TECH HDD 6.375% DUE 10-01-2011 SEDOL: B1FH3M5							
400,000.00	102.6250000	6,375.00	410,500.00	414,000.00	- 3,500.00	0.00	- 3,500.00
Issue Date: 20 Sep 06 Rate: 6.375% Yield to Maturity: 2.806% Maturity Date: 1 Oct 11							
SIMON PPTY GROUP L 6.75% DUE 05-15-2014 CUSIP: 828807CB1							
459,000.00	112.5699000	3,958.87	516,695.84	529,098.48	- 12,402.64	0.00	- 12,402.64
Issue Date: 15 May 09 Rate: 6.75% Yield to Maturity: 2.815% Maturity Date: 15 May 14							

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					Market	Translation	
Fixed Income							
Corporate bonds							
SLM CORP MEDIUM TERM NTS BOOK ENTRY	TRA # TR 00102 01/16/07 VAR 01-27-14	SEDOL: B1N4GR4					
1,700,000.00	90.0715000	1,889.55	1,531,215.50	777,750.00	753,465.50	0.00	753,465.50
Issue Date: 16 Jan 07 Rate: 0.58844% Yield to Maturity: 4.024% Maturity Date: 27 Jan 14							
SLM CORP MEDIUM TERM NTS BOOK ENTRY	TRANCHE # TR 00101 VAR RT DUE 10-25-2011	SEDOL: B1GGNT8					
3,300,000.00	98.6022000	3,231.62	3,253,872.60	3,300,000.00	- 46,127.40	0.00	- 46,127.40
Issue Date: 31 Oct 06 Rate: 0.51844% Yield to Maturity: 2.247% Maturity Date: 25 Oct 11							
SLM CORP MEDIUM TERM NTS BOOK ENTRY 5% DUE 10-01-2013	BEO	SEDOL: 2916633					
250,000.00	100.2586000	3,125.00	250,646.50	248,437.50	2,209.00	0.00	2,209.00
Issue Date: 24 Sep 03 Rate: 5% Yield to Maturity: 4.895% Maturity Date: 1 Oct 13							
SLM CORP MEDIUM 5.375% DUE 05-15-2014	SEDOL: B010S82						
900,000.00	100.4928000	6,181.25	904,435.20	905,500.00	- 1,064.80	0.00	- 1,064.80
Issue Date: 5 May 04 Rate: 5.375% Yield to Maturity: 5.212% Maturity Date: 15 May 14							
SLM CORP 8 DUE 03-25-2020	SEDOL: B4XQ0K2						
900,000.00	101.3905000	19,200.00	912,514.50	876,375.00	36,139.50	0.00	36,139.50
Issue Date: 22 Mar 10 Rate: 8% Yield to Maturity: 7.783% Maturity Date: 25 Mar 20							
SOUTHERN CO 2.375% DUE 09-15-2015	CUSIP: 842587CG0						
1,446,000.00	98.4395000	9,921.16	1,423,435.17	1,445,725.26	- 22,290.09	0.00	- 22,290.09
Issue Date: 17 Sep 10 Rate: 2.375% Yield to Maturity: 2.73% Maturity Date: 15 Sep 15							
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	SEDOL: 2632917						
600,000.00	114.9989000	9,975.00	689,993.40	659,292.00	30,701.40	0.00	30,701.40
Issue Date: 1 Apr 99 Rate: 6.65% Yield to Maturity: 5.351% Maturity Date: 1 Apr 29							

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					Market	Translation	
Fixed Income							
Corporate bonds							
SOUTHWESTN ENERGY SR NT 7.5 DUE	02-01-2018	SEDOL: B4T7WY7					
400,000.00	112.7500000	12,500.00	451,000.00	426,000.00	25,000.00	0.00	25,000.00
Issue Date: 16 Jan 08 Rate: 7.5% Yield to Maturity: 5.315% Maturity Date: 1 Feb 18							
STARWOOD HOTELS & STEP CPN 7.875% DUE	05-01-2012	SEDOL: 2462363					
900,000.00	106.5000000	11,812.50	958,500.00	981,000.00	- 22,500.00	0.00	- 22,500.00
Issue Date: 1 Nov 02 Rate: 7.875% Call Date: 30 Apr 12 Call Price: 100.00 Yield to Maturity: 2.867% Maturity Date: 1 May 12							
STEEL DYNAMICS INC 7.375% DUE	11-01-2012	SEDOL: B3BR204					
600,000.00	105.5000000	7,375.00	633,000.00	625,500.00	7,500.00	0.00	7,500.00
Issue Date: 1 May 08 Rate: 7.375% Yield to Maturity: 4.221% Maturity Date: 1 Nov 12							
STERLING EQUIP INC US GOVT GTD SHIP	FINGBD SER 2001 6.125 DUE	09-28-2019	CUSIP: 85928QAA0				
700,711.47	110.1430000	1,430.62	771,784.63	750,637.05	21,147.58	0.00	21,147.58
Issue Date: 19 Dec 01 Rate: 6.125% Maturity Date: 28 Sep 19							
TARGET CORP NT 7 DUE	01-15-2038/01-17-2008	REG SEDOL: B2NPQ41					
1,600,000.00	122.5935000	51,644.45	1,961,496.00	1,588,256.00	373,240.00	0.00	373,240.00
Issue Date: 17 Jan 08 Rate: 7% Yield to Maturity: 5.401% Maturity Date: 15 Jan 38							
TARGET CORP 6.5% DUE	10-15-2037	SEDOL: B287YT3					
800,000.00	116.6063000	10,977.78	932,850.40	797,776.00	135,074.40	0.00	135,074.40
Issue Date: 5 Oct 07 Rate: 6.5% Yield to Maturity: 5.328% Maturity Date: 15 Oct 37							
TEACHERS INS & 6.85% DUE	12-16-2039	SEDOL: B50WZ61					
300,000.00	117.0002000	856.25	351,000.60	299,619.00	51,381.60	0.00	51,381.60
Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 5.65% Maturity Date: 16 Dec 39							

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					Market	Translation	
Fixed Income							
Corporate bonds							
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: B28WMV6							
200,000.00	107.0695000	2,183.33	214,139.00	201,450.22	12,688.78	0.00	12,688.78
Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 6.011% Maturity Date: 1 May 37							
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8							
700,000.00	110.4474000	2,100.00	773,131.80	766,955.00	6,176.80	0.00	6,176.80
Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 5.981% Maturity Date: 15 Jun 39							
TIME WARNER COMPANIES 7.25 DEC DUE 10-15-2017 BEO SEDOL: 2524832							
1,500,000.00	119.3618000	22,958.33	1,790,427.00	1,598,895.00	191,532.00	0.00	191,532.00
Issue Date: 8 Oct 97 Rate: 7.25% Yield to Maturity: 3.967% Maturity Date: 15 Oct 17							
TIME WARNER INC 6.5% DUE 11-15-2036 SEDOL: B1GZC54							
3,000,000.00	109.2943000	24,916.67	3,278,829.00	3,089,190.00	189,639.00	0.00	189,639.00
Issue Date: 13 Nov 06 Rate: 6.5% Yield to Maturity: 5.801% Maturity Date: 15 Nov 36							
TN GAS PIPELN CO 7% DUE 10-15-2028 SEDOL: 2298278							
2,500,000.00	105.7440000	36,944.45	2,643,600.00	2,373,525.00	270,075.00	0.00	270,075.00
Issue Date: 9 Oct 98 Rate: 7% Yield to Maturity: 6.451% Maturity Date: 15 Oct 28							
TOLEDO EDISON CO 6.15% DUE 05-15-2037 SEDOL: B1HKL95							
1,500,000.00	103.2998000	11,787.50	1,549,497.00	1,375,200.00	174,297.00	0.00	174,297.00
Issue Date: 16 Nov 06 Rate: 6.15% Yield to Maturity: 5.901% Maturity Date: 15 May 37							
TRANSDIGM INC 7.75 DUE 07-15-2014 CUSIP: 893647AM9							
285,000.00	104.0000000	10,184.79	296,400.00	291,412.50	4,987.50	0.00	4,987.50
Issue Date: 15 Jan 10 Rate: 7.75% Call Date: 15 Jul 11 Call Price: 101.93 Yield to Maturity: 4.216% Maturity Date: 15 Jul 14							

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						Translation	Total
Fixed Income							
Corporate bonds							
TRANSDIGM INC 7.75% DUE 07-15-2014 CUSIP: 893647AJ6							
783,000.00	104.0000000	27,981.37	814,320.00	763,822.62	50,497.38	0.00	50,497.38
Issue Date: 23 Jun 06 Rate: 7.75% Call Date: 15 Jul 11 Call Price: 101.93 Yield to Maturity: 4.216% Maturity Date: 15 Jul 14							
TRANSOCEAN INC 6.8% DUE 03-15-2038 CUSIP: 893830AT6							
2,100,000.00	102.4861000	42,046.67	2,152,208.10	1,956,701.44	195,506.66	0.00	195,506.66
Issue Date: 11 Dec 07 Rate: 6.8% Yield to Maturity: 6.601% Maturity Date: 15 Mar 38							
TRCNTNTL GAS PIPE LINE CORP SR DEB 7.25 DUE 12-01-2026/01-31-2025 REG SEDOL: 2977050							
2,000,000.00	121.3690000	12,083.33	2,427,380.00	1,894,620.00	532,760.00	0.00	532,760.00
Issue Date: 2 Dec 96 Rate: 7.25% Call Date: 31 Jan 25 Call Price: 100.00 Yield to Maturity: 5.252% Maturity Date: 1 Dec 26							
TX COMPETITIVE ELEC HLDGS CO LLC / TC SRNT STEP UP 11-01-2015 01-28-2009 CUSIP: 882330AF0							
480,000.00	56.5000000	8,199.99	271,200.00	456,000.00	- 184,800.00	0.00	- 184,800.00
Issue Date: 1 Nov 08 Rate: 10.25% Call Date: 1 Nov 11 Call Price: 105.12 Yield to Maturity: 26.793% Maturity Date: 1 Nov 15							
UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00145 VAR RT DUE 2-23-2012CUSIP: 90261XGA4							
1,300,000.00	100.8437000	1,949.66	1,310,968.10	1,300,000.00	10,968.10	0.00	10,968.10
Issue Date: 23 Feb 10 Rate: 1.38438% Yield to Maturity: 0.673% Maturity Date: 23 Feb 12							
UBS PFD FDG TR V FLTG RT 6.243% DUE 05-29-2049 SEDOL: B14YXB6							
1,600,000.00	96.0000000	12,763.47	1,536,000.00	1,553,360.00	- 17,360.00	0.00	- 17,360.00
Issue Date: 12 May 06 Rate: 6.243% Call Date: 15 May 16 Call Price: 100.00 Yield to Maturity: 7.15% Maturity Date: 29 May 49							
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63							
2,300,000.00	112.1848000	19,470.14	2,580,250.40	2,015,099.00	565,151.40	0.00	565,151.40
Issue Date: 19 Nov 07 Rate: 6.625% Yield to Maturity: 5.73% Maturity Date: 15 Nov 37							

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						Translation	Total
Fixed Income							
Corporate bonds							
UNITEDHEALTH GROUP 6% DUE 02-15-2018 SEDOL: B2PK6X3							
1,900,000.00	113.5146000	43,066.67	2,156,777.40	1,898,271.00	258,506.40	0.00	258,506.40
Issue Date: 7 Feb 08 Rate: 6% Yield to Maturity: 3.814% Maturity Date: 15 Feb 18							
UNUM GROUP 5.625 DUE 09-15-2020 CUSIP: 91529YAH9							
1,110,000.00	100.3762000	18,384.37	1,114,175.82	1,108,656.90	5,518.92	0.00	5,518.92
Issue Date: 15 Sep 10 Rate: 5.625% Yield to Maturity: 5.573% Maturity Date: 15 Sep 20							
USB CAP IX NML INC TR SECS DUE 04-15-2049 REG SEDOL: B11FJM5							
1,115,000.00	77.0000000	14,568.22	858,550.00	1,037,789.51	- 179,239.51	0.00	- 179,239.51
Issue Date: 17 Mar 06 Rate: 6.189% Yield to Maturity: 99.99% Maturity Date: 15 Apr 49							
UTD AIRLS PASS 9.75 DUE 01-15-2017 SEDOL: B44YBK2							
1,808,278.51	115.0000000	81,297.19	2,079,520.29	1,900,952.78	178,567.51	0.00	178,567.51
Issue Date: 24 Nov 09 Rate: 9.75% Yield to Maturity: 5.413% Maturity Date: 15 Jan 17							
UTD PARCEL SVC INC 4.875% DUE 11-15-2040 SEDOL: B5VT583							
200,000.00	96.8600000	1,327.08	193,720.00	197,114.00	- 3,394.00	0.00	- 3,394.00
Issue Date: 12 Nov 10 Rate: 4.875% Yield to Maturity: 5.08% Maturity Date: 15 Nov 40							
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3							
2,400,000.00	144.9618000	27,216.67	3,479,083.20	3,076,534.00	402,549.20	0.00	402,549.20
Issue Date: 6 Nov 08 Rate: 8.875% Yield to Maturity: 5.651% Maturity Date: 15 Nov 38							
VERIZON GLOBAL FDG 5.85% DUE 09-15-2035 SEDOL: BOKSRL3							
2,700,000.00	103.4359000	46,507.50	2,792,769.30	2,613,936.64	178,832.66	0.00	178,832.66
Issue Date: 13 Sep 05 Rate: 5.85% Yield to Maturity: 5.591% Maturity Date: 15 Sep 35							

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Fixed Income							
Corporate bonds							
VERIZON WIRELESS 3.75% DUE 05-20-2011 SEDOL: B5B2FW6							
2,400,000.00	101.2259000	10,250.00	2,429,421.60	2,398,128.00	31,293.60	0.00	31,293.60
Issue Date: 22 May 09 Rate: 3.75% Yield to Maturity: 0.565% Maturity Date: 20 May 11							
VERIZON 6.9% DUE 04-15-2038 SEDOL: B2QQFS8							
3,600,000.00	116.6353000	52,440.00	4,198,870.80	3,683,880.00	514,990.80	0.00	514,990.80
Issue Date: 4 Apr 08 Rate: 6.9% Yield to Maturity: 5.691% Maturity Date: 15 Apr 38							
VERIZON 7.35% DUE 04-01-2039 SEDOL: B3K7M05							
2,000,000.00	122.9979000	36,750.00	2,459,958.00	1,965,760.00	494,198.00	0.00	494,198.00
Issue Date: 27 Mar 09 Rate: 7.35% Yield to Maturity: 5.701% Maturity Date: 1 Apr 39							
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B29SN65							
1,025,000.00	110.1074000	31,194.17	1,128,600.85	1,063,688.00	64,912.85	0.00	64,912.85
Issue Date: 7 Dec 07 Rate: 6.6% Yield to Maturity: 5.851% Maturity Date: 15 Jan 38							
WACHOVIA CORP NEW 5.5% DUE 08-01-2035 SEDOL: B0FR9F3							
600,000.00	93.6624000	13,750.00	561,974.40	561,498.00	476.40	0.00	476.40
Issue Date: 1 Aug 05 Rate: 5.5% Yield to Maturity: 5.996% Maturity Date: 1 Aug 35							
WACHOVIA CORP 5.75% DUE 02-01-2018 SEDOL: B2PCZM1							
1,000,000.00	111.0302000	23,958.33	1,110,302.00	965,740.00	144,562.00	0.00	144,562.00
Issue Date: 31 Jan 08 Rate: 5.75% Yield to Maturity: 3.949% Maturity Date: 1 Feb 18							
WAL-MART STORES 5.25% DUE 09-01-2035 SEDOL: B0J45R4							
800,000.00	100.6348000	14,000.00	805,078.40	750,216.00	54,862.40	0.00	54,862.40
Issue Date: 31 Aug 05 Rate: 5.25% Yield to Maturity: 5.204% Maturity Date: 1 Sep 35							

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					Market	Translation	
Fixed Income							
Corporate bonds							
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL: B1CL665							
300,000.00	102.2087000	6,197.92	306,626.10	299,607.00	7,019.10	0.00	7,019.10
Issue Date: 29 Aug 06 Rate: 5.95% Yield to Maturity: 5.783% Maturity Date: 26 Aug 36							
WELLS FARGO CAP X 5.95% DUE 12-15-2086 SEDOL: B1JNGS6							
1,700,000.00	96.5264000	4,495.55	1,640,948.80	1,609,611.00	31,337.80	0.00	31,337.80
Issue Date: 5 Dec 06 Rate: 5.95% Call Date: 15 Dec 11 Call Price: 100.00 Yield to Maturity: 6.221% Maturity Date: 15 Dec 86							
WELLS FARGO CAP XV C CRF WFC DUE 12-29-2044/09-26-2017 BEO SEDOL: B3D08W5							
300,000.00	111.2500000	7,718.75	333,750.00	291,000.00	42,750.00	0.00	42,750.00
Issue Date: 10 Sep 08 Rate: 9.75% Call Date: 26 Sep 17 Call Price: 100.00 Yield to Maturity: 5.274% Maturity Date: 29 Dec 44							
WHIRLPOOL CORP 8% DUE 05-01-2012 SEDOL: B426VG6							
1,000,000.00	107.7617000	13,333.33	1,077,617.00	998,890.00	78,727.00	0.00	78,727.00
Issue Date: 4 May 09 Rate: 8% Yield to Maturity: 2.065% Maturity Date: 1 May 12							
WHITING PETE CORP 7% DUE 02-01-2014 CUSIP: 966387AE2							
2,480,000.00	105.0000000	43,400.00	2,604,000.00	2,375,897.92	228,102.08	0.00	228,102.08
Issue Date: 4 Oct 05 Rate: 7% Call Date: 31 Jan 14 Call Price: 100.00 Yield to Maturity: 5.222% Maturity Date: 1 Feb 14							
WYNN LAS VEGAS LLC 7.875% DUE 11-01-2017 SEDOL: B63DM23							
3,050,000.00	107.7500000	40,031.25	3,286,375.00	3,009,610.15	276,764.85	0.00	276,764.85
Issue Date: 1 May 10 Rate: 7.875% Call Date: 1 Nov 13 Call Price: 103.93 Yield to Maturity: 6.452% Maturity Date: 1 Nov 17							
YUM BRANDS INC 6.875% DUE 11-15-2037 SEDOL: B28QNX7							
300,000.00	113.4911000	2,635.42	340,473.30	298,725.00	41,748.30	0.00	41,748.30
Issue Date: 19 Oct 07 Rate: 6.875% Yield to Maturity: 5.87% Maturity Date: 15 Nov 37							

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Shares/PAR value							Translation	

Fixed Income

Corporate bonds

1ST UN NATL BK N C CHARLOTTE TR SB 1 SUB6.18 BD MTN 2-15-36 BEO PUT 2-15-06 PAR CUSIP: 33738MAA9

494,000.00	108.5865000	11,533.25	536,417.31	539,359.08	- 2,941.77	0.00	- 2,941.77
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Issue Date: 22 Feb 96 Rate: 6.18% Yield to Maturity: 5.542% Maturity Date: 15 Feb 36 Put Date: 15 Feb 16 Put Price: 100.00

Total USD	6,551,331.79	682,647,485.11	650,678,185.05	31,969,300.06	0.00	31,969,300.06
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Total United States	6,606,231.45	685,516,676.20	652,340,902.58	33,256,906.39	- 81,132.77	33,175,773.62
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Total Corporate Bonds

709,090,999.95	7,751,567.54	777,686,391.13	738,140,070.66	38,894,563.32	651,757.15	39,546,320.47
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Bank loans

United States - USD

CF INDUSTRIES HOLDINGS INC B-1 TERM LOANDUE 04-05-2015 BEO CUSIP: 029TBZZ98

105,823.58	100.3744000	0.00	106,219.78	105,823.58	396.20	0.00	396.20
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Issue Date: 5 Apr 10 Rate: 3.5% Maturity Date: 5 Apr 15

WARNER CHILCOTT CO INC TERM B-4 LOAN DUE02-20-2016 BEO CUSIP: LX1158307

164,215.69	100.8590000	0.00	165,626.30	165,937.50	- 311.20	0.00	- 311.20
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Issue Date: 1 Oct 09 Rate: 4.25% Maturity Date: 20 Feb 16

WARNER CHILCOTT CORP TERM B-3 LOAN DUE 02-20-2016 BEO CUSIP: LX1158299

505,784.31	100.8590000	0.00	510,128.99	511,087.50	- 958.51	0.00	- 958.51
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Issue Date: 18 Aug 10 Rate: 4.25% Maturity Date: 20 Feb 16

Total USD	0.00	781,975.07	782,848.58	- 873.51	0.00	- 873.51
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Total United States	0.00	781,975.07	782,848.58	- 873.51	0.00	- 873.51
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Fixed Income							
Bank loans							
Total Bank Loans			781,975.07	782,848.58	- 873.51	0.00	- 873.51

Government mortgage backed securities

United States - USD

EDERAL NATL MTG ASSN GTD MTG POOL #AH0935 3.5% 12-01-2040 BEO CUSIP: 3138A2BD0							
1,000,000.00	95.6000000	2,916.67	956,000.00	960,546.87	- 4,546.87	0.00	- 4,546.87
Issue Date: 1 Dec 10 Rate: 3.5% Yield to Maturity: 4.116% Maturity Date: 1 Dec 40							
FHLMC GOLD POOL W3-0008 7.645 05-01-2025 CUSIP: 3128HJAH9							
1,188,543.12	113.3940000	7,572.01	1,347,736.59	1,189,285.95	158,450.64	0.00	158,450.64
Issue Date: 1 May 00 Rate: 7.645% Maturity Date: 1 May 25							
FHLMC MULTICLASS SER T-015 6.96 11-25-2028 CUSIP: 3133THRS8							
1,513,002.73	103.3171000	8,775.42	1,563,190.54	1,550,354.64	12,835.90	0.00	12,835.90
Issue Date: 1 Jan 99 Rate: 6.96% Yield to Maturity: 5.053% Maturity Date: 25 Nov 28							
FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044 CUSIP: 31395A3J2							
1,383,401.04	97.7291000	2,008.24	1,351,985.39	1,398,916.97	- 46,931.58	0.00	- 46,931.58
Issue Date: 1 Jun 04 Rate: 1.742% Yield to Maturity: 2.111% Maturity Date: 25 Jul 44							
FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG CUSIP: 31395HHV5							
572,302.42	97.6697000	735.19	558,966.06	574,887.01	- 15,920.95	0.00	- 15,920.95
Issue Date: 1 Oct 04 Rate: 1.541535% Yield to Maturity: 1.93% Maturity Date: 25 Oct 44							
FHLMC MULTICLASS SER 3203 CL ZW 5 11-15-2035 CUSIP: 31397ARN5							
5,586,170.10	98.1848000	23,275.71	5,484,769.94	4,974,867.00	509,902.94	0.00	509,902.94
Issue Date: 1 Aug 06 Rate: 5% Yield to Maturity: 5.194% Maturity Date: 15 Nov 35							

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						Translation	Total
Fixed Income							
Government mortgage backed securities							
FHLMC MULTICLASS SER 3204 CL ZM 5	08-15-2034	CUSIP: 31397AL50					
4,468,936.12	97.0117000	18,620.57	4,335,390.90	3,940,019.68	395,371.22	0.00	395,371.22
Issue Date: 1 Aug 06 Rate: 5% Yield to Maturity: 5.281% Maturity Date: 15 Aug 34							
FHLMC MULTICLASS SER 3346 CL FA	02-15-2019	CUSIP: 31397JTZ7					
1,308,150.75	99.9986000	285.07	1,308,132.44	1,307,844.14	288.30	0.00	288.30
Issue Date: 15 Jul 07 Rate: 0.49031% Yield to Maturity: 0.491% Maturity Date: 15 Feb 19							
FHLMC MULTICLASS SER 3666 CL FC FLT RT	05-15-2040	CUSIP: 31398QGG6					
430,214.49	100.4414000	189.35	432,113.46	430,752.25	1,361.21	0.00	1,361.21
Issue Date: 15 May 10 Rate: 0.99031% Yield to Maturity: 0.854% Maturity Date: 15 May 40							
FHLMC POOL #1B4597 ADJ RT	02-01-2040	CUSIP: 3128JP7K0					
1,022,240.93	103.4950000	5,990.33	1,057,968.25	1,060,375.30	- 2,407.05	0.00	- 2,407.05
Issue Date: 1 Feb 10 Rate: 3.518% Yield to Maturity: 2.466% Maturity Date: 1 Feb 40							
FHLMC POOL #1Q0723 ADJ RT	01-01-2038	CUSIP: 3128S4YU5					
1,064,285.52	105.7658000	9,700.96	1,125,650.09	1,133,464.08	- 7,813.99	0.00	- 7,813.99
Issue Date: 1 Feb 09 Rate: 5.611% Yield to Maturity: 1.939% Maturity Date: 1 Jan 38							
FNMA FLTG SER 2010-141 CL FB	12-25-2040	CUSIP: 31398SXN8					
10,643,588.62	99.8706000	1,296.07	10,629,815.82	10,640,262.50	- 10,446.68	0.00	- 10,446.68
Issue Date: 25 Nov 10 Rate: 0.73063% Yield to Maturity: 0.768% Maturity Date: 25 Dec 40							
FNMA POOL #AA4302 4% 04-01-2039	BEO	CUSIP: 31416MX82					
1,000,099.23	99.5796000	3,333.66	995,894.81	1,034,321.38	- 38,426.57	0.00	- 38,426.57
Issue Date: 1 Mar 09 Rate: 4% Yield to Maturity: 4.059% Maturity Date: 1 Apr 39							

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					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AD0101 4.879% DUE 07-01-2019 BEO CUSIP: 31418MDF6							
664,518.05	108.7566000	2,701.81	722,707.23	700,781.01	21,926.22	0.00	21,926.22
Issue Date: 1 Aug 09 Rate: 4.88% Maturity Date: 1 Jul 19							
FNMA POOL #AD0166 4.874% DUE 08-01-2019 BEO CUSIP: 31418MFG2							
935,372.23	108.6906000	3,799.17	1,016,661.68	978,340.89	38,320.79	0.00	38,320.79
Issue Date: 1 Aug 09 Rate: 4.874% Maturity Date: 1 Aug 19							
FNMA POOL #AD0342 4.639% DUE 10-01-2019 BEO CUSIP: 31418MLY6							
936,632.33	104.9901000	3,620.86	983,371.22	969,560.81	13,810.41	0.00	13,810.41
Issue Date: 1 Oct 09 Rate: 4.639% Maturity Date: 1 Oct 19							
FNMA POOL #AD7144 ADJ RT DUE 07-01-2040 BEO CUSIP: 31418U5E0							
1,517,808.35	103.7000000	4,426.94	1,573,967.25	1,593,758.06	- 19,790.81	0.00	- 19,790.81
Issue Date: 1 Jul 10 Rate: 3.5% Yield to Maturity: 2.366% Maturity Date: 1 Jul 40							
FNMA POOL #AD7267 ADJ RT DUE 07-01-2040 BEO CUSIP: 31418VCD2							
2,263,623.08	103.9507000	7,011.57	2,353,052.03	2,383,347.51	- 30,295.48	0.00	- 30,295.48
Issue Date: 1 Jul 10 Rate: 3.717% Yield to Maturity: 2.498% Maturity Date: 1 Jul 40							
FNMA POOL #AD7797 4% 08-01-2025 BEO CUSIP: 31418VUX8							
1,320,734.68	103.3750000	4,402.45	1,365,309.48	1,380,477.28	- 15,167.80	0.00	- 15,167.80
Issue Date: 1 Jul 10 Rate: 4% Yield to Maturity: 3.124% Maturity Date: 1 Aug 25							
FNMA POOL #AD8529 4.5% 08-01-2040 BEO CUSIP: 31418WPP9							
7,742,668.90	102.7404000	29,035.01	7,954,849.00	8,077,781.30	- 122,932.30	0.00	- 122,932.30
Issue Date: 1 Aug 10 Rate: 4.5% Yield to Maturity: 3.991% Maturity Date: 1 Aug 40							

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					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FNMA POOL #AE0113 4% 07-01-2040 BEO CUSIP: 31419ADT1							
999,999.34	99.6084000	3,333.33	996,083.34	1,034,686.82	- 38,603.48	0.00	- 38,603.48
Issue Date: 1 Jun 10 Rate: 4% Yield to Maturity: 4.053% Maturity Date: 1 Jul 40							
FNMA POOL #AE4425 3.5% 11-01-2040 BEO CUSIP: 31419E4K2							
0.00	95.6000000	5,250.00	0.00	0.00	0.00	0.00	0.00
Issue Date: 1 Dec 10 Rate: 3.5% Yield to Maturity: 4.119% Maturity Date: 1 Nov 40							
FNMA POOL #110020 ADJ RT DUE 06-01-2014 REG CUSIP: 313638DZ8							
122,149.52	100.7490000	206.74	123,064.42	124,936.04	- 1,871.62	0.00	- 1,871.62
Issue Date: 1 Nov 90 Rate: 2.031% Yield to Maturity: 1.269% Maturity Date: 1 Jun 14							
FNMA POOL #254909 4% 09-01-2013 BEO CUSIP: 31371LDN6							
539,771.90	102.5555000	1,799.24	553,565.77	564,145.98	- 10,580.21	0.00	- 10,580.21
Issue Date: 1 Aug 03 Rate: 4% Yield to Maturity: 1.602% Maturity Date: 1 Sep 13							
FNMA POOL #255039 4% 12-01-2013 BEO CUSIP: 31371LHQ5							
330,164.42	102.6870000	1,100.55	339,035.94	345,073.41	- 6,037.47	0.00	- 6,037.47
Issue Date: 1 Nov 03 Rate: 4% Yield to Maturity: 1.634% Maturity Date: 1 Dec 13							
FNMA POOL #255192 4% DUE 04-01-2014 REG SEDOL: B03R245							
207,174.53	104.5090000	690.58	216,516.03	216,529.75	- 13.72	0.00	- 13.72
Issue Date: 1 Mar 04 Rate: 4% Yield to Maturity: 0.523% Maturity Date: 1 Apr 14							
FNMA POOL #398776 7% DUE 05-01-2011 REG CUSIP: 31378G6M0							
73.48	101.3340000	0.43	74.46	76.71	- 2.25	0.00	- 2.25
Issue Date: 1 Sep 97 Rate: 7% Maturity Date: 1 May 11							

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					Market	Translation	

Fixed Income

Government mortgage backed securities

FNMA POOL #463118 5.25% DUE 08-01-2029 BEO CUSIP: 31381KPB9							
757,374.24	103.8714000	3,313.51	786,695.22	775,361.89	11,333.33	0.00	11,333.33
Issue Date: 1 Aug 09 Rate: 5.25% Maturity Date: 1 Aug 29							
FNMA POOL #463403 5.67% 09-01-2024 BEO CUSIP: 31381KX87							
790,373.66	105.0490000	3,734.51	830,279.62	829,151.37	1,128.25	0.00	1,128.25
Issue Date: 1 Sep 09 Rate: 5.67% Maturity Date: 1 Sep 24							
FNMA POOL #594742 8% DUE 07-01-2031 REG CUSIP: 31387UWB3							
103,622.92	115.7170000	690.82	119,909.33	109,127.92	10,781.41	0.00	10,781.41
Issue Date: 1 Jul 01 Rate: 8% Yield to Maturity: 2.745% Maturity Date: 1 Jul 31							
FNMA POOL #995269 ADJ RT DUE 07-01-2035 BEO CUSIP: 31416BT24							
1,394,190.65	103.9060000	2,421.24	1,448,647.73	1,449,156.50	- 508.77	0.00	- 508.77
Issue Date: 1 Dec 08 Rate: 2.084% Yield to Maturity: 1.398% Maturity Date: 1 Jul 35							
FNMA POOL AD0065 FLTG DUE 09-01-2035 CUSIP: 31418MCB6							
470,310.65	103.9318000	865.76	488,802.32	488,094.28	708.04	0.00	708.04
Issue Date: 1 Jul 09 Rate: 2.209% Yield to Maturity: 1.4% Maturity Date: 1 Sep 35							
FNMA REMIC SER 2006-14 CL FW FLT RT 03-25-2036 CUSIP: 31395BEC3							
51,723.82	99.8670000	47.87	51,655.03	50,947.95	707.08	0.00	707.08
Issue Date: 1 Feb 06 Rate: 1.1075% Yield to Maturity: 1.136% Maturity Date: 25 Mar 36							
FNMA REMIC SER 2006-58 CL EF FLT RT 07-25-2036 CUSIP: 31395ND79							
489,169.26	99.8935000	78.32	488,648.29	483,513.24	5,135.05	0.00	5,135.05
Issue Date: 25 Jun 06 Rate: 0.96063% Yield to Maturity: 1.016% Maturity Date: 25 Jul 36							

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						Translation	Total
Fixed Income							
Government mortgage backed securities							
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY CUSIP: 01F032419							
10,000,000.00	100.6875000	0.00	10,068,750.00	10,176,562.50	- 107,812.50	0.00	- 107,812.50
Issue Date: 1 Jan 40 Rate: 3.5% Yield to Maturity: 3.287% Maturity Date: 15 Jan 26							
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY CUSIP: 01F032617							
2,000,000.00	95.5000000	0.00	1,910,000.00	1,896,875.00	13,125.00	0.00	13,125.00
Issue Date: 1 Jan 40 Rate: 3.5% Yield to Maturity: 4.178% Maturity Date: 31 Dec 40							
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY CUSIP: 01F042616							
5,000,000.00	102.6406000	0.00	5,132,030.00	5,190,039.07	- 58,009.07	0.00	- 58,009.07
Issue Date: 1 Jan 40 Rate: 4.5% Yield to Maturity: 4.004% Maturity Date: 31 Dec 40							
FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JANUARY CUSIP: 01F040412							
- 2,500,000.00	102.9844000	0.00	- 2,574,610.00	- 2,570,312.50	- 4,297.50	0.00	- 4,297.50
Issue Date: 1 Jan 40 Yield to Maturity: 3.108%							
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504							
- 15,000,000.00	105.1250000	0.00	- 15,768,750.00	- 15,854,687.50	85,937.50	0.00	85,937.50
Issue Date: 1 Jan 09 Rate: 5% Yield to Maturity: 3.816%							
FNMA 2005-79 CL-NF FLTG DUE 09-25-2035 CUSIP: 31394FHD0							
237,387.57	99.7606000	26.53	236,819.26	234,828.22	1,991.04	0.00	1,991.04
Issue Date: 25 Aug 05 Rate: 0.67063% Yield to Maturity: 0.723% Maturity Date: 25 Sep 35							
GNMA POOL #004309 5.5% 12-20-2038 BEO CUSIP: 36202EYE3							
394,369.31	106.2960000	1,807.52	419,198.80	410,267.32	8,931.48	0.00	8,931.48
Issue Date: 1 Dec 08 Rate: 5.5% Yield to Maturity: 3.551% Maturity Date: 20 Dec 38							

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Description/Asset ID. Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	
						Translation	Total
Fixed Income							
Government mortgage backed securities							
GNMA POOL #004391 5% 03-20-2039 BEO CUSIP: 36202E2Y4							
605,352.51	104.9790000	2,522.30	635,493.01	621,243.01	14,250.00	0.00	14,250.00
Issue Date: 1 Mar 09 Rate: 5% Yield to Maturity: 3.628% Maturity Date: 20 Mar 39							
GNMA POOL #004441 5% 05-20-2039 BEO CUSIP: 36202E5A3							
570,217.01	104.9788000	2,375.90	598,606.97	589,818.21	8,788.76	0.00	8,788.76
Issue Date: 1 May 09 Rate: 5% Yield to Maturity: 3.649% Maturity Date: 20 May 39							
GNMA 2010-159 CL A 2.159 DUE 01-16-2033 CUSIP: 38376GYJ3							
1,150,000.00	101.0234000	2,069.04	1,161,769.10	1,167,238.50	- 5,469.40	0.00	- 5,469.40
Issue Date: 1 Dec 10 Rate: 2.15899% Maturity Date: 16 Jan 33							
GNMAII POOL #008121 SER 2023 ADJ RT 01-20-2023 CUSIP: 36202KAW5							
218,808.19	103.1060000	615.40	225,604.37	218,283.33	7,321.04	0.00	7,321.04
Issue Date: 1 Jan 93 Rate: 3.375% Yield to Maturity: 1.271% Maturity Date: 20 Jan 23							
GNMAII POOL #008746 SER 2025 ADJ RT 11-20-2025 CUSIP: 36202KWF8							
75,857.99	102.9223000	197.55	78,074.79	77,067.03	1,007.76	0.00	1,007.76
Issue Date: 1 Nov 95 Rate: 3.125% Yield to Maturity: 1.262% Maturity Date: 20 Nov 25							
GNMAII POOL #008869 SER 2021 ADJ RT 11-20-2021 CUSIP: 36202K2A2							
90,543.04	102.9220000	235.79	93,188.71	92,226.55	962.16	0.00	962.16
Issue Date: 1 Nov 91 Rate: 3.125% Yield to Maturity: 1.133% Maturity Date: 20 Nov 21							
GNMAII POOL #080032 SER 2027 ADJ RT 01-20-2027 CUSIP: 36225CBA3							
140,105.87	103.1060000	394.05	144,457.56	142,623.58	1,833.98	0.00	1,833.98
Issue Date: 1 Jan 97 Rate: 3.375% Yield to Maturity: 1.553% Maturity Date: 20 Jan 27							

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Portfolio Statement

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Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

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Description/Asset ID. Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
GNMAII POOL #080092 SER 2027 3.625% DUE 07-20-2027 REG CUSIP: 36225CC61							
140,565.98	102.3970000	424.63	143,935.35	143,754.01	181.34	0.00	181.34
Issue Date: 1 Jul 97 Rate: 3.625% Yield to Maturity: 1.428% Maturity Date: 20 Jul 27							
I/O FNMA .952 01-28-2041 CUSIP: 31398A9C8							
2,900,000.00	99.9687500	0.00	2,899,093.75 *	2,899,093.75	0.00	0.00	0.00
* Market Value based on prices received from an external manager or other client-directed pricing source							
Issue Date: 25 Jan 11 Maturity Date: 28 Jan 41							
I/O FNMA REMIC SER 2007-39 CL LI FLT RT 05-25-2037 CUSIP: 31396VSY5							
1,368,303.96	15.5507000	1,484.46	212,780.84	182,583.04	30,197.80	0.00	30,197.80
Issue Date: 25 Apr 07 Rate: 6.50937% Yield to Maturity: -0.648% Maturity Date: 25 May 37							
I/O FNMA REMIC SER 2008-41 CL S FLT RT 11-25-2036 CUSIP: 31397LLL1							
617,376.52	15.9092000	672.87	98,219.67	81,416.53	16,803.14	0.00	16,803.14
Issue Date: 25 Apr 08 Rate: 6.53937% Yield to Maturity: 8.669% Maturity Date: 25 Nov 36							
I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037 SEDOL: B2NXL95							
427,521.42	12.4030000	438.17	53,025.48	48,897.76	4,127.72	0.00	4,127.72
Issue Date: 25 Oct 07 Rate: 6.14937% Yield to Maturity: 16.493% Maturity Date: 25 Nov 37							
SMALL BUSINESS ADM GTD DEV PARTN CTF DEB SER 04-20D 4.77 DUE 04-01-24 CUSIP: 83162CNR0							
1,340,292.81	106.0221000	15,982.99	1,421,006.58	1,408,476.66	12,529.92	0.00	12,529.92
Issue Date: 14 Apr 04 Rate: 4.77% Maturity Date: 1 Apr 24							
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SERIES 2005-20D CL-1 4.9 04-25-2025 REG CUSIP: 83162CPL1							
1,295,880.09	106.3910000	16,554.86	1,378,699.78	1,296,576.41	82,123.37	0.00	82,123.37
Issue Date: 13 Apr 05 Rate: 5.11% Maturity Date: 1 Apr 25							

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Fixed Income

Government mortgage backed securities

SMALL BUSINESS ADMIN GTD DEV PARTN CTF	2008-20B	PARTN CTF 5.16 DUE 02-01-2028	CUSIP: 83162CRP0				
803,227.27	106.1703000	17,269.39	852,788.80	803,227.27	49,561.53	0.00	49,561.53

Issue Date: 13 Feb 08 Rate: 5.16% Maturity Date: 1 Feb 28

SMALL BUSINESS ADMIN GTD DEV PARTN CTF	5.57 DUE 10-01-2027	REG	CUSIP: 83162CRH8				
1,698,050.81	108.9607000	23,645.35	1,850,208.04	1,697,621.55	152,586.49	0.00	152,586.49

Issue Date: 17 Oct 07 Rate: 5.57% Maturity Date: 1 Oct 27

Total USD		249,946.76	64,830,900.54	63,704,465.79	1,126,434.75	0.00	1,126,434.75
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Total United States		249,946.76	64,830,900.54	63,704,465.79	1,126,434.75	0.00	1,126,434.75
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Total Government Mortgage Backed Securities

66,392,251.43		249,946.76	64,830,900.54	63,704,465.79	1,126,434.75	0.00	1,126,434.75
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Gov't-issued commercial mortgage-backed

United States - USD

GNMA 2004-050 REMIC PASSTHRU CTF CL B	04-16-2026	CUSIP: 38374GR87					
453,981.47	100.3666000	1,918.07	455,645.76	460,401.05	- 4,755.29	0.00	- 4,755.29

Issue Date: 1 Jun 04 Rate: 5.07% Yield to Maturity: 0.842% Maturity Date: 16 Apr 26

Total USD		1,918.07	455,645.76	460,401.05	- 4,755.29	0.00	- 4,755.29
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Total United States		1,918.07	455,645.76	460,401.05	- 4,755.29	0.00	- 4,755.29
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Total Gov't-issued Commercial Mortgage-Backed

453,981.47		1,918.07	455,645.76	460,401.05	- 4,755.29	0.00	- 4,755.29
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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Commercial mortgage-backed							
United States - USD							
CMO BANC AMER COML MTG TR 2006-4 CL A-2 DUE 09-10-2011 REG CUSIP: 05950WAB4							
470,591.68	101.3398000	2,165.50	476,896.66	481,547.65	- 4,650.99	0.00	- 4,650.99
Issue Date: 1 Aug 06 Rate: 5.522% Yield to Maturity: 3.381% Maturity Date: 10 Sep 11							
CMO BEAR STEARNS ARM TR 2002-11 CL I-A-2DUE 02-25-2033/04-25-2006 BEO SEDOL: 2691435							
28,382.18	92.8589000	73.36	26,355.38	28,955.43	- 2,600.05	0.00	- 2,600.05
Issue Date: 1 Dec 02 Rate: 3.101517% Yield to Maturity: 5.79% Maturity Date: 25 Feb 33							
CMO BS COML MTG SECURIT MTG PASSTHRU CTFCL A-AB 5.171 DUE 12-01-38 REG CUSIP: 07388PAD3							
1,445,000.00	106.0583000	6,226.75	1,532,542.43	1,549,899.02	- 17,356.59	0.00	- 17,356.59
Issue Date: 1 Dec 06 Rate: 5.171% Yield to Maturity: 2.975% Maturity Date: 11 Dec 38							
CMO COBALT CMBS COML MTG TR 2006-C1 5.174 DUE 08-15-2048 BEO CUSIP: 190749AB7							
1,273,305.52	101.9197000	5,673.07	1,297,749.16	1,334,732.56	- 36,983.40	0.00	- 36,983.40
Issue Date: 1 Dec 06 Rate: 5.174% Yield to Maturity: 1.445% Maturity Date: 15 Aug 48							
CMO COML MTG TR 2007-GG9 MTG PASSTHRU CTF CL A-4 5.444 DUE 03-10-2039 REG CUSIP: 20173QAE1							
965,000.00	105.3578000	4,377.88	1,016,702.77	1,008,726.56	7,976.21	0.00	7,976.21
Issue Date: 1 Mar 07 Rate: 5.444% Yield to Maturity: 4.43% Maturity Date: 10 Mar 39							
CMO COMMERCIAL MTG LN TR 2008-LS1 MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REGSEDOL: B2Q9059							
100,000.00	105.7711000	501.05	105,771.10	99,199.22	6,571.88	0.00	6,571.88
Issue Date: 1 Mar 08 Rate: 6.01374% Yield to Maturity: 4.997% Maturity Date: 10 Dec 49							
CMO COMMERCIAL MTG TR 2007-GG9 CL A-2 5.38100004196% DUE 03-10-2039 BEO SEDOL: B1SVWQ1							
385,629.42	102.7330000	1,729.23	396,168.67	392,498.44	3,670.23	0.00	3,670.23
Issue Date: 1 Mar 07 Rate: 5.38100004196% Yield to Maturity: 2.74% Maturity Date: 10 Mar 39							

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Commercial mortgage-backed							
CMO J P MORGAN CHASE COM1 MTG SECS CORP 2004-CIBC8 COM1 MTG PASSTHRU 144A A-1A CUSIP: 46625M2L2							
2,007,051.96	101.9080000	6,954.43	2,045,346.51	2,065,930.70	- 20,584.19	0.00	- 20,584.19
Issue Date: 1 Mar 04 Rate: 4.158% Yield to Maturity: 3.396% Maturity Date: 12 Jan 39							
CMO J P MORGAN CHASE COM1 MTG SECS TR 2006-C 5.45 DUE 12-12-2043 REG CUSIP: 46630EAB6							
1,554,999.99	103.4521000	7,062.29	1,608,680.14	1,545,038.28	63,641.86	0.00	63,641.86
Issue Date: 1 Nov 06 Rate: 5.45% Yield to Maturity: 2.98% Maturity Date: 12 Dec 43							
CMO J P MORGAN CHASE COM1 MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG CUSIP: 46629PAC2							
300,000.00	103.7827000	1,334.00	311,348.10	311,589.84	- 241.74	0.00	- 241.74
Issue Date: 1 Dec 06 Rate: 5.33599996567% Yield to Maturity: 4.595% Maturity Date: 15 May 47							
CMO LB-UBS COM1 MTG TR 2005-C3 PASSTHRU CTF CL A-M 4.794 05-15-2015 REG CUSIP: 52108H4V3							
525,000.00	101.9635000	1,398.24	535,308.37	519,750.00	15,558.37	0.00	15,558.37
Issue Date: 11 Jun 05 Rate: 4.794% Yield to Maturity: 4.323% Maturity Date: 15 Jul 40							
CMO MERRILL LYNCH MTG TR SER 2005-CIP1 CL A2 FLT RT 4.96% DUE 07-12-2038 BEO CUSIP: 59022HJH6							
300,432.20	101.8850000	1,241.78	306,095.34	308,741.03	- 2,645.69	0.00	- 2,645.69
Issue Date: 1 Aug 05 Rate: 4.96% Yield to Maturity: -12.613% Maturity Date: 12 Jul 38							
GNMA REMIC SER 2005-32 CL B 4.385 08-16-2027 CUSIP: 38373MPK0							
1,156,443.11	101.3089000	4,225.83	1,171,579.79	1,144,878.68	26,701.11	0.00	26,701.11
Issue Date: 1 Apr 05 Rate: 4.385% Yield to Maturity: 1.051% Maturity Date: 16 Aug 30							
GNMA 4.449% DUE 03-16-2025 CUSIP: 38373MRU6							
299,835.14	101.1870000	1,111.63	303,394.18	296,321.44	7,072.74	0.00	7,072.74
Issue Date: 1 Nov 05 Rate: 4.449% Yield to Maturity: 0.794% Maturity Date: 16 Mar 25							

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Description/Asset ID. Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Commercial mortgage-backed							
J P MORGAN CHASE COML MTG SECS TR 2007-CMTG PASSTHRU CTF CL A-4 2-12-49 CUSIP: 46630VAD4							
1,200,000.00	106.2385000	11,489.50	1,274,862.00	1,196,881.69	77,980.31	0.00	77,980.31
Issue Date: 1 Jun 07 Rate: 5.741678% Yield to Maturity: 4.586% Maturity Date: 12 Feb 49							
LB-UBS COML MTG TR 4.821% DUE 04-15-2030 CUSIP: 52108H3D4							
148,663.14	100.0408000	398.16	148,723.79	148,488.92	234.87	0.00	234.87
Issue Date: 11 Apr 05 Rate: 4.821% Yield to Maturity: 4.625% Maturity Date: 15 Apr 30							
PVTPL CMO GS MTG SECS CORP II VAR RT DUE03-06-2020 BEO CUSIP: 36228CZW6							
300,000.00	93.8431000	96.55	281,529.30	280,500.00	1,029.30	0.00	1,029.30
Issue Date: 19 Jun 07 Rate: 0.44563% Yield to Maturity: 6.817% Maturity Date: 6 Mar 20							
PVTPL CMO GS MTG SECS CORP II VAR RT DUE03-06-2020 BEO SEDOL: B1YNH77							
700,000.00	96.3209000	189.89	674,246.30	652,531.25	21,715.05	0.00	21,715.05
Issue Date: 19 Jun 07 Rate: 0.39563% Yield to Maturity: 4.126% Maturity Date: 6 Mar 20							
PVTPL CMO GSMS CORP II 07-EOP PASSTHRU CTF CL A-1 144A VAR RT 03-06-2020 BEO CUSIP: 36228CZS5							
90,753.67	97.5702000	22.98	88,548.54	88,201.22	347.32	0.00	347.32
Issue Date: 19 Jun 07 Rate: 0.35563% Yield to Maturity: 2.793% Maturity Date: 6 Mar 20							
PVTPL CMO RBSCF TR 2010-RR3 PASS THRU CTF CL CSMC A 144A VAR RT 07-16-16 CUSIP: 74928HAA4							
1,000,000.00	105.1370000	4,555.83	1,051,370.00	1,022,430.80	28,939.20	0.00	28,939.20
Issue Date: 1 May 10 Rate: 5.467% Maturity Date: 16 Sep 39							
Total USD		60,827.95	14,653,218.53	14,476,842.73	176,375.80	0.00	176,375.80
Total United States		60,827.95	14,653,218.53	14,476,842.73	176,375.80	0.00	176,375.80
Total Commercial Mortgage-Backed							
14,251,088.01		60,827.95	14,653,218.53	14,476,842.73	176,375.80	0.00	176,375.80

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Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Unrealized gain/loss		Total
			Market value	Cost	

Fixed Income

Guaranteed fixed income

United Kingdom - USD

ROYAL BK SCOTLAND PLC GTD MED TERM BKTRANCHE # TR 00003 2.625 DUE 05-11-12 SEDOL: B43KPL0					
6,100,000.00	102.3661000	21,794.79	6,244,332.10	6,099,451.00	144,881.10
Issue Date: 12 May 09 Rate: 2.625% Yield to Maturity: 0.872% Maturity Date: 11 May 12					

Total USD	21,794.79	6,244,332.10	144,881.10	0.00	144,881.10
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Total United Kingdom	21,794.79	6,244,332.10	144,881.10	0.00	144,881.10
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Total Guaranteed Fixed Income

6,100,000.00	21,794.79	6,244,332.10	144,881.10	0.00	144,881.10
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Asset backed securities

Cayman Islands - USD

PVTPL BAROCK CLO II LTD CLO II NT FLTG RATE 144A 3C7 DUE 11-20-2015 CUSIP: 058739AA1					
52,082.73	96.2550000	50.01	50,132.23	50,975.97	- 843.74
Issue Date: 5 Nov 03 Rate: 0.81438% Maturity Date: 20 Nov 15					

Total USD	50.01	50,132.23	- 843.74	0.00	- 843.74
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Total Cayman Islands	50.01	50,132.23	- 843.74	0.00	- 843.74
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Netherlands - EUR

GLOBALDRIVE 2008-B 4% A/BKD NTS 20/10/16EUR'A SEDOL: B3FJ392					
50,818.70	101.0950000	83.32	68,922.35	73,776.38	- 4,854.03
Issue Date: 10 Nov 08 Rate: 4% Yield to Maturity: 3.766% Maturity Date: 20 Oct 16					

Total EUR	83.32	68,922.35	- 162.70	- 4,691.33	- 4,854.03
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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Fixed Income

Asset backed securities

Total Netherlands 83.32 68,922.35 73,776.38 - 162.70 - 4,691.33 - 4,854.03

United Kingdom - EUR

MAGNOLIA FIN II 3% BDS 20/04/17 EUR1000 SEDOL: B59JBM1

758,417.50 99.6420300 932.67 1,013,812.85 1,030,706.74 - 7,982.65 - 8,911.24 - 16,893.89

Issue Date: 20 Mar 10 Rate: 3% Yield to Maturity: 2.289% Maturity Date: 20 Apr 17

Total EUR 932.67 1,013,812.85 1,030,706.74 - 7,982.65 - 8,911.24 - 16,893.89

Total United Kingdom

United States - USD

CHASE ISSUANCE TR FLTG RT 1.81125% DUE 04-15-2014 CUSIP: 161571DJ0

2,015,000.00 101.6588000 1,722.56 2,048,424.82 2,060,494.92 - 12,070.10 0.00 - 12,070.10

Issue Date: 12 May 09 Rate: 1.81031% Yield to Maturity: 0.519% Maturity Date: 15 Apr 14

CITIGROUP MTG LN TR 2007-AMC4 ASSET BACKED CTF A-2A 05-25-2037 REG CUSIP: 17313BAB7

75,602.41 95.0083000 4.68 71,828.56 75,602.41 - 3,773.85 0.00 - 3,773.85

Issue Date: 29 Jun 07 Rate: 0.32063% Yield to Maturity: 19.72% Maturity Date: 25 May 37

CWABS ASSET-BACKED CTFS TR 2006-26 ASSETBACKED CTF CL 2-A-1 06-25-2037 REG CUSIP: 12668HAB6

77,104.02 99.4220000 5.08 76,658.36 77,067.88 - 409.52 0.00 - 409.52

Issue Date: 29 Dec 06 Rate: 0.34063% Yield to Maturity: 7.251% Maturity Date: 25 Jun 37

GE CAP CR CARD MASTER NT TR SER 2007-2 CL A 03-15-2015 BEO CUSIP: 36159JAX9

2,600,000.00 99.5007000 368.70 2,587,018.20 2,584,156.25 2,861.95 0.00 2,861.95

Issue Date: 29 Mar 07 Rate: 0.30031% Yield to Maturity: 0.716% Maturity Date: 15 Mar 15

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Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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Fixed Income

Asset backed securities

GE CAP CR CARD 3.690000057222% DUE 07-15-2015 CUSIP: 36159JBM2							
1,860,000.00	103.8766000	3,050.40	1,932,104.76	1,942,682.82	- 10,578.06	0.00	- 10,578.06

Issue Date: 13 Aug 09 Rate: 3.69% Yield to Maturity: 1.148% Maturity Date: 15 Jul 15

LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG CUSIP: 542514HN7							
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307,680.76	82.5410000	32.22	253,962.78	307,704.80	- 53,742.02	0.00	- 53,742.02
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Issue Date: 8 Sep 04 Rate: 0.54063% Yield to Maturity: 1.77% Maturity Date: 25 Oct 34

NATIONSTAR HOME EQUITY LN TR 2007-B CL 2-AV-1 FLT RT 04-25-2037 BEO CUSIP: 63860LAB6							
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582,740.58	97.9197000	43.13	570,617.83	553,603.56	17,014.27	0.00	17,014.27
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Issue Date: 19 Apr 07 Rate: 0.38063% Yield to Maturity: 10.92% Maturity Date: 25 Apr 37

PVTPL DENVER ARENA TR DENVER ARENA TR PRIV 144A OPT 11 6.94 DUE 11-15-2019 BEOSDOL: B02ZH01							
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66,800.16	93.6627200	592.37	62,566.85	68,297.82	- 5,730.97	0.00	- 5,730.97
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Issue Date: 29 Jul 98 Rate: 6.94% Maturity Date: 15 Nov 19

PVTPL PLYMOUTH ROCK CLO LTD / PLYMOUTH ROCK CL CL A VAR RT DUE 02-16-2019 BEO CUSIP: 730018AA6							
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300,000.00	100.0000000	384.03	300,000.00 *	300,000.00	0.00	0.00	0.00
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* Market Value based on prices received from an external manager or other client-directed pricing source

Issue Date: 8 Dec 10 Rate: 1.92016% Maturity Date: 16 Feb 19

SABR LLC MTG PASSTHRU CTF CL A-1 FLTG 10-25-2036 REG CUSIP: 81377EAA2							
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561,514.25	39.1810000	33.92	220,006.90	561,075.61	- 341,068.71	0.00	- 341,068.71
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Issue Date: 1 Dec 06 Rate: 0.31063% Yield to Maturity: 87.144% Maturity Date: 25 Oct 36

SLM STUDENT LN TR 2006 6 SER 2006-6 CL-A1 10-25-2018 REG CUSIP: 83149FAA2							
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224,523.16	99.9282000	118.09	224,361.95	224,523.16	- 161.21	0.00	- 161.21
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Issue Date: 20 Jul 06 Rate: 0.27844% Maturity Date: 25 Oct 18

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Portfolio Statement

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Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Asset backed securities							
SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG SEDOL: B3FF721							
1,008,541.40	103.2243000	3,407.01	1,041,059.80	1,044,155.52	- 3,095.72	0.00	- 3,095.72
Issue Date: 28 Aug 08 Rate: 1.78844% Yield to Maturity: 0.867% Maturity Date: 25 Apr 23							
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20 CL K 5.36 DUE 11-01-2025 BEOCUSIP: 83162CPX5							
1,256,487.12	107.8962000	11,224.61	1,355,701.85	1,256,487.12	99,214.73	0.00	99,214.73
Issue Date: 16 Nov 05 Rate: 5.36% Maturity Date: 1 Nov 25							
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2007-20H PARTN 5.78 8-01-2027BEO CUSIP: 83162CRE5							
1,225,972.60	107.1340000	29,525.50	1,313,433.48	1,226,155.77	87,277.71	0.00	87,277.71
Issue Date: 15 Aug 07 Rate: 5.78% Maturity Date: 1 Aug 27							
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2005-20G 4.75 DUE 7-1-25 REG CUSIP: 83162CPR8							
1,240,613.26	106.4590000	29,464.56	1,320,744.47	1,240,613.26	80,131.21	0.00	80,131.21
Issue Date: 13 Jul 05 Rate: 4.75% Maturity Date: 1 Jul 25							
SMALL BUSINESS 4.6599984741% DUE 03-01-2029 CUSIP: 83162CSK0							
764,515.57	104.5830000	11,875.47	799,553.31	764,515.57	35,037.74	0.00	35,037.74
Issue Date: 11 Mar 09 Rate: 4.65999% Maturity Date: 1 Mar 29							
SMALL BUSINESS 5.30999994278% DUE 05-01-2027 CUSIP: 83162CRA3							
1,495,290.25	107.2434000	13,233.31	1,603,600.10	1,495,290.25	108,309.85	0.00	108,309.85
Issue Date: 16 May 07 Rate: 5.30999% Maturity Date: 1 May 27							
Total USD		105,085.64	15,781,644.02	15,782,426.72	- 782.70	0.00	- 782.70
Total United States		105,085.64	15,781,644.02	15,782,426.72	- 782.70	0.00	- 782.70
Total Asset Backed Securities							
16,523,704.47		106,151.64	16,914,511.45	16,937,885.81	- 9,771.79	- 13,602.57	- 23,374.36

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Asset Detail - Base Currency

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PAR value							Translation	

Fixed Income

Non-government backed c.m.o.s

United Kingdom - EUR

PERMANENT FIN NO.9 FRN M/BK 06/33	EUR4A'REGS	SEDOL: B11LJ78						
300,000.00	99.1165000		280.14	398,909.24	381,967.74	2,783.05	14,158.45	16,941.50
Issue Date: 22 Mar 06 Rate: 1.139% Call Date: 10 Sep 12 Call Price: 100.00 Yield to Maturity: 1.17% Maturity Date: 10 Jun 33								

Total EUR			280.14	398,909.24	381,967.74	2,783.05	14,158.45	16,941.50
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United Kingdom - GBP

NEWGATE FDG 07-3 FRN M/BKD 12/50	GBP'A1'REGS	SEDOL: B2NDQC3						
509,023.46	96.8100000		500.87	771,529.74	786,481.96	14,424.83	- 29,377.05	- 14,952.22
Issue Date: 20 Dec 07 Rate: 1.34938% Yield to Maturity: 1.359% Maturity Date: 15 Dec 50								

PERM MASTER 2007-1 FRN M/BKD 10/2033 GBP'SA'	SEDOL: B1SJVL3							
100,000.00	97.1031000		280.96	152,029.46	150,081.76	1,601.82	345.88	1,947.70
Issue Date: 1 Mar 07 Rate: 0.83975% Call Date: 15 Oct 12 Call Price: 100.00 Yield to Maturity: 1.023% Maturity Date: 15 Oct 33								

Total GBP			781.83	923,559.20	936,563.72	16,026.65	- 29,031.17	- 13,004.52
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United Kingdom - USD

CMO PERM MASTER ISSUER PLC 2006-1 USD MTG BKD NT SER 5 CL A DUE 07-15-2033REG	CUSIP: 71419GAG5							
100,000.00	97.3088100		86.46	97,308.81	97,200.00	108.81	0.00	108.81
Issue Date: 17 Oct 06 Rate: 0.39906% Yield to Maturity: 0.54% Maturity Date: 15 Jul 33								

Total USD			86.46	97,308.81	97,200.00	108.81	0.00	108.81
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Total United Kingdom			1,148.43	1,419,777.25	1,415,731.46	18,918.51	- 14,872.72	4,045.79
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Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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Fixed Income

Non-government backed c.m.o.s

United States - USD

CMO AMERICAN HOME MTG INVT TR 2005-3 MTGBKD NT CL II-A-2 DUE 09-25-2035 REG CUSIP: 02660TFY4

520,788.06 99.0998000 936.88 516,099.93 513,627.23 2,472.70 0.00 2,472.70

Issue Date: 1 Sep 05 Rate: 2.15875% Yield to Maturity: 5.67% Maturity Date: 25 Sep 35

CMO BEAR STEARNS ALT-A TR DUE 02-25-2036REG CUSIP: 07386HB83

859,204.75 48.8320000 2,992.17 419,566.86 861,621.26 - 442,054.40 0.00 - 442,054.40

Issue Date: 1 Jan 06 Rate: 4.178992% Yield to Maturity: 24.975% Maturity Date: 25 Feb 36

CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG CUSIP: 07386HVS7

2,067,795.10 75.9943000 5,091.78 1,571,406.41 1,408,640.53 162,765.88 0.00 162,765.88

Issue Date: 1 Jul 05 Rate: 2.954902% Yield to Maturity: 9.465% Maturity Date: 25 Sep 35

CMO BEAR STEARNS ALT-A TR 2006-6 SERIES 2006-6 CLASS-31A1 DUE 11-25-2036 BEO SEDOL: B1FSZ88

2,443,706.16 62.0536000 10,605.59 1,516,407.65 2,431,296.73 - 914,889.08 0.00 - 914,889.08

Issue Date: 1 Sep 06 Rate: 5.207949% Yield to Maturity: 18.067% Maturity Date: 25 Nov 36

CMO BEAR STEARNS ALT-A TR 2006-8 MTG PASSTHRU CTF CL III-A-1 01-25-2037 REG CUSIP: 07387QAX8

610,968.33 79.1490000 49.73 483,575.32 428,441.55 55,133.77 0.00 55,133.77

Issue Date: 28 Dec 06 Rate: 0.42063% Yield to Maturity: 4.481% Maturity Date: 25 Feb 34

CMO BEAR STEARNS ALT-A TR 2006-8 MTG PASSTHRU CTF CL III-A-2 01-25-2037 REG CUSIP: 07387QAY6

244,387.47 42.2933000 21.79 103,359.53 244,339.73 - 140,980.20 0.00 - 140,980.20

Issue Date: 28 Dec 06 Rate: 0.46063% Yield to Maturity: 20.828% Maturity Date: 25 Feb 34

CMO BEAR STEARNS ARM TR 2003-1 MTG PASSTHRU CTF CL V-A-1 DUE 04-25-2033 BEOCUSIP: 07384MTM4

405,859.05 96.3266000 1,856.40 390,950.22 413,980.30 - 23,030.08 0.00 - 23,030.08

Issue Date: 1 Feb 03 Rate: 5.4888% Yield to Maturity: 7.135% Maturity Date: 25 Apr 33

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Description/Asset ID. Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Unrealized gain/loss
							Total
Fixed Income							
Non-government backed c.m.o.s							
CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 08-25-2035 BEO CUSIP: 17307GXQ6							
44,063.70	89.5383000	94.00	39,453.89	39,264.91	188.98	0.00	188.98
Issue Date: 1 Aug 05 Rate: 2.56% Yield to Maturity: 5.132% Maturity Date: 25 Aug 35							
CMO CWALT INC SER 2005-81 CL A1 FLT RT DUE 02-25-2037 REG SEDOL: B0W5P30							
1,551,179.46	58.4846000	162.44	907,201.10	1,552,876.05	- 645,674.95	0.00	- 645,674.95
Issue Date: 29 Dec 05 Rate: 0.54063% Yield to Maturity: 9.677% Maturity Date: 25 Feb 37							
CMO CWMBS INC FOR FUTURE ISSUES SEE 12669F 2003-J12 CL A-1 ALT 6 11-25-33 CUSIP: 12669E4A1							
212,743.39	99.2199000	1,063.72	211,083.78	217,929.02	- 6,845.24	0.00	- 6,845.24
Issue Date: 1 Sep 03 Rate: 6% Yield to Maturity: 6.182% Maturity Date: 25 Nov 33							
CMO CWMBS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG CUSIP: 12669GJB8							
163,025.90	68.4458000	18.66	111,584.38	94,580.49	17,003.89	0.00	17,003.89
Issue Date: 29 Dec 04 Rate: 0.59063% Yield to Maturity: 13.113% Maturity Date: 25 Feb 35							
CMO FHASI MTG PASSTHRU TR 07-A SEC CMO 07 AR1 1A1 00.000%MAR25 37 052537 BEO SEDOL: B1VQH35							
2,730,087.55	75.1137000	13,266.70	2,050,669.77	2,068,467.90	- 17,798.13	0.00	- 17,798.13
Issue Date: 1 Mar 07 Rate: 5.831324% Yield to Maturity: 14.208% Maturity Date: 25 May 37							
CMO FNMA PREASSIGN 00055 6.05000019073% DUE 02-25-2044 REG CUSIP: 31394ACG9							
500,000.00	114.4875000	2,520.83	572,437.50	505,234.38	67,203.12	0.00	67,203.12
Issue Date: 1 Jun 04 Rate: 6.05000019073% Yield to Maturity: 3.186% Maturity Date: 25 Feb 44							
CMO GREENPOINT MTG FDG TR SER 2006-AR8 MTG PSTHRU CTF CL 1-A1A 01-25-47 REG CUSIP: 39539HAA8							
695,853.23	95.7415000	45.81	666,220.32	695,690.14	- 29,469.82	0.00	- 29,469.82
Issue Date: 25 Dec 06 Rate: 0.34063% Yield to Maturity: 8.785% Maturity Date: 25 Jan 47							

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss		Total
						Translation		
Fixed Income								
Non-government backed c.m.o.s								
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG SEDOL: B0MTJR4								
87,253.69	95.3895000	205.39	83,230.86	80,532.44	2,698.42	0.00		2,698.42
Issue Date: 1 Sep 05 Rate: 2.824731% Yield to Maturity: 3.81% Maturity Date: 25 Sep 35								
CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO SEDOL: B0MDV36								
500,000.00	80.8396000	1,208.90	404,198.00	365,156.25	39,041.75	0.00		39,041.75
Issue Date: 1 Sep 05 Rate: 2.901347% Yield to Maturity: 5.674% Maturity Date: 25 Sep 35								
CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG CUSIP: 362341XG9								
677,431.33	97.0982000	2,931.72	657,773.63	589,576.94	68,196.69	0.00		68,196.69
Issue Date: 1 Oct 05 Rate: 5.193235% Yield to Maturity: 5.862% Maturity Date: 25 Nov 35								
CMO HARBORVIEW MTG LN TR 2006-12 MTG PASSTHRU CTF CL 2A-2A DUE 01-19-2038 REGSEDOL: B3CCK26								
2,517,476.38	66.4678000	409.66	1,673,311.17	2,076,610.98	- 403,299.81	0.00		- 403,299.81
Issue Date: 13 Dec 06 Rate: 0.45063% Yield to Maturity: 11.823% Maturity Date: 19 Jan 38								
CMO HSI AST SECURIZATION CORP TR 2007-WF1 DUE 05-25-2037 REG CUSIP: 40431RAB1								
358,106.01	98.0118000	22.33	350,986.15	331,695.69	19,290.46	0.00		19,290.46
Issue Date: 3 Jul 07 Rate: 0.32063% Yield to Maturity: 10.409% Maturity Date: 25 May 37								
CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5.5 09-25-33 CUSIP: 55265KA33								
590,330.28	102.6975000	2,705.68	606,254.44	598,447.33	7,807.11	0.00		7,807.11
Issue Date: 1 Jul 03 Rate: 5.5% Yield to Maturity: 4.321% Maturity Date: 25 Sep 33								
CMO MELLON RESDNTL FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30 CUSIP: 585525ED6								
161,599.22	93.9327900	56.49	151,794.66	130,238.88	21,555.78	0.00		21,555.78
Issue Date: 15 Jun 00 Rate: 0.74031% Yield to Maturity: 4.499% Maturity Date: 15 Jun 30								

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Non-government backed c.m.o.s							
CMO RALI SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A-1 6 DUE 06-25-2036 REGCUSIP: 748940AA1							
878,830.69	68.1611000	4,394.15	599,020.67	874,985.83	- 275,965.16	0.00	- 275,965.16
Issue Date: 1 Jun 06 Rate: 6% Yield to Maturity: 16.49% Maturity Date: 25 Jun 36							
CMO SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20 G PARTN CTF 5.19 7-1-24 REG CUSIP: 83162CNW9							
1,115,937.60	107.2391000	28,958.58	1,196,721.43	1,124,143.32	72,578.11	0.00	72,578.11
Issue Date: 14 Jul 04 Rate: 5.19% Maturity Date: 1 Jul 24							
CMO STRUCTURED ADJ RATE MTG LN TR DUE 12-25-2034 REG CUSIP: 863579FW3							
754,417.34	94.1534000	3,262.85	710,309.58	735,262.23	- 24,952.65	0.00	- 24,952.65
Issue Date: 1 Nov 04 Rate: 5.19% Yield to Maturity: 6.465% Maturity Date: 25 Dec 34							
CMO STRUCTURED ADJ RATE MTG LN TR SER 2007-4 CL 1-A21 05-25-2037 REG CUSIP: 86363LAB9							
893,549.99	60.5102000	83.15	540,688.89	893,305.67	- 352,616.78	0.00	- 352,616.78
Issue Date: 25 Apr 07 Rate: 0.48063% Yield to Maturity: 14.389% Maturity Date: 25 May 37							
CMO STRUCTURED ASSET MTG INVTs II TR CL I-2A-1 DUE 05-25-2036 REG SEDOL: B14SL25							
1,956,476.96	59.0750000	182.07	1,155,788.76	1,802,404.39	- 646,615.63	0.00	- 646,615.63
Issue Date: 28 Apr 06 Rate: 0.48063% Yield to Maturity: 9.762% Maturity Date: 25 May 36							
CMO THORNBURG MTG SECS TR 2006-6 CL A-2 FLT RT DUE 12-25-2036 BEO CUSIP: 88522NAB9							
228,757.29	95.5825000	18.27	218,651.94	228,435.60	- 9,783.66	0.00	- 9,783.66
Issue Date: 29 Nov 06 Rate: 0.41063% Yield to Maturity: 1.455% Maturity Date: 25 Dec 36							
CMO THORNBURG MTG SECS TR 2007-2 MTG BACKED NT CL A-2A DUE 06-25-2037 REG SEDOL: B1WLD19							
497,753.57	97.1464000	37.61	483,549.67	458,944.36	24,605.31	0.00	24,605.31
Issue Date: 27 Apr 07 Rate: 0.39063% Yield to Maturity: 1.071% Maturity Date: 25 Jun 37							

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Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss		Total
						Translation		
Fixed Income								
Non-government backed c.m.o.s								
CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG CUSIP: 9393357P4								
66,810.95	90.1942000	96.22	60,259.60	45,514.94	14,744.66	0.00		14,744.66
Issue Date: 1 Jul 02 Rate: 1.72824% Yield to Maturity: 3.24% Maturity Date: 25 Aug 42								
CMO WAMU MTG PASS THRU CTFS SER 2006 AR9CL 1A VAR RATE DUE 08-25-2046 REG CUSIP: 93363DAA5								
3,534,844.93	65.5070000	3,912.61	2,315,570.87	3,167,807.28	- 852,236.41	0.00		- 852,236.41
Issue Date: 1 Jul 06 Rate: 1.32824% Yield to Maturity: 11.561% Maturity Date: 25 Aug 46								
CMO WAMU MTG PASS THRU CTFS SER 2006 AR9CL 2A VAR RATE DUE 08-25-2046 REG CUSIP: 93363DAB3								
1,458,810.90	75.5351000	3,845.18	1,101,914.27	1,462,685.84	- 360,771.57	0.00		- 360,771.57
Issue Date: 1 Jul 06 Rate: 3.163% Yield to Maturity: 9.66% Maturity Date: 25 Aug 46								
CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG CUSIP: 93934EAA3								
1,285,941.86	88.2320000	171.60	1,134,612.22	1,285,740.95	- 151,128.73	0.00		- 151,128.73
Issue Date: 30 Oct 03 Rate: 0.80063% Yield to Maturity: 4.521% Maturity Date: 25 Dec 27								
CMO WELLS FARGO MTG BACKED SECS 2004-EE TR SER 2004-EE CL-2A1 DUE 12-25-2034 REGCUSIP: 949779AB8								
2,052,478.84	96.6319000	4,884.86	1,983,349.30	1,952,842.21	30,507.09	0.00		30,507.09
Issue Date: 1 Dec 04 Rate: 2.855981% Yield to Maturity: 3.618% Maturity Date: 25 Dec 34								
CMO WELLS FARGO MTG BACKED SECS 2004-U TR CL A-1 VAR RATE 10-25-2034 REG CUSIP: 949803AA8								
254,631.04	95.0966000	627.02	242,145.46	212,298.62	29,846.84	0.00		29,846.84
Issue Date: 1 Sep 04 Rate: 2.954939% Yield to Maturity: 3.679% Maturity Date: 25 Oct 34								
Total USD		96,740.84	25,230,148.23	29,892,619.97	- 4,662,471.74	0.00		- 4,662,471.74
Total United States		96,740.84	25,230,148.23	29,892,619.97	- 4,662,471.74	0.00		- 4,662,471.74
Total Non-Government Backed C.M.O.s								
33,930,124.48		97,889.27	26,649,925.48	31,308,351.43	- 4,643,553.23	- 14,872.72		- 4,658,425.95

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Asset Detail - Base Currency

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PAR value							Translation	

Fixed Income

Other fixed income

Italy - USD

INTESA SANPAOLO SPA DTD 01-19-2010 VAR RT DUE 01-19-2012 CUSIP: 46115LUQ9

600,000.00	99.1927000		973.18	595,156.20	600,000.00	- 4,843.80	0.00	- 4,843.80
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Issue Date: 19 Jan 10 Rate: 0.78906% Maturity Date: 19 Jan 12

Total USD			973.18	595,156.20	600,000.00	- 4,843.80	0.00	- 4,843.80
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Total Italy			973.18	595,156.20	600,000.00	- 4,843.80	0.00	- 4,843.80
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Total Other Fixed Income

600,000.00			973.18	595,156.20	600,000.00	- 4,843.80	0.00	- 4,843.80
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Fixed income derivatives - futures

Australia - AUD

FUT MAR 11 SFE 10Y T-BOND CUSIP: 999599GH0

40.00	103.3018904		0.00	4,235,583.97	2,275,930.01	1,889,149.89	70,504.07	1,959,653.96
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Rate: 6% Maturity Date: 15 Mar 11

Total AUD			0.00	4,235,583.97	2,275,930.01	1,889,149.89	70,504.07	1,959,653.96
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Total Australia

			0.00	4,235,583.97	2,275,930.01	1,889,149.89	70,504.07	1,959,653.96
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United States - USD

FUT MAR 11 U.S. T-BONDS CUSIP: 999599GH0

- 10.00	122.1250000		0.00	- 1,221,250.00	- 1,265,468.75	44,218.75	0.00	44,218.75
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Maturity Date: 22 Mar 11

Total USD			0.00	- 1,221,250.00	- 1,265,468.75	44,218.75	0.00	44,218.75
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Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Fixed Income							
Fixed income derivatives - futures							
Total United States		0.00	- 1,221,250.00	- 1,265,468.75	44,218.75	0.00	44,218.75
Total Fixed Income Derivatives - Futures		0.00	3,014,333.97	1,010,461.26	1,933,368.64	70,504.07	2,003,872.71

Fixed income derivatives - options

United States - USD

FUT CALL FEB 11 T-NOTE OPTION 1210 CUSIP: 999999OA8							
- 62.00	0.7031300	0.00	- 43,594.06	- 32,782.50	- 10,811.56	0.00	- 10,811.56
Maturity Date: 21 Jan 11							
FUT PUT FEB 11 T-NOTE OPTION 1165 CUSIP: 999999OA8							
62.00	0.0937500	0.00	5,812.50	38,905.00	- 33,092.50	0.00	- 33,092.50
Maturity Date: 21 Jan 11							
IR FLR USD 215.949%CPURN CITIUS33 03-12-2020 317513RF8 SEDOL: 9A51SHU							
317513RF8							
- 4,000,000.00	0.0078281	0.00	- 31,312.40	- 34,400.00	3,087.60	0.00	3,087.60
Issue Date: 10 Mar 10 Maturity Date: 12 Mar 20							
IR FLR USD 218.011%CPURN DEUTGB2L 10-13-2020 317513RG6 SEDOL: 9A7HX8U							
317513RG6							
- 500,000.00	0.0082771	0.00	- 4,138.55	- 4,900.00	761.45	0.00	761.45
Issue Date: 13 Oct 10 Maturity Date: 13 Oct 20							
Total USD							
		0.00	- 73,232.51	- 33,177.50	- 40,055.01	0.00	- 40,055.01
Total United States							
		0.00	- 73,232.51	- 33,177.50	- 40,055.01	0.00	- 40,055.01

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PAR value							Translation	

Fixed Income

Fixed income derivatives - options

Total Fixed Income Derivatives - Options	0.00	- 73,232.51	- 33,177.50	- 40,055.01	0.00	- 40,055.01		- 40,055.01
-4,500,000.00								

Guaranteed investment contracts

United States - USD

AXA EQUITABLE GROUP PENSION	CONTRACT #1542 MAT 00/00/00	CUSIP: 999500ZT1						
617,989.65	100.0000000	0.00	617,989.65	0.00	617,989.65	0.00	0.00	0.00
GAC JOHN HANCOCK 89	CONTRACT NO. 89 GAC	CUSIP: 999498EL8						
1,202,878.35	100.0000000	0.00	1,202,878.35	0.00	1,202,878.35	0.00	0.00	0.00
Maturity Date: 11 Nov 11								

Total USD	0.00	1,820,868.00	1,820,868.00	0.00	0.00	0.00		0.00
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Total United States	0.00	1,820,868.00	1,820,868.00	0.00	0.00	0.00		0.00
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Total Guaranteed Investment Contracts

1,820,868.00	0.00	1,820,868.00	1,820,868.00	0.00	0.00	0.00		0.00
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Total Fixed Income

1,022,593,613.07	9,700,411.43	1,133,551,123.22	1,102,669,637.64	29,699,040.24	1,182,445.34	30,881,485.58		
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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Real Estate							
Real estate							
United States - USD							
CF PRUDENTIAL PRISA I CUSIP: 99089IVL7							
2,656.61	26,270.8358400	0.00	69,791,365.20	110,034,595.51	- 40,243,230.31	0.00	- 40,243,230.31
Total USD		0.00	69,791,365.20	110,034,595.51	- 40,243,230.31	0.00	- 40,243,230.31
Total United States		0.00	69,791,365.20	110,034,595.51	- 40,243,230.31	0.00	- 40,243,230.31
Total Real Estate		0.00	69,791,365.20	110,034,595.51	- 40,243,230.31	0.00	- 40,243,230.31

Total Real Estate							
2,656.61		0.00	69,791,365.20	110,034,595.51	- 40,243,230.31	0.00	- 40,243,230.31
Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total

Venture Capital and Partnerships

Partnerships

United States - USD

NEWPORT VISION, LLC CUSIP: 000438200							
137,408,873.44	61,612,407.0000000	0.00	161,612,407.00	137,408,873.44	24,203,533.56	0.00	24,203,533.56
RREEF AMERICA REIT II CUSIP: 000438176							
124,221,008.87	88,366,142.0000000	0.00	88,366,142.00	124,221,008.87	- 35,854,866.87	0.00	- 35,854,866.87
RREEF AMERICA REIT III CUSIP: 000438192							
54,409,639.35	14,720,127.0000000	0.00	14,720,127.00	54,409,639.38	- 39,689,512.38	0.00	- 39,689,512.38

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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Venture Capital and Partnerships

Partnerships

VALUE ENHANCEMENT FUND V, LP	CUSIP: 000438218						
342.77	25,455.8028060	- 21,674.83	8,725,485.52	0.00	8,725,485.52	0.00	8,725,485.52
* Market Value based on prices received from an external manager or other client-directed pricing source							

Total USD	- 21,674.83	273,424,161.52	316,039,521.69	- 42,615,360.17	0.00	- 42,615,360.17
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Total United States	- 21,674.83	273,424,161.52	316,039,521.69	- 42,615,360.17	0.00	- 42,615,360.17
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Total Partnerships

316,039,864.43	- 21,674.83	273,424,161.52	316,039,521.69	- 42,615,360.17	0.00	- 42,615,360.17
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Total Venture Capital and Partnerships

316,039,864.43	- 21,674.83	273,424,161.52	316,039,521.69	- 42,615,360.17	0.00	- 42,615,360.17
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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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Other Assets

Other options

United Kingdom - GBP

PUT SWPTN GBP BZWLUS31 6M 4.0%/6MLIBOR European 317U694A1 15/12/2015	SEDOL: 9A1HJAU						
317U694A1	1,100,000.00	0.0987640	170,092.83	102,964.44	81,678.62	- 14,550.23	67,128.39

PUT SWPTN GBP DEUTGB2L 6M 4.0%/6MLIBOR European 317U747A8 15/12/2015	SEDOL: 9A5LYZU						
317U747A8	1,800,000.00	0.0987640	278,333.72	123,422.13	168,425.10	- 13,513.51	154,911.59

Total GBP	0.00	448,426.55	226,386.57	250,103.72	- 28,063.74	222,039.98
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Total United Kingdom	0.00	448,426.55	226,386.57	250,103.72	- 28,063.74	222,039.98
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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Other Assets							
Other options							
United States - USD							
CALL SWAPTION USD CHASUS33 /3M .8% 3175128R5	European 3175128R5 06-15-2011	SEDOL: 9A89UJU					
- 500,000.00	0.0030471	0.00	- 1,523.55	- 1,650.00	126.45	0.00	126.45
CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 317U862B5	.5% European 317U862B5 02-14-2011	SEDOL: 9A82BJU					
- 10,100,000.00	0.0008321	0.00	- 8,404.21	- 7,070.00	- 1,334.21	0.00	- 1,334.21
CALL SWAPTION USD MSCSUS33 /3M .8% 317512499	European 317512499 03-16-2011	SEDOL: 9A86FXU					
- 2,700,000.00	0.0020193	0.00	- 5,452.11	- 5,400.00	- 52.11	0.00	- 52.11
CALL SWAPTION USD MSCSUS33 3M/3M .8% 317512RA1	European 317512RA1 05-18-2011	SEDOL: 9A85UMU					
- 6,900,000.00	0.0028123	0.00	- 19,404.87	- 16,560.00	- 2,844.87	0.00	- 2,844.87
PUT SWAPTION USD CHASUS33 3M 1.2% 3175128Q7	European 3175128Q7 06-15-2011	SEDOL: 9A89UFU					
- 500,000.00	0.0053775	0.00	- 2,688.75	- 2,175.00	- 513.75	0.00	- 513.75
PUT SWAPTION USD DEUTGB2L 6M .5%/3MLIBOREuropean 317U861B6	317U861B6 02-14-2011	SEDOL: 9A82BWU					
- 10,100,000.00	0.0007609	0.00	- 7,685.09	- 14,013.75	6,328.66	0.00	6,328.66
PUT SWAPTION USD MSCSUS33 3M 1.3% 317512465	European 317512465 03-16-2011	SEDOL: 9A86LEU					
- 2,700,000.00	0.0016513	0.00	- 4,458.51	- 9,450.00	4,991.49	0.00	4,991.49
PUT SWAPTION USD MSCSUS33 3M 1.5%/3M 317512RB9	European 317512RB9 05-18-2011	SEDOL: 9A85UNU					
- 6,900,000.00	0.0030285	0.00	- 20,896.65	- 37,260.00	16,363.35	0.00	16,363.35
PUT SWPTN USD BARCGB33 6M 3.0%/3MLIBOR 317U699B4	European 317U699B4 06-18-2012	SEDOL: 9A6EQUU					
- 7,400,000.00	0.0125614	0.00	- 92,954.36	- 66,330.80	- 26,623.56	0.00	- 26,623.56
PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR 317U745B8	European 317U745B8 09-24-2012	SEDOL: 9A7BN9U					
- 8,700,000.00	0.0136263	0.00	- 118,548.81	- 66,488.00	- 52,060.81	0.00	- 52,060.81
PUT SWPTN USD BOFAUS6S 6M 3.0%/3MLIBOR 317U696B7	European 317U696B7 06-18-2012	SEDOL: 9A6ES5U					
- 8,900,000.00	0.0125614	0.00	- 111,796.46	- 78,146.45	- 33,650.01	0.00	- 33,650.01

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Description/Asset ID, Investment Mgr ID, Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Other Assets							
Other options							
PUT SWPTN USD CHASUS33 6M 3.0%/3MLIBOR European 317U693B0 06-18-2012 SEDOL: 9A6ESNU 317U693B0 - 9,400,000.00	0.0125614	0.00	- 118,077.16	- 85,511.80	- 32,565.36	0.00	- 32,565.36
PUT SWPTN USD CITIUS33 6M 3.0%/3MLIBOR European 317U694B9 06-18-2012 SEDOL: 9A6ESXU 317U694B9 - 2,000,000.00	0.0125614	0.00	- 25,122.80	- 18,074.53	- 7,048.27	0.00	- 7,048.27
PUT SWPTN USD DEUTGB2L 6M 2.75%/6MLIBOR European 317U701B0 06-18-2012 SEDOL: 9A6FULU 317U701B0 - 17,600,000.00	0.0167812	0.00	- 295,349.12	- 182,698.56	- 112,650.56	0.00	- 112,650.56
PUT SWPTN USD GSCMUS33 6M 1.0%/3MLIBOR European 317U830B4 11-19-2012 SEDOL: 9A7Q82U 317U830B4 - 3,000,000.00	0.0121020	0.00	- 36,306.00	- 17,115.86	- 19,190.14	0.00	- 19,190.14
PUT SWPTN USD MSCSUS33 1.2 / 3M EUROPEAN317526DB4 06-15-2011 SEDOL: 9A8AAATU 317526DB4 - 700,000.00	0.0053775	0.00	- 3,764.25	- 3,500.00	- 264.25	0.00	- 264.25
PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012 SEDOL: 9A79D5U 317U744B9 - 58,100,000.00	0.0136263	0.00	- 791,688.03	- 446,130.21	- 345,557.82	0.00	- 345,557.82
PUT SWPTN USD RBOSGB2RTCM 2.75 / LIBOR EUROPEAN 317U702B9 06-18-2012 SEDOL: 9A6FH6U 317U702B9 - 19,500,000.00	0.0152862	0.00	- 298,080.90	- 191,100.00	- 106,980.90	0.00	- 106,980.90
Total USD		0.00	- 1,962,201.63	- 1,248,674.96	- 713,526.67	0.00	- 713,526.67
Total United States		0.00	- 1,962,201.63	- 1,248,674.96	- 713,526.67	0.00	- 713,526.67
Total Other Options		0.00	- 1,513,775.08	- 1,022,288.39	- 463,422.95	- 28,063.74	- 491,486.69
-172,800,000.00							

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Other Assets							
Swaps							
Brazil - BRL							
IRS BRL 1D LIBOR / ZERO 11.57% CHASUS33 02/01/2012 SWU058948 SEDOL: 9A4NSAU SWU058948	0.0177131	0.00	71,492.63	17,264.05	52,382.58	1,846.00	54,228.58
IRS BRL 1D LIBOR / ZERO 12.65% GSCMUS33 02/01/2014 SWU095346 SEDOL: 9A4VHLU SWU095346	0.0419690	0.00	356,483.67	146,949.53	199,796.53	9,737.61	209,534.14
IRS BRL 1DLIBOR/ZERO 11.14% GSAMUS33 02/01/2012 SWU086543 SEDOL: 9A36GTU SWU086543	0.0210102	0.00	56,955.36	3,761.28	52,365.92	828.16	53,194.08
Total BRL		0.00	484,931.66	167,974.86	304,545.03	12,411.77	316,956.80
Total Brazil		0.00	484,931.66	167,974.86	304,545.03	12,411.77	316,956.80
Canada - CAD							
IRS CAD BNPAFRPP 19/12/2028 SWU0352J0 SEDOL: 9A5GWKU SWU0352J0	0.0020345	0.00	204.75	0.00	204.75	0.00	204.75
IRS CAD CHASUS33 19/12/2023 SWU0094L8 SEDOL: 9A2SRMU SWU0094L8	0.0271826	0.00	46,505.73	0.00	46,505.73	0.00	46,505.73
IRS CAD CHASUS33 19/12/2023 SWU0094L8 SEDOL: 9A3CB1U SWU0094L8	0.0271826	0.00	153,195.35	0.00	153,195.35	0.00	153,195.35
IRS CAD MLCSUS33 19/12/2023 SWU0122L4 SEDOL: 9A3TDMU SWU0122L4	0.0271826	0.00	21,885.05	13,983.04	6,781.14	1,120.87	7,902.01
IRS CAD RBOSGB2R 19/12/2023 SWU0684L4 SEDOL: 9A37XEU SWU0684L4	0.0271826	0.00	24,620.68	0.00	24,620.68	0.00	24,620.68
IRS CAD 3M BBR / 6M 5.8% ROYCCAT3MM 19/12/2023 SWU0123L3 SEDOL: 9A2SQ3U SWU0123L3	0.0271826	0.00	82,068.94	0.00	82,068.94	0.00	82,068.94

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Other Assets							
Swaps							
Total CAD		0.00	328,480.50	13,983.04	313,376.59	1,120.87	314,497.46
Total Canada		0.00	328,480.50	13,983.04	313,376.59	1,120.87	314,497.46
European Union - EUR							
CDS DEUTGB2L SELL PROTECTION ON ING SWPC867G4	VERZEKERINGEN 20/06/2011 SWPC867G4	SEDOL: 9A5CRMU					
1,200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
Total EUR		0.00	0.00	0.00	0.00	0.00	0.00
Total European Union		0.00	0.00	0.00	0.00	0.00	0.00
United Kingdom - GBP							
IRS GBP 6MLIBOR/6M 3.5% BARCGB33 SWU0876H1	17/12/2013 SWU0876H1	SEDOL: 9A3DT8U					
2,000,000.00	0.0461132	0.00	144,394.25	14,648.68	130,524.69	- 779.12	129,745.57
IRS GBP 6MLIBOR/6M 3.5% GSCMUS33 SWU0718H3	17/12/2013 SWU0718H3	SEDOL: 9A3DQ2U					
900,000.00	0.0461132	0.00	64,977.41	5,536.25	59,735.62	- 294.46	59,441.16
IRS GBP 6MLIBOR/6M 3.5% MSCSUS33 SWU0968H0	17/12/2013 SWU0968H0	SEDOL: 9A3DT5U					
1,200,000.00	0.0461132	0.00	86,636.55	8,731.01	78,369.92	- 464.38	77,905.54
Total GBP		0.00	296,008.21	28,915.94	268,630.23	- 1,537.96	267,092.27
Total United Kingdom		0.00	296,008.21	28,915.94	268,630.23	- 1,537.96	267,092.27
United States - USD							
CDS / STS BOFAUS6S PURC PROTECTION ON SWPC82302	CDX NAIGS9V4 10Y 12-20-2017	SWPC82302	SEDOL: 9A4SSVU				
4,356,000.00	0.0256046	0.00	111,533.64	430.87	111,102.77	0.00	111,102.77

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Other Assets								
Swaps								
CDS / STS BUY PROT ON CDX IG10 10Y 06-20-2018 SWPC95R32 SEDOL: 9A11VMU								
SWPC95R32								
1,548,800.00	0.0000000		0.00	0.00	15,580.30	- 15,580.30	0.00	- 15,580.30
CDS / STS BUY PROT ON DJ 06-20-2017 SWPC65406 SEDOL: 953433U								
SWPC65406								
96,800.00	0.0340405		0.00	3,295.12	801.52	2,493.60	0.00	2,493.60
CDS / STS CHASUS33 PURC PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC82377 SEDOL: 9A4SSWU								
SWPC82377								
871,200.00	0.0256046		0.00	22,306.73	34,260.13	- 11,953.40	0.00	- 11,953.40
CDS / STS CITIUS33 BUY PROT ON ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL: 9A4JMUU								
SWPC594F6								
1,361,344.52	0.1206999		0.00	164,314.15	265,448.55	- 101,134.40	0.00	- 101,134.40
CDS / STS DEUTUS33 PURC PROTECTION ON CDX NAIGS11V2 10Y 12-20-2018 SWPC0A302 SEDOL: 9A4RDZU								
SWPC0A302								
3,273,600.00	0.0000000		0.00	0.00	114,528.84	- 114,528.84	0.00	- 114,528.84
CDS / STS MLPFUS31 BUY PROT ON DJ 12-20-2017 SWPC82393 SEDOL: 980391U								
SWPC82393								
580,800.00	0.0256046		0.00	14,871.15	1,032.11	13,839.04	0.00	13,839.04
CDS / STS MSCUS33 BUY PROT ON DJ 12-20-2017 SWPC81239 SEDOL: 980929U								
SWPC81239								
2,420,000.00	0.0256046		0.00	61,963.13	47,978.61	13,984.52	0.00	13,984.52
CDS / STS PURC PROTECTION ON CDX IG CDSIS11 10 12-20-2018 SWPC0A328 CUSIP: 777999004								
SWPC0A328								
6,944,000.00	0.0000000		0.00	0.00	247,393.45	- 247,393.45	0.00	- 247,393.45
CDS BARCGB33 PURC PROTECTION ON BARCLAYS BANK PLC 06-20-2014 SWPC102D6 SEDOL: 9A4JJRU								
SWPC102D6								
400,000.00	0.0000000		0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 PURC PROTECTION ON CNA FINL CORP 09-20-2011 SWPC87145 SEDOL: 9A4JKAU								
SWPC87145								
1,000,000.00	0.0052057		0.00	5,205.70	0.00	5,205.70	0.00	5,205.70
CDS BARCGB33 PURC PROTECTION ON NEW YORKTIMES CO 03-20-2015 SWPC754H8 SEDOL: 9A6A48U								
SWPC754H8								
200,000.00	0.0289987		0.00	5,799.74	11,378.25	- 5,578.51	0.00	- 5,578.51

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Shares/PAR value							Translation	
Other Assets								
Swaps								
CDS BARCGB33 PURC PROTECTION ON WELLS FARGO & CO NEW 09-20-2013 SWPC30C76	SEDOL: 9A4JJEU							
2,000,000.00		0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 SELL PROTECTION ON ANHEUSERBUSCH INBEV 06-20-2013 SWPC368G8	SEDOL: 9A55KZU							
1,100,000.00		0.0084788	0.00	9,326.68	3,565.10	5,761.58	0.00	5,761.58
CDS BARCGB33 SELL PROTECTION ON ANHEUSERBUSCH INBEV 06-20-2013 SWPC379G5	SEDOL: 9A55M5U							
400,000.00		0.0084788	0.00	3,391.52	1,557.16	1,834.36	0.00	1,834.36
CDS BARCGB33 SELL PROTECTION ON BMW US CAPITAL CORP 09-20-2015 SWPC933H2	SEDOL: 9A6HFQU							
400,000.00		0.0101530	0.00	4,061.20	577.78	3,483.42	0.00	3,483.42
CDS BARCGB33 SELL PROTECTION ON BP CAP MKTS AMER INC 06-20-2015 SWPC072H3	SEDOL: 9A5HLQU							
2,100,000.00		0.0081664	0.00	17,149.44	7,731.26	9,418.18	0.00	9,418.18
CDS BARCGB33 SELL PROTECTION ON EMIRATE OF ABU DHABI 12-20-2015 SWPC498J5	SEDOL: 9A7975U							
2,500,000.00		0.0042517	0.00	10,629.25	0.00	10,629.25	0.00	10,629.25
CDS BARCGB33 SELL PROTECTION ON MERRILL LYNCH & CO I 03-20-2011 SWPC238G6	SEDOL: 9A4XYJU							
300,000.00		0.0007341	0.00	220.23	736.56	- 516.33	0.00	- 516.33
CDS BARCGB33 SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC085F2	SEDOL: 9A45N8U							
700,000.00		0.0116649	0.00	8,165.43	0.00	8,165.43	0.00	8,165.43
CDS BARCGB33 SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC119F2	SEDOL: 9A46QWU							
100,000.00		0.0085328	0.00	853.28	0.00	853.28	0.00	853.28
CDS BARCGB33 SELL PROTECTION ON SHELL INTL FIN B V 09-20-2015 SWPC158J6	SEDOL: 9A6TVGU							
2,000,000.00		0.0223789	0.00	44,757.80	27,335.84	17,421.96	0.00	17,421.96
CDS BARCGB33 SELL PROTECTION ON TOYOTA MOTOR CORP 03-20-2015 SWPC778F4	SEDOL: 9A4M10U							
500,000.00		0.0215452	0.00	10,772.60	3,723.15	7,049.45	0.00	7,049.45

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Swaps							
CDS BARCGB33 SELL PROTECTION ON TOYOTA MOTOR CORP 03-20-2015 SWPC805F1 SEDOL: 9A4NGWU							
SWPC805F1	400,000.00	0.0215452	0.00	2,413.64	6,204.44	0.00	6,204.44
CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2011 SWPC787F3 SEDOL: 9A4NGJU							
SWPC787F3	100,000.00	0.0013749	0.00	327.77	- 190.28	0.00	- 190.28
CDS BNPAFRPP PURC PROTECTION ON LENNAR CORP 06-20-2015 SWPC315J6 SEDOL: 9A6XTSU							
SWPC315J6	200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS BNPAFRPP PURC PROTECTION ON MACYS RETAIL HLDGS I 09-20-2015 SWPC421F5 SEDOL: 9A4ESQU							
SWPC421F5	300,000.00	0.0134670	0.00	12,237.35	- 8,197.25	0.00	- 8,197.25
CDS BNPAFRPP PURC PROTECTION ON MASCO CORP 09-20-2012 SWPC565F1 SEDOL: 9A4HAMU							
SWPC565F1	400,000.00	0.0021803	0.00	3,969.08	- 3,096.96	0.00	- 3,096.96
CDS BNPAFRPP PURC PROTECTION ON PULTE HOMES INC 03-20-2014 SWPC695F4 SEDOL: 9A4KG1U							
SWPC695F4	400,000.00	0.0470015	0.00	17,603.61	1,196.99	0.00	1,196.99
CDS BNPAFRPP SELL PROT ON BERKSHIRE HATHAWAY F 12-20-2015 SWPC314J7 SEDOL: 9A7GV6U							
SWPC314J7	2,100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS BNPAFRPP SELL PROTECTION ON VODAFONEGROUP 09-20-2015 SWPC706H7 SEDOL: 9A6960U							
SWPC706H7	1,000,000.00	0.0139581	0.00	0.00	13,958.10	0.00	13,958.10
CDS BOFAUS6S PURC PROTECTION ON AMERICANINTL GROUP 09-20-2018 SWPC617F9 SEDOL: 9A4JQGU							
SWPC617F9	600,000.00	0.0000000	0.00	21,000.00	- 21,000.00	0.00	- 21,000.00
CDS BOFAUS6S PURC PROTECTION ON FORD MTRCR CO LLC 09-20-2012 SWPC580G0 SEDOL: 9A57TDU							
SWPC580G0	500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS BOFAUS6S PURC PROTECTION ON MARRIOTTINTL INC NE 06-20-2017 SWPC25913 SEDOL: 9A4JJSU							
SWPC25913	1,200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00

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Swaps							
CDS BOFAUS6S SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2015 SWPC663J4 SEDOL: 9A7HR2U							
1,700,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BOFAUS6S SELL PROTECTION ON POTASH CORP SASK INC 12-20-2015 SWPC094K0 SEDOL: 9A81Y2U							
250,000.00	0.0144699	0.00	3,617.48	0.00	3,617.48	0.00	3,617.48
CDS BOFAUS6S SELL PROTECTION ON SLM CORPMEDIUM TERM 06-20-2011 SWPC374D7 SEDOL: 9A4JHWU							
1,000,000.00	0.0220813	0.00	22,081.30	0.00	22,081.30	0.00	22,081.30
CDS BOFAUS6S SELL PROTECTION ON SLM CORPMEDIUM TERM 09-20-2014 SWPC134D8 SEDOL: 9A4JHXU							
600,000.00	0.0825685	0.00	49,541.10	0.00	49,541.10	0.00	49,541.10
CDS BOFAUS6S SELL PROTECTION ON TOYOTA MOTOR CORP 03-20-2015 SWPC833F7 SEDOL: 9A4NTVU							
500,000.00	0.0215452	0.00	10,772.60	178.58	10,594.02	0.00	10,594.02
CDS BOFAUS6S SELL PROTECTION ON TOYOTA MOTOR CORP 03-20-2015 SWPC858F7 SEDOL: 9A4N75U							
100,000.00	0.0215452	0.00	2,154.52	44.11	2,110.41	0.00	2,110.41
CDS BOFAUS6S SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC575G7 SEDOL: 9A57ULU							
3,000,000.00	0.0147453	0.00	44,235.90	36,121.04	8,114.86	0.00	8,114.86
CDS BOFAUS6S SELL PROTECTION ON UNITED KINGDOM(GOVER 12-20-2015 SWPC508J3 SEDOL: 9A7AVWU							
400,000.00	0.0138820	0.00	5,552.80	7,363.91	- 1,811.11	0.00	- 1,811.11
CDS BUY PROT ON CENTEX 03-20-2011 SWPC85123 SEDOL: 589489U							
6,200,000.00	0.0008684	0.00	5,384.08	0.00	5,384.08	0.00	5,384.08
CDS BZWLU31 SELL PROTECTION ON WELLS FARGO & CO NEW 09-20-2013 SWPC30C68 SEDOL: 9A4REBU							
300,000.00	0.0115632	0.00	3,468.96	0.00	3,468.96	0.00	3,468.96
CDS CHASUS33 PURC PROTECTION ON CDS_DUMMY_INDEX 12-20-2017 SWPC10782 SEDOL: 9A4JWAU							
1,300,000.00	0.0437009	0.00	56,811.17	0.00	56,811.17	0.00	56,811.17

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CDS CHASUS33 PURC PROTECTION ON BANK SWPC702C2	AMER FDG CORP 06-20-2014	SWPC702C2	SEDOL: 9A4JJNU 10,000,000.00	0.0129880	0.00	129,880.00	393,978.59 - 264,098.59 0.00 - 264,098.59
CDS CHASUS33 PURC PROTECTION ON MASCO SWPC169G9	CORP 09-20-2012	SWPC169G9	SEDOL: 9A4USHU 300,000.00	0.0021803	0.00	654.09	3,842.46 - 3,188.37 0.00 - 3,188.37
CDS CHASUS33 PURC PROTECTION ON REYNOLDSAMERN INC SWPC36092	09-20-2015	SWPC36092	SEDOL: 9A4JKPU 2,700,000.00	0.0032931	0.00	8,891.37	0.00 8,891.37 0.00 8,891.37
CDS CHASUS33 SELL PROT ON BERKSHIRE SWPC664J3	HATHAWAY F 12-20-2015	SWPC664J3	SEDOL: 9A7HP4U 1,900,000.00	0.0000000	0.00	0.00	0.00 0.00 0.00 0.00
CDS CHASUS33 SELL PROT ON PETROBRAS INTLFIN C SWPC900H1	09-20-2015	SWPC900H1	SEDOL: 9A6GQ8U 100,000.00	0.0000000	0.00	0.00	0.00 0.00 0.00 0.00
CDS CHASUS33 SELL PROTECTION ON BHP FIN USA LTD SWPC033J7	09-20-2015	SWPC033J7	SEDOL: 9A6KTMU 500,000.00	0.0132241	0.00	6,612.05	0.00 6,612.05 0.00 6,612.05
CDS CHASUS33 SELL PROTECTION ON HCA INC SWPC54RU9	03-20-2011	SWPC54RU9	SEDOL: 9A53FQU 500,000.00	0.0025729	0.00	1,286.45	0.00 1,286.45 0.00 1,286.45
CDS CHASUS33 SELL PROTECTION ON JAPAN SWPC528J9	12-20-2015	SWPC528J9	SEDOL: 9A7BJGU 200,000.00	0.0150768	0.00	3,015.36	4,604.32 - 1,588.96 0.00 - 1,588.96
CDS CHASUS33 SELL PROTECTION ON KOREA SWPC614G0	REP 06-20-2015	SWPC614G0	SEDOL: 9A57W0U 600,000.00	0.0051737	0.00	3,104.22	5,501.46 - 2,397.24 0.00 - 2,397.24
CDS CHASUS33 SELL PROTECTION ON KOREA SWPC930E2	REP 12-20-2014	SWPC930E2	SEDOL: 9A44DCU 1,200,000.00	0.0038390	0.00	4,606.80	0.00 4,606.80 0.00 4,606.80
CDS CHASUS33 SELL PROTECTION ON KOREA SWPC301J2	REP 12-20-2015	SWPC301J2	SEDOL: 9A6W59U 100,000.00	0.0034519	0.00	345.19	0.00 345.19 0.00 345.19

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CDS CHASUS33 SELL PROTECTION ON METLIFE INC 12-20-2015 SWPC749J2 SEDOL: 9A7K98U							
3,400,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 SELL PROTECTION ON PEOPLES REP CHINA 09-20-2015 SWPC989H5 SEDOL: 9A6JPMU							
500,000.00	0.0169371	0.00	8,468.55	5,887.70	2,580.85	0.00	2,580.85
CDS CHASUS33 SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC103F0 SEDOL: 9A4537U							
100,000.00	0.0104904	0.00	1,049.04	0.00	1,049.04	0.00	1,049.04
CDS CHASUS33 SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC758E1 SEDOL: 9A42DYU							
1,900,000.00	0.0104904	0.00	19,931.76	0.00	19,931.76	0.00	19,931.76
CDS CHASUS33 SELL PROTECTION ON SLM CORPMEDIUM TERM 09-20-2011 SWPC809H3 SEDOL: 9A6DWRU							
1,600,000.00	0.0330001	0.00	52,800.16	0.00	52,800.16	0.00	52,800.16
CDS CITIUS33 PURC PROTECTION ON FORD MTRCR CO LLC 03-20-2012 SWPC401F9 SEDOL: 9A4EHUU							
100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CITIUS33 PURC PROTECTION ON VIVENDI 06-20-2013 SWPC96G24 SEDOL: 9A4JJAU							
3,000,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CITIUS33 SELL PROT ON VOLKSWAGEN INTERNATI 09-20-2015 SWPC858H3 SEDOL: 9A6EN7U							
300,000.00	0.0078467	0.00	2,354.01	0.00	2,354.01	0.00	2,354.01
CDS CITIUS33 SELL PROTECTION ON FRANCE(GOVT OF) 03-20-2016 SWPC433K0 SEDOL: 9A8AN3U							
1,300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CITIUS33 SELL PROTECTION ON PRUDENTIAL FINL INC 12-20-2011 SWPC824J0SEDOL: 9A7LP8U							
4,500,000.00	0.0056791	0.00	25,555.95	3,874.95	21,681.00	0.00	21,681.00
CDS CITIUS33 SELL PROTECTION ON BMW US CAPITAL CORP 09-20-2015 SWPC835H1 SEDOL: 9A6EP7U							
600,000.00	0.0101530	0.00	6,091.80	1,601.56	4,490.24	0.00	4,490.24

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Swaps							
CDS CITIUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2014 SWPC926E8 SEDOL: 9A43R8U SWPC926E8	200,000.00	0.0009582	0.00	191.64	0.00	191.64	191.64
CDS CITIUS33 SELL PROTECTION ON EMIRATE OF ABU DHABI 12-20-2015 SWPC357J5 SEDOL: 9A72SQU SWPC357J5	500,000.00	0.0042517	0.00	2,125.85	0.00	2,125.85	2,125.85
CDS CITIUS33 SELL PROTECTION ON FOREST OIL CORP 06-20-2015 SWPC175H9 SEDOL: 9A5KXXU SWPC175H9	3,200,000.00	0.1003212	0.00	321,027.84	0.00	300,583.68	300,583.68
CDS CITIUS33 SELL PROTECTION ON MERRILL LYNCH & CO I 06-20-2011 SWPC743G4 SEDOL: 9A5AZCU SWPC743G4	600,000.00	0.0011988	0.00	719.28	833.91	- 114.63	- 114.63
CDS CITIUS33 SELL PROTECTION ON METLIFE INC 03-20-2011 SWPC132G3 SEDOL: 9A4TL6U SWPC132G3	700,000.00	0.0013226	0.00	925.82	0.00	925.82	925.82
CDS CITIUS33 SELL PROTECTION ON MORGAN STANLEY 06-20-2011 SWPC744G3 SEDOL: 9A5AZVU SWPC744G3	900,000.00	0.0014300	0.00	1,287.00	1,250.83	36.17	36.17
CDS CITIUS33 SELL PROTECTION ON SLM CORPMEDIUM TERM 09-20-2011 SWPC392D5 SEDOL: 9A4JHYU SWPC392D5	1,000,000.00	0.0330001	0.00	33,000.10	0.00	33,000.10	33,000.10
CDS CITIUS33 SELL PROTECTION ON TIME WARNER CABLE IN 12-20-2015 SWPC606J4 SEDOL: 9A7DNNU SWPC606J4	100,000.00	0.0018448	0.00	184.48	0.00	184.48	184.48
CDS CITIUS33 SELL PROTECTION ON TOTAL CAPITAL SA 09-20-2015 SWPC177J3 SEDOL: 9A6TUPU SWPC177J3	1,400,000.00	0.0224663	0.00	31,452.82	23,535.01	7,917.81	7,917.81
CDS CSFPGB2L PURC PROTECTION ON GOLDMAN SACHS GROUP 06-20-2013 SWPC96T46 SEDOL: 9A4JVCU SWPC96T46	1,000,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS CSFPGB2L PURC PROTECTION ON TIME WARNER COS INC 12-20-2017 SWPC39955 SEDOL: 9A4JKMU SWPC39955	1,500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00

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CDS CSFPGGB2L SELL PROTECTION ON SWPC701H2	TRANSOCEAN INC 03-20-2012	SWPC701H2	SEDOL: 9A6969U 5,480.17	663.27	4,816.90	0.00	4,816.90
CDS CSFPGGB2L SELL PROTECTION ON BHP FIN USA LTD 12-20-2015	SWPC655J4	SEDOL: 9A7HDVU					
SWPC655J4	300,000.00	0.0129581	3,887.43	2,266.26	1,621.17	0.00	1,621.17
CDS CSFPGGB2L SELL PROTECTION ON BP CAP MKTS AMER INC 06-20-2015	SWPC043H9	SEDOL: 9A5HAZU					
SWPC043H9	1,200,000.00	0.0081664	9,799.68	11,391.84	- 1,592.16	0.00	- 1,592.16
CDS CSFPGGB2L SELL PROTECTION ON POTASH CORP SASK INC 12-20-2015	SWPC649J3	SEDOL: 9A7HCWU					
SWPC649J3	800,000.00	0.0144699	11,575.92	0.00	11,575.92	0.00	11,575.92
CDS CSFPGGB2L SELL PROTECTION ON SHELL INTL FIN B V 12-20-2015	SWPC473J4	SEDOL: 9A79RKU					
SWPC473J4	5,000,000.00	0.0221987	110,993.50	86,814.25	24,179.25	0.00	24,179.25
CDS DEUTGB2L PURC PROTECTION ON CITIGROUP INC 09-20-2019	SWPC753D8	SEDOL: 9A3DKZU					
SWPC753D8	400,000.00	0.0363574	14,542.96	24,853.19	- 10,310.23	0.00	- 10,310.23
CDS DEUTGB2L PURC PROTECTION ON BARCLAYSBANK PLC 06-20-2019	SWPC086D6	SEDOL: 9A4JJQU					
SWPC086D6	1,200,000.00	0.0208543	25,025.16	0.00	25,025.16	0.00	25,025.16
CDS DEUTGB2L PURC PROTECTION ON BARCLAYSBANK PLC 06-20-2019	SWPC101D7	SEDOL: 9A4JJJU					
SWPC101D7	200,000.00	0.0159988	3,199.76	0.00	3,199.76	0.00	3,199.76
CDS DEUTGB2L PURC PROTECTION ON FORD MTRCR CO LLC 06-20-2012	SWPC581G9	SEDOL: 9A57TGU					
SWPC581G9	900,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L PURC PROTECTION ON GOLDMAN SACHS GROUP 06-20-2014	SWPC528C4	SEDOL: 9A4JJLU					
SWPC528C4	900,000.00	0.0000000	0.00	110,016.71	- 110,016.71	0.00	- 110,016.71
CDS DEUTGB2L PURC PROTECTION ON MORGAN STANLEY 06-20-2014	SWPC524C8	SEDOL: 9A4JJMU					
SWPC524C8	100,000.00	0.0224994	2,249.94	16,871.44	- 14,621.50	0.00	- 14,621.50

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CDS DEUTGB2L PURC PROTECTION ON STARWOODHOTELS & RE 06-20-2012 SWPC419F9 SEDOL: 9A4ESNU SWPC419F9	1,000,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L SELL PROT ON BERKSHIRE HATHAWAY F 12-20-2015 SWPC669J8 SEDOL: 9A7HP2U SWPC669J8	1,200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L SELL PROT ON PETROBRAS INTLFIN C 09-20-2012 SWPC723H6 SEDOL: 9A6NTFU SWPC723H6	800,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L SELL PROTECTION ON TRANSOCEAN INC 03-20-2012 SWPC702H1 SEDOL: 9A6986U SWPC702H1	300,000.00	0.0548017	0.00	2,227.68	14,212.83	0.00	14,212.83
CDS DEUTGB2L SELL PROTECTION ON ALCOA INC 06-20-2015 SWPC560G4 SEDOL: 9A57LTU SWPC560G4	1,500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L SELL PROTECTION ON BHP FIN USA LTD 09-20-2015 SWPC019J5 SEDOL: 9A6KC4U SWPC019J5	300,000.00	0.0132241	0.00	0.00	3,967.23	0.00	3,967.23
CDS DEUTGB2L SELL PROTECTION ON BHP FIN USA LTD 09-20-2015 SWPC043J5 SEDOL: 9A6LBSU SWPC043J5	1,100,000.00	0.0132241	0.00	0.00	14,546.51	0.00	14,546.51
CDS DEUTGB2L SELL PROTECTION ON BHP FIN USA LTD 09-20-2015 SWPC068J5 SEDOL: 9A6MLU SWPC068J5	700,000.00	0.0132241	0.00	0.00	9,256.87	0.00	9,256.87
CDS DEUTGB2L SELL PROTECTION ON JAPAN 06-20-2015 SWPC794G2 SEDOL: 9A5BLTU SWPC794G2	2,000,000.00	0.0164662	0.00	38,056.08	- 5,123.68	0.00	- 5,123.68
CDS DEUTGB2L SELL PROTECTION ON KOREA REP 03-20-2011 SWPC789F1 SEDOL: 9A4NFRU SWPC789F1	1,100,000.00	0.0013798	0.00	5,836.57	- 4,318.79	0.00	- 4,318.79
CDS DEUTGB2L SELL PROTECTION ON POTASH CORP SASK INC 12-20-2015 SWPC610J8 SEDOL: 9A82H2U SWPC610J8	1,800,000.00	0.0144699	0.00	0.00	26,045.82	0.00	26,045.82

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Other Assets							
Swaps							
CDS DEUTGB2L SELL PROTECTION ON UNITED KINGDOM(GOVER 03-20-2016 SWPC460K6 SEDOL: 9A8CLBU SWPC460K6	0.0134621	0.00	6,731.05	6,527.70	203.35	0.00	203.35
CDS DEUTUS33 PURC PROTECTION ON CDS_DUMMY_INDEX 09-20-2013 SWPC01P24 SEDOL: 9A4JVZU SWPC01P24	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS DEUTUS33 PURC PROTECTION ON CSX CORP06-20-2017 SWPC320A8 SEDOL: 9A4JJGU SWPC320A8	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS DEUTUS33 PURC PROTECTION ON MORGAN STANLEY 06-20-2017 SWPC96Q49 SEDOL: 9A4JJDU SWPC96Q49	0.0305142	0.00	39,668.46	0.00	39,668.46	0.00	39,668.46
CDS DEUTUS33 PURC PROTECTION ON WACHOVIACORP 06-20-2013 SWPC01B60 SEDOL: 9A4RELU SWPC01B60	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS DEUTUS33 PURC PROTECTION ON WELLS FARGO & CO NEW 06-20-2013 SWPC29485 SEDOL: 9A4JKCU SWPC29485	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC912B0 SEDOL: 9A4JJTU SWPC912B0	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC929B1 SEDOL: 9A4JJKU SWPC929B1	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X PURC PROTECTION ON MORGAN STANLEY 12-20-2016 SWPC887A3 SEDOL: 9A4JJHU SWPC887A3	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X PURC PROTECTION ON SEAGATE TECHNOLOGY H 12-20-2011 SWPC429F7 SEDOL: 9A4EJ5U SWPC429F7	0.0000000	0.00	0.00	3,615.79	- 3,615.79	0.00	- 3,615.79
CDS GSILGB2X SELL PROT ON AUSTRALIA 12-20-2015 SWPC761J5 SEDOL: 9A7K67U SWPC761J5	0.0245893	0.00	61,473.25	79,841.50	- 18,368.25	0.00	- 18,368.25

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Other Assets							
Swaps							
CDS GSILGB2X SELL PROTECTION ON SWPC26AE1	CALIFORNIA ST 09-20-2011	SWPC26AE1	SEDOL: 9A6NJ5U 112.38	0.00	112.38	0.00	112.38
300,000.00	0.0003746	0.00					
CDS GSILGB2X SELL PROTECTION ON SWPC31A76	CALIFORNIA ST 09-20-2011	SWPC31A76	SEDOL: 9A67YSU 918.53	0.00	918.53	0.00	918.53
170,000.00	0.0054031	0.00					
CDS GSILGB2X SELL PROTECTION ON SWPC31A84	CALIFORNIA ST 09-20-2011	SWPC31A84	SEDOL: 9A67YXU 1,109.91	0.00	1,109.91	0.00	1,109.91
170,000.00	0.0065289	0.00					
CDS GSILGB2X SELL PROTECTION ON SWPC31A92	CALIFORNIA ST 09-20-2011	SWPC31A92	SEDOL: 9A67YHU 744.42	0.00	744.42	0.00	744.42
160,000.00	0.0046526	0.00					
CDS GSILGB2X SELL PROTECTION ON SWPC412K5	FRANCE(GOVT OF) 03-20-2016	SWPC412K5	SEDOL: 9A8AT6U 0.00	0.00	0.00	0.00	0.00
1,300,000.00	0.0000000	0.00					
CDS GSILGB2X SELL PROTECTION ON BMW US SWPC850H1	CAPITAL CORP 09-20-2015	SWPC850H1	SEDOL: 9A6EP3U 6,091.80	2,181.60	3,910.20	0.00	3,910.20
600,000.00	0.0101530	0.00					
CDS GSILGB2X SELL PROTECTION ON CANADIANNAT RES LTD SWPC571J5	12-20-2015	SWPC571J5	SEDOL: 9A7BS8U 18,465.86	4,798.17	13,667.69	0.00	13,667.69
1,400,000.00	0.0131899	0.00					
CDS GSILGB2X SELL PROTECTION ON CHES SWPC038H6	ENERGY CO 06-20-2015	SWPC038H6	SEDOL: 9A5G16U 155,346.40	757.33	154,589.07	0.00	154,589.07
2,000,000.00	0.0776732	0.00					
CDS GSILGB2X SELL PROTECTION ON EL PASO CORP SWPC054E2	09-20-2014	SWPC054E2	SEDOL: 9A4JHUU 44,006.20	0.00	44,006.20	0.00	44,006.20
400,000.00	0.1100155	0.00					
CDS GSILGB2X SELL PROTECTION ON EMIRATE OF ABU DHABI SWPC547F4	03-20-2011	SWPC547F4	SEDOL: 9A4GU2U 353.48	311.80	41.68	0.00	41.68
200,000.00	0.0017674	0.00					
CDS GSILGB2X SELL PROTECTION ON EMIRATE OF ABU DHABI SWPC029J3	09-20-2015	SWPC029J3	SEDOL: 9A6KNMU 2,611.85	0.00	2,611.85	0.00	2,611.85
500,000.00	0.0052237	0.00					

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Other Assets								
Swaps								
CDS GSILGB2X SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2011 SWPC641J1 SEDOL: 9A7GW1U SWPC641J1	2,600,000.00	0.0043515	0.00	11,313.90	2,279.11	9,034.79	0.00	9,034.79
CDS GSILGB2X SELL PROTECTION ON JAPAN 06-20-2015 SWPC663G0 SEDOL: 9A59HUU SWPC663G0	450,000.00	0.0164662	0.00	7,409.79	8,373.05	- 963.26	0.00	- 963.26
CDS GSILGB2X SELL PROTECTION ON JAPAN 09-20-2015 SWPC507G0 SEDOL: 9A56M9U SWPC507G0	1,000,000.00	0.0157624	0.00	15,762.40	14,992.96	769.44	0.00	769.44
CDS GSILGB2X SELL PROTECTION ON JAPAN 12-20-2015 SWPC529J8 SEDOL: 9A7BGCU SWPC529J8	400,000.00	0.0150768	0.00	6,030.72	9,157.56	- 3,126.84	0.00	- 3,126.84
CDS GSILGB2X SELL PROTECTION ON NEW JERSEY ST 03-20-2020 SWPC30Z89 SEDOL: 9A52YPU SWPC30Z89	400,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X SELL PROTECTION ON NEW JERSEY ST 09-20-2011 SWPC8A528 SEDOL: 9A67XLU SWPC8A528	100,000.00	0.0061884	0.00	618.84	0.00	618.84	0.00	618.84
CDS GSILGB2X SELL PROTECTION ON NEW JERSEY ST 09-20-2011 SWPC8B526 SEDOL: 9A67XFU SWPC8B526	100,000.00	0.0073167	0.00	731.67	0.00	731.67	0.00	731.67
CDS GSILGB2X SELL PROTECTION ON NEW YORKST 09-20-2011 SWPC8C524 SEDOL: 9A67XBU SWPC8C524	100,000.00	0.0054531	0.00	545.31	0.00	545.31	0.00	545.31
CDS GSILGB2X SELL PROTECTION ON NEW YORKST 09-20-2011 SWPC8D522 SEDOL: 9A67WUU SWPC8D522	100,000.00	0.0046995	0.00	469.95	0.00	469.95	0.00	469.95
CDS GSILGB2X SELL PROTECTION ON RIO TINTO FIN USA LT 09-20-2015 SWPC117J6 SEDOL: 9A6NP7U SWPC117J6	2,000,000.00	0.0083770	0.00	16,754.00	0.00	16,754.00	0.00	16,754.00
CDS GSILGB2X SELL PROTECTION ON TOTAL CAPITAL SA 12-20-2015 SWPC476J1 SEDOL: 9A79QQU SWPC476J1	5,600,000.00	0.0223630	0.00	125,232.80	105,738.31	19,494.49	0.00	19,494.49

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CDS MRMDUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015	SWPC864H5	SEDOL: 9A6EU8U						
100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CDS MRMDUS33 SELL PROTECTION ON ALCOA INC 03-20-2016	SWPC383K0	SEDOL: 9A89L2U						
500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CDS MRMDUS33 SELL PROTECTION ON EMIRATE OF ABU DHABI 09-20-2015	SWPC985H9	SEDOL: 9A6JNLU						
200,000.00	0.0052237	0.00	0.00	1,044.74	0.00	1,044.74	0.00	1,044.74
CDS MRMDUS33 SELL PROTECTION ON KOREA REP 06-20-2015	SWPC536G5	SEDOL: 9A5E92U						
300,000.00	0.0051737	0.00	0.00	1,552.11	1,641.91	- 89.80	0.00	- 89.80
CDS MRMDUS33 SELL PROTECTION ON KOREA REP 09-20-2015	SWPC181J7	SEDOL: 9A6UDYU						
1,500,000.00	0.0043013	0.00	0.00	6,451.95	877.56	5,574.39	0.00	5,574.39
CDS MSCSUS33 PURC PROTECTION ON INTERNATIONAL LEASE 12-20-2013	SWPC515G0	SEDOL: 9A56G1U						
1,100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CDS MSCSUS33 PURC PROTECTION ON WHIRLPOOL CORP 12-20-2012	SWPC38221	SEDOL: 9A4JKGU						
1,000,000.00	0.0079938	0.00	0.00	7,993.80	0.00	7,993.80	0.00	7,993.80
CDS MSCSUS33 PURC PROTECTION ON BLACK & DECKER CORP 12-20-2012	SWPC33248	SEDOL: 9A4JKHU						
1,000,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CDS MSCSUS33 PURC PROTECTION ON BLACK & DECKER CORP 12-20-2012	SWPC81833	SEDOL: 9A4JKFU						
400,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CDS MSCSUS33 PURC PROTECTION ON TIME WARNER INC NEW 12-20-2011	SWPC88648	SEDOL: 9A4JZU						
3,000,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CDS MSCSUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2012	SWPC869H0	SEDOL: 9A6FGLU						
200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Other Assets							
Swaps							
CDS MSCSUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC862H7 SEDOL: 9A6FFTU SWPC862H7	300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS MSCSUS33 SELL PROTECTION ON ALCOA INC 03-20-2016 SWPC375K0 SEDOL: 9A89K2U SWPC375K0	500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS MSCSUS33 SELL PROTECTION ON CANADIANNAT RES LTD 12-20-2015 SWPC593J9 SEDOL: 9A7CD2U SWPC593J9	900,000.00	0.0131899	11,870.91	3,555.48	8,315.43	0.00	8,315.43
CDS MSCSUS33 SELL PROTECTION ON EMIRATE OF ABU DHABI 09-20-2015 SWPC975H1 SEDOL: 9A6HB4U SWPC975H1	1,000,000.00	0.0052237	5,223.70	0.00	5,223.70	0.00	5,223.70
CDS MSCSUS33 SELL PROTECTION ON JAPAN 12-20-2015 SWPC760J6 SEDOL: 9A7K50U SWPC760J6	500,000.00	0.0150768	7,538.40	11,497.88	- 3,959.48	0.00	- 3,959.48
CDS MSCSUS33 SELL PROTECTION ON KOREA REP 12-20-2014 SWPC913E3 SEDOL: 9A43ZCU SWPC913E3	2,300,000.00	0.0046149	10,614.27	0.00	10,614.27	0.00	10,614.27
CDS MSCSUS33 SELL PROTECTION ON METLIFE INC 03-20-2015 SWPC819F5 SEDOL: 9A4N22U SWPC819F5	2,700,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS MSCSUS33 SELL PROTECTION ON RIO TINTO FIN USA LT 09-20-2015 SWPC086J3 SEDOL: 9A6LNYU SWPC086J3	600,000.00	0.0083770	5,026.20	0.00	5,026.20	0.00	5,026.20
CDS MSCSUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 12-20-2014 SWPC309F2 SEDOL: 9A4CZAU SWPC309F2	500,000.00	0.0152062	7,603.10	3,740.08	3,863.02	0.00	3,863.02
CDS PURC PROTECTION ON AT&T WIRELESS SVCS I 06-20-2012 SWPC95924 SEDOL: 9A4JJXU SWPC95924	1,700,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS PURC PROTECTION ON ICI WILMINGTON INC 12-20-2013 SWPC95932 SEDOL: 9A4JJWU SWPC95932	2,300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00

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CDS RBOSGB2RTCM PURC PROTECTION ON GMAC INC FORMERLY G 06-20-2011 SWPC89133 SEDOL: 9A4JKBU SWPC89133	4,500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS RBOSGB2RTCM PURC PROTECTION ON MARKS& SPENCER PLC 12-20-2017 SWPC39898 SEDOL: 9A4JKNU SWPC39898	2,700,000.00	0.0303322	0.00	0.00	81,896.94	0.00	81,896.94
CDS RBOSGB2RTCM PURC PROTECTION ON SLM CORP MEDIUM TERM 12-20-2011 SWPC86303 SEDOL: 9A4JJYU SWPC86303	3,300,000.00	0.0061912	0.00	0.00	20,430.96	0.00	20,430.96
CDS RBOSGB2RTCM SELL PROT ON EMIRATE OF ABU DHABI 09-20-2015 SWPC188J0 SEDOL: 9A6UDLU SWPC188J0	1,600,000.00	0.0052237	0.00	0.00	8,357.92	0.00	8,357.92
CDS RBOSGB2RTCM SELL PROTECTION ON JAPAN12-20-2015 SWPC554J6 SEDOL: 9A7BE3U SWPC554J6	500,000.00	0.0150768	0.00	11,510.81	- 3,972.41	0.00	- 3,972.41
CDS RBOSGB2RTCM SELL PROTECTION ON UTD MEXICAN STS M 03-20-2011 SWPC772F0 SEDOL: 9A4MX8U SWPC772F0	200,000.00	0.0013749	0.00	605.72	- 330.74	0.00	- 330.74
CDS SELL PROT ON AUSTRALIA(COMMONWEAL 09-20-2015 SWPC153J1 SEDOL: 9A6S31U SWPC153J1	1,000,000.00	0.0240946	0.00	27,814.52	- 3,719.92	0.00	- 3,719.92
CDS SELL PROTECTION ON BRAZIL FEDERATIVE 06-20-2011 SWPC031H3 SEDOL: 9A5GZ7U SWPC031H3	300,000.00	0.0026620	0.00	1,227.69	- 429.09	0.00	- 429.09
CDS SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2011 SWPC313J8 SEDOL: 9A7CZLU SWPC313J8	1,500,000.00	0.0043515	0.00	2,554.29	3,972.96	0.00	3,972.96
CDS SELL PROTECTION ON ITALY REP 12-20-2015 SWPC938J3 SEDOL: 9A7TZSU SWPC938J3	800,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00
CDS SELL PROTECTION ON KOREA REP 09-20-2011 SWPC930H5 SEDOL: 9A6GT1U SWPC930H5	100,000.00	0.0038062	0.00	498.27	- 117.65	0.00	- 117.65

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Other Assets								
Swaps								
CDS SELL PROTECTION ON KOREA REP	12-20-2015	SWPC472J5	SEDOL: 9A79KSU					
SWPC472J5	1,000,000.00	0.0034519	0.00	3,451.90	2,384.90	1,067.00	0.00	1,067.00
CDS SELL PROTECTION ON METLIFE INC	12-20-2015	SWPC642J0	SEDOL: 9A7GS9U					
SWPC642J0	2,800,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS SELL PROTECTION ON UNITED	KINGDOM(GOVER	12-20-2015	SWPC555J5	SEDOL: 9A7BD9U				
SWPC555J5	500,000.00	0.0138820	0.00	6,941.00	9,595.98	- 2,654.98	0.00	- 2,654.98
IRS USD RBOSGB2RTCM 16/06/2020	SWU0058N8	SEDOL: 9A4EG7U						
SWU0058N8	2,900,000.00	0.0000000	0.00	0.00	37,265.00	- 37,265.00	0.00	- 37,265.00
IRS USD 6M 5.0% / 3M LIBOR MSCSUS33	17/12/2028	SWU0300E4	SEDOL: 9A17B7U					
SWU0300E4	700,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
IRS USD 6M 5.0%/3MLIBOR BARCGB33	17/12/2028	SWU0551E0	SEDOL: 9A3HX4U					
SWU0551E0	3,900,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
IRS USD 6M 5.0%/3MLIBOR BNPAFRPP	17/12/2028	SWU0855M5	SEDOL: 9A46ARU					
SWU0855M5	1,800,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
IRS USD 6M 5.0%/3MLIBOR BOFAUS3N	17/12/2028	SWU0354E9	SEDOL: 9A3N01U					
SWU0354E9	500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
IRS USD 6M 5.0%/3MLIBOR BOFAUS6S	17/12/2028	SWU0354E9	SEDOL: 9A3PG4U					
SWU0354E9	8,200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
IRS USD 6M 5.0%/3MLIBOR GSCMUS33	17/12/2028	SWU0261E1	SEDOL: 9A3VW7U					
SWU0261E1	1,700,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
IRS USD 6M 5.0%/3MLIBOR MSCSUS33	17/12/2028	SWU0300E4	SEDOL: 9A3QX9U					
SWU0300E4	300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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Swaps							
IRS USD 6M 5.0%/3MLIBOR RBOSGB2RTCM SWU0362E9	17/12/2028 SWU0362E9 0.0000000	SEDOL: 9A3UMVU 0.00	0.00	0.00	0.00	0.00	0.00
Total USD		0.00	2,453,801.78	2,003,015.78	450,786.00	0.00	450,786.00
Total United States		0.00	2,453,801.78	2,003,015.78	450,786.00	0.00	450,786.00
Total Swaps		0.00	3,563,222.15	2,213,889.62	1,337,337.85	11,994.68	1,349,332.53

Miscellaneous

United States - USD

&&WELLS FARGO CD 4.64 DUE 12/30/00 CUSIP: 000131193

352,004.52	1.0000000	0.00	352,004.52	352,004.52	0.00	0.00	0.00
ESC ADELPHIA COMMUNICATIONS BOND IN DEFAULT CUSIP: 006ESCAZ0							
1,607,000.00	0.0150000	0.00	24,105.00	0.00	24,105.00	0.00	24,105.00
ESC ADELPHIA COMMUNICATIONS CUSIP: 006ESC9F6							
564,000.00	0.0150000	0.00	8,460.00	0.00	8,460.00	0.00	8,460.00
ESC ADELPHIA COMMUNICATIONS DO 09-20-00 10.875 IN DEFAULTED CUSIP: 006ESCBF3							
286,000.00	0.0150000	0.00	4,290.00	0.00	4,290.00	0.00	4,290.00
ESC ADELPHIA COMMUNICATIONS 7.75% DO 01-13-99 IN DEFAULTED CUSIP: 006ESCB00							
725,000.00	0.0150000	0.00	10,875.00	0.00	10,875.00	0.00	10,875.00
ESC CB CENTURY COMM D01/23/97 8.875% CUSIP: 156ESCAH8							
459,000.00	0.0000000	0.00	0.00 *	0.00	0.00	0.00	0.00
* Market Value based on prices received from an external manager or other client-directed pricing source							

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Other Assets							
Miscellaneous							
ESC CENTY COMMUNICATIONS CUSIP: 156ESCAF2	0.0000000	0.00	0.00 *	0.00	0.00	0.00	0.00
* Market Value based on prices received from an external manager or other client-directed pricing source							
Total USD		0.00	399,734.52	352,004.52	47,730.00	0.00	47,730.00
Total United States		0.00	399,734.52	352,004.52	47,730.00	0.00	47,730.00
Total Miscellaneous		0.00	399,734.52	352,004.52	47,730.00	0.00	47,730.00

Cash collateral held elsewhere

United States - USD

DOMESTIC MASTER FORWARD COLLATERAL	RECEIVABLE FROM:BARCLAYS	SEDOL: 9A3XW7U					
210,000.00	1.0000000	0.00	210,000.00	210,000.00	0.00	0.00	0.00
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:CSFB SEDOL: 9A3XX0U							
260,000.00	1.0000000	0.00	260,000.00	260,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBARCLAYS SEDOL: 9A32GFU							
310,000.00	1.0000000	0.00	310,000.00	310,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER SEDOL: 9A32FGU							
1,380,000.00	1.0000000	0.00	1,380,000.00	1,380,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS SEDOL: 9A32GKU							
300,000.00	1.0000000	0.00	300,000.00	300,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMDEUTSCHE SEDOL: 9A32GRU							
260,000.00	1.0000000	0.00	260,000.00	260,000.00	0.00	0.00	0.00

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Other Assets							
Cash collateral held elsewhere							
OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS SEDOL: 9A32GTU							
320,000.00	1.0000000	0.00	320,000.00	320,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL SEDOL: 9A5HKFU							
290,000.00	1.0000000	0.00	290,000.00 *	290,000.00	0.00	0.00	0.00
* Market Value based on prices received from an external manager or other client-directed pricing source							
OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY SEDOL: 9A32HKU							
500,000.00	1.0000000	0.00	500,000.00	500,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH SEDOL: 9A32HMU							
1,370,000.00	1.0000000	0.00	1,370,000.00	1,370,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMUBS SEDOL: 9A32HNU							
180,000.00	1.0000000	0.00	180,000.00	180,000.00	0.00	0.00	0.00
Total USD		0.00	5,380,000.00	5,380,000.00	0.00	0.00	0.00
Total United States		0.00	5,380,000.00	5,380,000.00	0.00	0.00	0.00
Total Cash Collateral Held Elsewhere		0.00	5,380,000.00	5,380,000.00	0.00	0.00	0.00
Settlement receivables							
United States - USD							
RECEIVABLE FROM LEHMAN LBIE - PIMCO CUSIP: 000625269							
38,873.00	0.6700000	0.00	26,044.91 *	38,873.00	- 12,828.09	0.00	- 12,828.09
* Market Value based on prices received from an external manager or other client-directed pricing source							
RECEIVABLE FROM LEHMAN LSI - PIMCO CUSIP: 000625277							
310,695.00	0.4699993	0.00	146,026.43 *	310,695.00	- 164,668.57	0.00	- 164,668.57
* Market Value based on prices received from an external manager or other client-directed pricing source							

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					Market	Translation	
<i>Other Assets</i>							
Settlement receivables							
Total USD		0.00	172,071.34	349,568.00	- 177,496.66	0.00	- 177,496.66
Total United States		0.00	172,071.34	349,568.00	- 177,496.66	0.00	- 177,496.66
Total Settlement Receivables							
349,568.00		0.00	172,071.34	349,568.00	- 177,496.66	0.00	- 177,496.66

Total Other Assets							
105,929,117.04		0.00	8,001,252.93	7,273,173.75	744,148.24	- 16,069.06	728,079.18
Description/Asset ID Investment Mgr ID Shares/PAF value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Derivative Offsets

Cash and cash equivalent futures

United Kingdom - GBP

FUT DEC 11 LIF 3M STRLG	CUSIP: 999599GH0						
- 232.00	98.7500000	0.00	- 44,836,298.78	- 44,422,872.54	- 70,669.52	- 342,756.72	- 413,426.24

Total GBP		0.00	- 44,836,298.78	- 44,422,872.54	- 70,669.52	- 342,756.72	- 413,426.24
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Total United Kingdom		0.00	- 44,836,298.78	- 44,422,872.54	- 70,669.52	- 342,756.72	- 413,426.24
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United States - USD

FUT MAR 12 EURO DOLLARS	CUSIP: 999599GH0						
- 46.00	99.0500000	0.00	- 11,390,750.00	- 11,420,650.00	29,900.00	0.00	29,900.00

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Description/Asset ID Investment Mgr ID Shares/PAIR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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Derivative Offsets

Cash and cash equivalent futures

FUT 03-14-2011	SEDOL: 908708L						
- 52.00	99.6350000	0.00	- 12,952,550.00	- 12,942,542.24	- 10,007.76	0.00	- 10,007.76
FUT 06-13-2011	SEDOL: 908707L						
- 652.00	99.5600000	0.00	- 162,282,800.00	- 162,013,850.00	- 268,950.00	0.00	- 268,950.00
FUT 12-19-2011	SEDOL: 908705L						
- 650.00	99.2700000	0.00	- 161,313,750.00	- 161,208,125.00	- 105,625.00	0.00	- 105,625.00
Total USD		0.00	- 347,939,850.00	- 347,585,167.24	- 354,682.76	0.00	- 354,682.76
Total United States		0.00	- 347,939,850.00	- 347,585,167.24	- 354,682.76	0.00	- 354,682.76
Total Cash and Cash Equivalent Futures		0.00	- 392,776,148.78	- 392,008,039.78	- 425,352.28	- 342,756.72	- 768,109.00
-1,632.00							

Equity futures

United States - USD

FUT MAR 11 EMINI S&P 500	CUSIP: 999599GH0						
- 65.00	1,253.0000000	0.00	- 4,072,250.00	- 3,905,587.50	- 166,662.50	0.00	- 166,662.50
FUT MAR 11 S&P 500	CUSIP: 999599GH0						
- 845.00	1,253.0000000	0.00	- 264,696,250.00	- 255,195,575.00	- 9,500,675.00	0.00	- 9,500,675.00
Total USD		0.00	- 268,768,500.00	- 259,101,162.50	- 9,667,337.50	0.00	- 9,667,337.50
Total United States		0.00	- 268,768,500.00	- 259,101,162.50	- 9,667,337.50	0.00	- 9,667,337.50
Total Equity Futures		0.00	- 268,768,500.00	- 259,101,162.50	- 9,667,337.50	0.00	- 9,667,337.50
-910.00							

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PAR value							Translation	

Derivative Offsets

Fixed income futures

Australia - AUD

FUT MAR 11 SFE 10Y T-BOND	CUSIP: 999599GH0							
- 40.00	103.3018904		0.00	- 4,235,583.97	- 2,275,930.01	- 1,889,149.89	- 70,504.07	- 1,959,653.96

Total AUD			0.00	- 4,235,583.97	- 2,275,930.01	- 1,889,149.89	- 70,504.07	- 1,959,653.96
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Total Australia

			0.00	- 4,235,583.97	- 2,275,930.01	- 1,889,149.89	- 70,504.07	- 1,959,653.96
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United States - USD

FUT MAR 11 U.S. T-BONDS	CUSIP: 999599GH0							
10.00	122.1250000		0.00	1,221,250.00	1,265,468.75	- 44,218.75	0.00	- 44,218.75

Total USD			0.00	1,221,250.00	1,265,468.75	- 44,218.75	0.00	- 44,218.75
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Total United States

			0.00	1,221,250.00	1,265,468.75	- 44,218.75	0.00	- 44,218.75
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Total Fixed Income Futures

-30.00			0.00	- 3,014,333.97	- 1,010,461.26	- 1,933,368.64	- 70,504.07	- 2,003,872.71
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Total Derivative Offsets

-2,572.00			0.00	- 664,558,982.75	- 652,119,663.54	- 12,026,058.42	- 413,260.79	- 12,439,319.21
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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Liabilities							
Other liabilities							
United States - USD							
FWD CNTRT TO SELL FVA USD 1Y1Y OCD001093	10-11-2011 0.0095612	SEDOL: 9A7NZ5L 0.00	- 34,420.32	- 18,288.00	- 16,132.32	0.00	- 16,132.32
FWD CNTRT TO SELL FVA USD 1Y1Y S ATM OCT11 2011 OCD001127	0.0095612	SEDOL: 9A7PLUL 0.00	- 42,069.28	- 23,232.88	- 18,836.40	0.00	- 18,836.40
FWD CNTRT TO SELL FVA USD 1Y2Y OCD001077	11-14-2011 0.0183498	OCD001077 CUSIP: 777999004 0.00	- 297,266.76	- 176,090.50	- 121,176.26	0.00	- 121,176.26
FWD CNTRT TO SELL 1Y2Y 10-11-2011 OCD001044	10-11-2011 0.0188635	SEDOL: 9A7G66L 0.00	- 658,336.15	- 391,444.00	- 266,892.15	0.00	- 266,892.15
Total USD		0.00	- 1,032,092.51	- 609,055.38	- 423,037.13	0.00	- 423,037.13
Total United States		0.00	- 1,032,092.51	- 609,055.38	- 423,037.13	0.00	- 423,037.13
Total Other Liabilities		0.00	- 1,032,092.51	- 609,055.38	- 423,037.13	0.00	- 423,037.13
Swap liabilities							
Brazil - BRL							
IRS 02/01/2012 SWU058948 SWU058948	SEDOL: 9A4NSAL 0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
IRS 02/01/2012 SWU086543 SWU086543	SEDOL: 9A36GTL 0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
IRS 02/01/2014 SWU095346 SWU095346	SEDOL: 9A4VHLL 0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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Liabilities							
Swap liabilities							
Total BRL		0.00	0.00	0.00	0.00	0.00	0.00
Total Brazil		0.00	0.00	0.00	0.00	0.00	0.00
Canada - CAD							
IRS CAD CHASUS33 19 DEC 2023 SWU0094L8 SEDOL: 9A2SRML SWU0094L8 - 1,700,000.00	0.0000000	0.00	0.00	- 17,501.67	19,852.18	- 2,350.51	17,501.67
IRS CAD 3M BBR / 6M 5.8% ROYCCAT3IMM 19/12/2023 SWU0123L3 SEDOL: 9A2SQ3L SWU0123L3 - 3,000,000.00	0.0000000	0.00	0.00	- 18,140.46	20,924.20	- 2,783.74	18,140.46
IRS 19/12/2023 SWU0094L8 SEDOL: 9A38NNL SWU0094L8 - 5,600,000.00	0.0000000	0.00	0.00	- 50,670.31	55,530.11	- 4,859.80	50,670.31
IRS 19/12/2023 SWU0122L4 SEDOL: 9A3TDMML SWU0122L4 - 800,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
IRS 19/12/2023 SWU0684L4 SEDOL: 9A37XEL SWU0684L4 - 900,000.00	0.0000000	0.00	0.00	- 8,113.76	9,374.53	- 1,260.77	8,113.76
IRS 19/12/2028 SWU0352J0 SEDOL: 9A5GWWKL SWU0352J0 - 100,000.00	0.0000000	0.00	0.00	- 103.88	124.29	- 20.41	103.88
Total CAD		0.00	0.00	- 94,530.08	105,805.31	- 11,275.23	94,530.08
Total Canada		0.00	0.00	- 94,530.08	105,805.31	- 11,275.23	94,530.08
European Union - EUR							
CDS DEUTGB2L 20/06/2011 SWPC867G4 SEDOL: 9A5CRML SWPC867G4 - 1,200,000.00	0.0007891	0.00	- 1,270.34	0.00	- 1,270.34	0.00	- 1,270.34
Total EUR		0.00	- 1,270.34	0.00	- 1,270.34	0.00	- 1,270.34

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Liabilities							
Swap liabilities							
Total European Union		0.00	- 1,270.34	0.00	- 1,270.34	0.00	- 1,270.34
United Kingdom - GBP							
IRS 17/12/2013 SWU0718H3 SEDOL: 9A3DQ2L SWU0718H3	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
IRS 17/12/2013 SWU0876H1 SEDOL: 9A3DT8L SWU0876H1	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
IRS 17/12/2013 SWU0968H0 SEDOL: 9A3DT5L SWU0968H0	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
Total GBP		0.00	0.00	0.00	0.00	0.00	0.00
United States - USD							
Total United Kingdom		0.00	0.00	0.00	0.00	0.00	0.00
United States - USD							
CDS / STS BOFAUS6S 12-20-2017 SWPC82302 SEDOL: 9A4SSVL SWPC82302	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS / STS CDX IG CDSI S11 10Y 12-20-2018SWPC0A328 CUSIP: 777999004 SWPC0A328	0.0198436	0.00	- 137,793.96	0.00	- 137,793.96	0.00	- 137,793.96
CDS / STS CDX IG10 06-20-2018 SWPC95R32 SEDOL: 9A11VML SWPC95R32	0.0206584	0.00	- 31,995.73	- 10,126.13	- 21,869.60	0.00	- 21,869.60
CDS / STS CHASUS33 12-20-2017 SWPC82377 SEDOL: 9A4SSWL SWPC82377	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS / STS CITIUS33 ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL: 9A4JMJUL SWPC594F6	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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Liabilities							
Swap liabilities							
CDS / STS DEUTUS33 12-20-2018 SWPC0A302 SEDOL: 9A4RDZL SWPC0A302	0.0198436	0.00	- 64,960.01	0.00	- 64,960.01	0.00	- 64,960.01
CDS / STS DJ 06-20-2017 SWPC65406 SEDOL: 953433L SWPC65406	0.0000000	0.00	0.00	- 5.05	5.05	0.00	5.05
CDS / STS MLPFUS31 DJ 12-20-2017 SWPC82393 SEDOL: 980391L SWPC82393	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS / STS MSCSUS33 DJ 12-20-2017 SWPC81239 SEDOL: 980929L SWPC81239	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 03-20-2011 SWPC238G6 SEDOL: 9A4XYJL SWPC238G6	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 03-20-2011 SWPC787F3 SEDOL: 9A4NGJL SWPC787F3	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 03-20-2015 SWPC754H8 SEDOL: 9A6A48L SWPC754H8	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 03-20-2015 SWPC778F4 SEDOL: 9A4M10L SWPC778F4	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 03-20-2015 SWPC805F1 SEDOL: 9A4NGWL SWPC805F1	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 06-20-2013 SWPC368G8 SEDOL: 9A55KZL SWPC368G8	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 06-20-2013 SWPC379G5 SEDOL: 9A55M5L SWPC379G5	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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Liabilities							
Swap liabilities							
CDS BARCGB33 06-20-2014 SWPC102D6	SWPC102D6 SEDOL: 9A4JJRL						
- 400,000.00	0.0027311	0.00	- 1,092.44	0.00	- 1,092.44	0.00	- 1,092.44
CDS BARCGB33 06-20-2015 SWPC072H3	SWPC072H3 SEDOL: 9A5HLQL						
- 2,100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 09-20-2011 SWPC87145	SWPC87145 SEDOL: 9A4JKAL						
- 1,000,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 09-20-2013 SWPC30C76	SWPC30C76 SEDOL: 9A4JJEL						
- 2,000,000.00	0.0130176	0.00	- 26,035.20	0.00	- 26,035.20	0.00	- 26,035.20
CDS BARCGB33 09-20-2015 SWPC158J6	SWPC158J6 SEDOL: 9A6TVGL						
- 2,000,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 09-20-2015 SWPC933H2	SWPC933H2 SEDOL: 9A6HFQL						
- 400,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 12-20-2014 SWPC085F2	SWPC085F2 SEDOL: 9A45N8L						
- 700,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 12-20-2014 SWPC119F2	SWPC119F2 SEDOL: 9A46QWL						
- 100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BARCGB33 12-20-2015 SWPC498J5	SWPC498J5 SEDOL: 9A7975L						
- 2,500,000.00	0.0000000	0.00	0.00	- 8,840.00	8,840.00	0.00	8,840.00
CDS BNPAFRPP 03-20-2014 SWPC695F4	SWPC695F4 SEDOL: 9A4KG1L						
- 400,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BNPAFRPP 06-20-2015 SWPC315J6	SWPC315J6 SEDOL: 9A6XTSL						
- 200,000.00	0.0648308	0.00	- 12,966.16	- 6,219.74	- 6,746.42	0.00	- 6,746.42

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Liabilities							
Swap liabilities							
CDS BNPAFRPP 09-20-2012 SWPC565F1 SEDOL: 9A4HAML SWPC565F1	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BNPAFRPP 09-20-2015 SWPC421F5 SEDOL: 9A4ESQL SWPC421F5	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BNPAFRPP 09-20-2015 SWPC706H7 SEDOL: 9A6960L SWPC706H7	0.0000000	0.00	0.00	- 6,509.90	6,509.90	0.00	6,509.90
CDS BNPAFRPP 12-20-2015 SWPC314J7 SEDOL: 9A7GV6L SWPC314J7	0.0118301	0.00	- 24,843.21	- 38,211.81	13,368.60	0.00	13,368.60
CDS BOFAUS6S 03-20-2015 SWPC833F7 SEDOL: 9A4NTVL SWPC833F7	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BOFAUS6S 03-20-2015 SWPC858F7 SEDOL: 9A4N75L SWPC858F7	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BOFAUS6S 06-20-2011 SWPC374D7 SEDOL: 9A4JHWL SWPC374D7	0.0000000	0.00	0.00	- 45,416.67	45,416.67	0.00	45,416.67
CDS BOFAUS6S 06-20-2015 SWPC575G7 SEDOL: 9A57UILL SWPC575G7	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BOFAUS6S 06-20-2017 SWPC25913 SEDOL: 9A41JSL SWPC25913	0.0511947	0.00	- 61,433.64	0.00	- 61,433.64	0.00	- 61,433.64
CDS BOFAUS6S 09-20-2012 SWPC580G0 SEDOL: 9A57TDL SWPC580G0	0.0640471	0.00	- 32,023.55	- 28,466.50	- 3,557.05	0.00	- 3,557.05
CDS BOFAUS6S 09-20-2014 SWPC134D8 SEDOL: 9A4JHXL SWPC134D8	0.0000000	0.00	0.00	- 85,500.00	85,500.00	0.00	85,500.00

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Liabilities							
Swap liabilities							
CDS BOFAUS6S 09-20-2018 SWPC617F9 SEDOL: 9A4JQGL SWPC617F9	0.1846596	0.00	- 110,795.76	0.00	- 110,795.76	0.00	- 110,795.76
CDS BOFAUS6S 12-20-2015 SWPC094K0 SEDOL: 9A81Y2L SWPC094K0	0.0000000	0.00	0.00	- 181.17	181.17	0.00	181.17
CDS BOFAUS6S 12-20-2015 SWPC508J3 SEDOL: 9A7AVWL SWPC508J3	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS BOFAUS6S 12-20-2015 SWPC663J4 SEDOL: 9A7HR2L SWPC663J4	0.0149422	0.00	- 25,401.74	- 48,437.90	23,036.16	0.00	23,036.16
CDS BZVLUS31 09-20-2013 SWPC30C68 SEDOL: 9A4REBL SWPC30C68	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CENTEX 03-20-2011 SWPC85123 SEDOL: 589489L SWPC85123	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 CDS_DUMMY_INDEX 12-20-2017 SWPC10782 SEDOL: 9A4JWAL SWPC10782	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 HCA INC 03-20-2011 SWPC54RU9 SEDOL: 9A53FQL SWPC54RU9	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 06-20-2014 SWPC702C2 SEDOL: 9A4JJNL SWPC702C2	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 06-20-2015 SWPC614G0 SEDOL: 9A57W0L SWPC614G0	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 09-20-2011 SWPC809H3 SEDOL: 9A6DWRL SWPC809H3	0.0000000	0.00	0.00	- 3,555.55	3,555.55	0.00	3,555.55

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Liabilities							
Swap liabilities							
CDS CHASUS33 09-20-2012 SWPC169G9	SWPC169G9 SEDOL: 9A4USHL						
- 300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 09-20-2015 SWPC033J7	SWPC033J7 SEDOL: 9A6KTML						
- 500,000.00	0.0000000	0.00	0.00	- 4,141.87	4,141.87	0.00	4,141.87
CDS CHASUS33 09-20-2015 SWPC36092	SWPC36092 SEDOL: 9A4JKPL						
- 2,700,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 09-20-2015 SWPC900H1	SWPC900H1 SEDOL: 9A6GQ8L						
- 100,000.00	0.07229837	0.00	- 2,298.37	- 2,726.60	428.23	0.00	428.23
CDS CHASUS33 09-20-2015 SWPC989H5	SWPC989H5 SEDOL: 9A6JPML						
- 500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 12-20-2014 SWPC103F0	SWPC103F0 SEDOL: 9A4537L						
- 100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 12-20-2014 SWPC758E1	SWPC758E1 SEDOL: 9A42DYL						
- 1,900,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 12-20-2014 SWPC930E2	SWPC930E2 SEDOL: 9A44DCL						
- 1,200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 12-20-2015 SWPC301J2	SWPC301J2 SEDOL: 9A6W59L						
- 100,000.00	0.0000000	0.00	0.00	- 90.34	90.34	0.00	90.34
CDS CHASUS33 12-20-2015 SWPC528J9	SWPC528J9 SEDOL: 9A7BJGL						
- 200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CHASUS33 12-20-2015 SWPC664J3	SWPC664J3 SEDOL: 9A7HP4L						
- 1,900,000.00	0.0118301	0.00	- 22,477.19	- 30,873.22	8,396.03	0.00	8,396.03

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Liabilities							
Swap liabilities							
CDS CHASUS33 12-20-2015 SWPC749J2 SEDOL: 9A7K98L SWPC749J2	0.0276369	0.00	- 93,965.46	- 179,436.50	85,471.04	0.00	85,471.04
CDS CITIUS33 03-20-2011 SWPC132G3 SEDOL: 9A4TL6L SWPC132G3	0.0000000	0.00	0.00	- 530.37	530.37	0.00	530.37
CDS CITIUS33 03-20-2012 SWPC401F9 SEDOL: 9A4EHUL SWPC401F9	0.0488003	0.00	- 4,880.03	- 4,070.90	- 809.13	0.00	- 809.13
CDS CITIUS33 03-20-2016 SWPC433K0 SEDOL: 9A8AN3L SWPC433K0	0.0409042	0.00	- 53,175.46	- 52,217.18	- 958.28	0.00	- 958.28
CDS CITIUS33 06-20-2011 SWPC743G4 SEDOL: 9A5AZCL SWPC743G4	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CITIUS33 06-20-2011 SWPC744G3 SEDOL: 9A5AZVL SWPC744G3	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CITIUS33 06-20-2013 SWPC96G24 SEDOL: 9A4JJAL SWPC96G24	0.0147677	0.00	- 44,303.10	0.00	- 44,303.10	0.00	- 44,303.10
CDS CITIUS33 06-20-2015 SWPC175H9 SEDOL: 9A5KXXL SWPC175H9	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CITIUS33 09-20-2011 SWPC392D5 SEDOL: 9A4JHYL SWPC392D5	0.0000000	0.00	0.00	- 42,777.78	42,777.78	0.00	42,777.78
CDS CITIUS33 09-20-2015 SWPC177J3 SEDOL: 9A6TUPJ SWPC177J3	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CITIUS33 09-20-2015 SWPC835H1 SEDOL: 9A6EP7L SWPC835H1	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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Liabilities							
Swap liabilities							
CDS CITIUS33 09-20-2015 SWPC858H3	SWPC858H3 SEDOL: 9A6EN7L						
- 300,000.00	0.0000000	0.00	0.00	- 498.29	498.29	0.00	498.29
CDS CITIUS33 12-20-2011 SWPC824J0	SWPC824J0 SEDOL: 9A7LP8L						
- 4,500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CITIUS33 12-20-2014 SWPC926E8	SWPC926E8 SEDOL: 9A43R8L						
- 200,000.00	0.0000000	0.00	0.00	- 1,567.27	1,567.27	0.00	1,567.27
CDS CITIUS33 12-20-2015 SWPC357J5	SWPC357J5 SEDOL: 9A72SQL						
- 500,000.00	0.0000000	0.00	0.00	- 3,102.07	3,102.07	0.00	3,102.07
CDS CITIUS33 12-20-2015 SWPC606J4	SWPC606J4 SEDOL: 9A7DNNL						
- 100,000.00	0.0000000	0.00	0.00	- 1,018.68	1,018.68	0.00	1,018.68
CDS CSFPGB2L 03-20-2012 SWPC701H2	SWPC701H2 SEDOL: 9A6969L						
- 100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CSFPGB2L 06-20-2013 SWPC96T46	SWPC96T46 SEDOL: 9A4JJCL						
- 1,000,000.00	0.0039874	0.00	- 3,987.40	0.00	- 3,987.40	0.00	- 3,987.40
CDS CSFPGB2L 06-20-2015 SWPC043H9	SWPC043H9 SEDOL: 9A5HA2L						
- 1,200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CSFPGB2L 12-20-2015 SWPC473J4	SWPC473J4 SEDOL: 9A79RKL						
- 5,000,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS CSFPGB2L 12-20-2015 SWPC649J3	SWPC649J3 SEDOL: 9A7HCWL						
- 800,000.00	0.0000000	0.00	0.00	- 5,343.56	5,343.56	0.00	5,343.56
CDS CSFPGB2L 12-20-2015 SWPC655J4	SWPC655J4 SEDOL: 9A7HDVL						
- 300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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Shares/PAR value								
Liabilities								
Swap liabilities								
CDS CSFPGB2L 12-20-2017	SWPC39955	SEDOL: 9A4JKML						
SWPC39955								
- 1,500,000.00	0.07242623		0.00	- 36,393.45	0.00	- 36,393.45	0.00	- 36,393.45
CDS DEUTGB2L 03-20-2011	SWPC789F1	SEDOL: 9A4NFR1						
SWPC789F1								
- 1,100,000.00	0.0000000		0.00	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L 03-20-2012	SWPC702H1	SEDOL: 9A6986L						
SWPC702H1								
- 300,000.00	0.0000000		0.00	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L 03-20-2016	SWPC460K6	SEDOL: 9A8CLBL						
SWPC460K6								
- 500,000.00	0.0000000		0.00	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L 06-20-2012	SWPC419F9	SEDOL: 9A4ESNL						
SWPC419F9								
- 1,000,000.00	0.0082117		0.00	- 8,211.70	- 1,432.29	- 6,779.41	0.00	- 6,779.41
CDS DEUTGB2L 06-20-2012	SWPC581G9	SEDOL: 9A57TGL						
SWPC581G9								
- 900,000.00	0.0564766		0.00	- 50,828.94	- 48,533.85	- 2,295.09	0.00	- 2,295.09
CDS DEUTGB2L 06-20-2014	SWPC524C8	SEDOL: 9A4JJML						
SWPC524C8								
- 100,000.00	0.0000000		0.00	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L 06-20-2014	SWPC528C4	SEDOL: 9A4JJLL						
SWPC528C4								
- 900,000.00	0.0001502		0.00	- 135.18	0.00	- 135.18	0.00	- 135.18
CDS DEUTGB2L 06-20-2015	SWPC560G4	SEDOL: 9A57LTL						
SWPC560G4								
- 1,500,000.00	0.0336896		0.00	- 50,534.40	- 63,291.39	12,756.99	0.00	12,756.99
CDS DEUTGB2L 06-20-2015	SWPC794G2	SEDOL: 9A5BLTL						
SWPC794G2								
- 2,000,000.00	0.0000000		0.00	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L 06-20-2019	SWPC086D6	SEDOL: 9A4JJQL						
SWPC086D6								
- 1,200,000.00	0.0000000		0.00	0.00	0.00	0.00	0.00	0.00

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Shares/PAR value							Translation	
Liabilities								
Swap liabilities								
CDS DEUTGB2L 06-20-2019	SWPC101D7	SEDOL: 9A4JJUL						
SWPC101D7	- 200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L 09-20-2012	SWPC723H6	SEDOL: 9A6NTFL						
SWPC723H6	- 800,000.00	0.0024925	0.00	- 1,994.00	- 7,347.72	5,353.72	0.00	5,353.72
CDS DEUTGB2L 09-20-2015	SWPC019J5	SEDOL: 9A6KC4L						
SWPC019J5	- 300,000.00	0.0000000	0.00	0.00	- 1,358.88	1,358.88	0.00	1,358.88
CDS DEUTGB2L 09-20-2015	SWPC043J5	SEDOL: 9A6LSL						
SWPC043J5	- 1,100,000.00	0.0000000	0.00	0.00	- 3,775.06	3,775.06	0.00	3,775.06
CDS DEUTGB2L 09-20-2015	SWPC068J5	SEDOL: 9A6LMLL						
SWPC068J5	- 700,000.00	0.0000000	0.00	0.00	- 2,053.52	2,053.52	0.00	2,053.52
CDS DEUTGB2L 09-20-2019	SWPC753D8	SEDOL: 9A3DKZL						
SWPC753D8	- 400,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS DEUTGB2L 12-20-2015	SWPC610J8	SEDOL: 9A82H2L						
SWPC610J8	- 1,800,000.00	0.0000000	0.00	0.00	- 1,948.32	1,948.32	0.00	1,948.32
CDS DEUTGB2L 12-20-2015	SWPC669J8	SEDOL: 9A7HP2L						
SWPC669J8	- 1,200,000.00	0.0118301	0.00	- 14,196.12	- 20,070.00	5,873.88	0.00	5,873.88
CDS DEUTUS33 CDS_DUMMY_INDEX 09-20-2013	SWPC01P24	SEDOL: 9A4JVZL						
SWPC01P24	- 1,000,000.00	0.0462320	0.00	- 46,232.00	0.00	- 46,232.00	0.00	- 46,232.00
CDS DEUTUS33 06-20-2013	SWPC01B60	SEDOL: 9A4RELL						
SWPC01B60	- 900,000.00	0.0126476	0.00	- 11,382.84	0.00	- 11,382.84	0.00	- 11,382.84
CDS DEUTUS33 06-20-2013	SWPC29485	SEDOL: 9A4JKCL						
SWPC29485	- 2,000,000.00	0.0039796	0.00	- 7,959.20	0.00	- 7,959.20	0.00	- 7,959.20

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Shares/PAR value							Translation	
Liabilities								
Swap liabilities								
CDS DEUTUS33 06-20-2017	SWPC320A8	SEDOL: 9A4JJGL						
SWPC320A8	- 2,700,000.00	0.0637020	0.00	- 171,995.40	0.00	- 171,995.40	0.00	- 171,995.40
CDS DEUTUS33 06-20-2017	SWPC96Q49	SEDOL: 9A4JJDL						
SWPC96Q49	- 1,300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 03-20-2011	SWPC547F4	SEDOL: 9A4GU2L						
SWPC547F4	- 200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 03-20-2016	SWPC412K5	SEDOL: 9A8AT6L						
SWPC412K5	- 1,300,000.00	0.0409042	0.00	- 53,175.46	- 52,217.18	- 958.28	0.00	- 958.28
CDS GSILGB2X 03-20-2019	SWPC912B0	SEDOL: 9A4JJTL						
SWPC912B0	- 300,000.00	0.1265179	0.00	- 37,955.37	0.00	- 37,955.37	0.00	- 37,955.37
CDS GSILGB2X 03-20-2019	SWPC929B1	SEDOL: 9A4JJKL						
SWPC929B1	- 500,000.00	0.1398097	0.00	- 69,904.85	0.00	- 69,904.85	0.00	- 69,904.85
CDS GSILGB2X 03-20-2020	SWPC30Z89	SEDOL: 9A52YPL						
SWPC30Z89	- 400,000.00	0.0305841	0.00	- 12,233.64	0.00	- 12,233.64	0.00	- 12,233.64
CDS GSILGB2X 06-20-2015	SWPC038H6	SEDOL: 9A5G16L						
SWPC038H6	- 2,000,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 06-20-2015	SWPC663G0	SEDOL: 9A59HUL						
SWPC663G0	- 450,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 09-20-2011	SWPC26AE1	SEDOL: 9A6NJ5L						
SWPC26AE1	- 300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 09-20-2011	SWPC31A76	SEDOL: 9A67YSL						
SWPC31A76	- 170,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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Liabilities							
Swap liabilities							
CDS GSILGB2X 09-20-2011 SWPC31A84	SWPC31A84 SEDOL: 9A67YXL - 170,000.00 0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 09-20-2011 SWPC31A92	SWPC31A92 SEDOL: 9A67YHL - 160,000.00 0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 09-20-2011 SWPC8A528	SWPC8A528 SEDOL: 9A67XLL - 100,000.00 0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 09-20-2011 SWPC8B526	SWPC8B526 SEDOL: 9A67XFL - 100,000.00 0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 09-20-2011 SWPC8C524	SWPC8C524 SEDOL: 9A67XBL - 100,000.00 0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 09-20-2011 SWPC8D522	SWPC8D522 SEDOL: 9A67WWL - 100,000.00 0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 09-20-2014 SWPC054E2	SWPC054E2 SEDOL: 9A4JHUL - 400,000.00 0.0000000	0.00	0.00	- 26,555.56	26,555.56	0.00	26,555.56
CDS GSILGB2X 09-20-2015 SWPC029J3	SWPC029J3 SEDOL: 9A6KNML - 500,000.00 0.0000000	0.00	0.00	- 1,080.95	1,080.95	0.00	1,080.95
CDS GSILGB2X 09-20-2015 SWPC117J6	SWPC117J6 SEDOL: 9A6NP7L - 2,000,000.00 0.0000000	0.00	0.00	- 642.66	642.66	0.00	642.66
CDS GSILGB2X 09-20-2015 SWPC507G0	SWPC507G0 SEDOL: 9A56M9L - 1,000,000.00 0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 09-20-2015 SWPC850H1	SWPC850H1 SEDOL: 9A6EP3L - 600,000.00 0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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Liabilities							
Swap liabilities							
CDS GSILGB2X 12-20-2011 SWPC429F7	SWPC429F7 SEDOL: 9A4EJ5L						
- 400,000.00	0.0052897	0.00	- 2,115.88	0.00	- 2,115.88	0.00	- 2,115.88
CDS GSILGB2X 12-20-2011 SWPC641J1	SWPC641J1 SEDOL: 9A7GW1L						
- 2,600,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 12-20-2015 SWPC476J1	SWPC476J1 SEDOL: 9A79QQJ						
- 5,600,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 12-20-2015 SWPC529J8	SWPC529J8 SEDOL: 9A7BGCL						
- 400,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 12-20-2015 SWPC571J5	SWPC571J5 SEDOL: 9A7BS8L						
- 1,400,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 12-20-2015 SWPC761J5	SWPC761J5 SEDOL: 9A7K67L						
- 2,500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS GSILGB2X 12-20-2016 SWPC887A3	SWPC887A3 SEDOL: 9A4JJHL						
- 1,300,000.00	0.1082625	0.00	- 140,741.25	- 0.01	- 140,741.24	0.00	- 140,741.24
CDS MRMDUS33 03-20-2016 SWPC383K0	SWPC383K0 SEDOL: 9A89L2L						
- 500,000.00	0.0509594	0.00	- 25,479.70	- 24,402.56	- 1,077.14	0.00	- 1,077.14
CDS MRMDUS33 06-20-2015 SWPC536G5	SWPC536G5 SEDOL: 9A5E92L						
- 300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS MRMDUS33 09-20-2015 SWPC181J7	SWPC181J7 SEDOL: 9A6UDYL						
- 1,500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS MRMDUS33 09-20-2015 SWPC864H5	SWPC864H5 SEDOL: 9A6EU8L						
- 100,000.00	0.0229837	0.00	- 2,298.37	- 3,430.90	1,132.53	0.00	1,132.53

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Shares/PAR value							Translation	
Liabilities								
Swap liabilities								
CDS MRMDUS33 09-20-2015	SWPC985H9	SEDOL: 9A6JNLL						
- 200,000.00	0.0000000		0.00	- 449.81		449.81	0.00	449.81
CDS MSCSUS33 03-20-2015	SWPC819F5	SEDOL: 9A4N2ZL						
- 2,700,000.00	0.0172961		0.00	- 46,699.47	- 159,433.38	112,733.91	0.00	112,733.91
CDS MSCSUS33 03-20-2016	SWPC375K0	SEDOL: 9A89K2L						
- 500,000.00	0.0509594		0.00	- 25,479.70	- 25,068.28	- 411.42	0.00	- 411.42
CDS MSCSUS33 09-20-2012	SWPC869H0	SEDOL: 9A6FGLL						
- 200,000.00	0.0024925		0.00	- 498.50	- 1,010.96	512.46	0.00	512.46
CDS MSCSUS33 09-20-2015	SWPC086J3	SEDOL: 9A6LNYL						
- 600,000.00	0.0000000		0.00	0.00	- 1,190.04	1,190.04	0.00	1,190.04
CDS MSCSUS33 09-20-2015	SWPC862H7	SEDOL: 9A6FFTL						
- 300,000.00	0.0229837		0.00	- 6,895.11	- 9,692.05	2,796.94	0.00	2,796.94
CDS MSCSUS33 09-20-2015	SWPC975H1	SEDOL: 9A6HB4L						
- 1,000,000.00	0.0000000		0.00	0.00	- 3,709.80	3,709.80	0.00	3,709.80
CDS MSCSUS33 12-20-2011	SWPC88648	SEDOL: 9A4JJZL						
- 3,000,000.00	0.0024558		0.00	- 7,367.40	0.00	- 7,367.40	0.00	- 7,367.40
CDS MSCSUS33 12-20-2012	SWPC33248	SEDOL: 9A4JKHL						
- 1,000,000.00	0.0069013		0.00	- 6,901.30	0.00	- 6,901.30	0.00	- 6,901.30
CDS MSCSUS33 12-20-2012	SWPC38221	SEDOL: 9A4JKGL						
- 1,000,000.00	0.0000000		0.00	0.00	0.00	0.00	0.00	0.00
CDS MSCSUS33 12-20-2012	SWPC81833	SEDOL: 9A4JKFL						
- 400,000.00	0.0058929		0.00	- 2,357.16	0.00	- 2,357.16	0.00	- 2,357.16

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Liabilities							
Swap liabilities							
CDS MSCSUS33 12-20-2013 SWPC515G0 SEDOL: 9A56G1L SWPC515G0 - 1,100,000.00	0.0761029	0.00	- 83,713.19	- 55,969.17	- 27,744.02	0.00	- 27,744.02
CDS MSCSUS33 12-20-2014 SWPC309F2 SEDOL: 9A4CZAL SWPC309F2 - 500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS MSCSUS33 12-20-2014 SWPC913E3 SEDOL: 9A43ZCL SWPC913E3 - 2,300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS MSCSUS33 12-20-2015 SWPC593J9 SEDOL: 9A7CD2L SWPC593J9 - 900,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS MSCSUS33 12-20-2015 SWPC760J6 SEDOL: 9A7K50L SWPC760J6 - 500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS RBOSGB2RTCM 03-20-2011 SWPC772F0 SEDOL: 9A4MX8L SWPC772F0 - 200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS RBOSGB2RTCM 06-20-2011 SWPC89133 SEDOL: 9A4JKBL SWPC89133 - 4,500,000.00	0.0018489	0.00	- 8,320.05	0.00	- 8,320.05	0.00	- 8,320.05
CDS RBOSGB2RTCM 09-20-2015 SWPC188J0 SEDOL: 9A6UDLL SWPC188J0 - 1,600,000.00	0.0000000	0.00	0.00	- 3,642.88	3,642.88	0.00	3,642.88
CDS RBOSGB2RTCM 12-20-2011 SWPC86303 SEDOL: 9A4JJYL SWPC86303 - 3,300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS RBOSGB2RTCM 12-20-2015 SWPC554J6 SEDOL: 9A7BE3L SWPC554J6 - 500,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CDS RBOSGB2RTCM 12-20-2017 SWPC39898 SEDOL: 9A4JKNL SWPC39898 - 2,700,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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Liabilities							
Swap liabilities							
CDS 06-20-2011 SWPC031H3 SEDOL: 9A5GZ7L SWPC031H3	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
- 300,000.00							
CDS 06-20-2012 SWPC95924 SEDOL: 9A4JJXL SWPC95924	0.0028419	0.00	- 4,831.23	- 1,261.99	- 3,569.24	0.00	- 3,569.24
- 1,700,000.00							
CDS 09-20-2011 SWPC930H5 SEDOL: 9A6GT1L SWPC930H5	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
- 100,000.00							
CDS 09-20-2015 SWPC153J1 SEDOL: 9A6S31L SWPC153J1	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
- 1,000,000.00							
CDS 12-20-2011 SWPC313J8 SEDOL: 9A7CZLL SWPC313J8	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
- 1,500,000.00							
CDS 12-20-2013 SWPC95932 SEDOL: 9A4JJWL SWPC95932	0.0141745	0.00	- 32,601.35	- 16,369.00	- 16,232.35	0.00	- 16,232.35
- 2,300,000.00							
CDS 12-20-2015 SWPC472J5 SEDOL: 9A79KSL SWPC472J5	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
- 1,000,000.00							
CDS 12-20-2015 SWPC555J5 SEDOL: 9A7BD9L SWPC555J5	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
- 500,000.00							
CDS 12-20-2015 SWPC642J0 SEDOL: 9A7GS9L SWPC642J0	0.0276369	0.00	- 77,383.32	- 136,303.58	58,920.26	0.00	58,920.26
- 2,800,000.00							
CDS 12-20-2015 SWPC938J3 SEDOL: 9A7TZSL SWPC938J3	0.0606872	0.00	- 48,549.76	- 28,372.94	- 20,176.82	0.00	- 20,176.82
- 800,000.00							
IRS 06-16-2020 SWU0058N8 SEDOL: 9A4EG7L SWU0058N8	0.0615465	0.00	- 178,484.85	0.00	- 178,484.85	0.00	- 178,484.85
- 2,900,000.00							

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					Market	Translation	
Liabilities							
Swap liabilities							
IRS 12-17-2028 SWU0261E1	SWU0261E1 SEDOL: 9A3VW7L 0.1420541	0.00	- 241,491.97	- 242,250.00	758.03	0.00	758.03
IRS 12-17-2028 SWU0300E4	SWU0300E4 SEDOL: 9A17B7L 0.1420541	0.00	- 142,054.10	- 179,115.46	37,061.36	0.00	37,061.36
IRS 12-17-2028 SWU0354E9	SWU0354E9 SEDOL: 9A3N01L 0.1420541	0.00	- 1,235,870.67	- 1,256,095.00	20,224.33	0.00	20,224.33
IRS 12-17-2028 SWU0362E9	SWU0362E9 SEDOL: 9A3UMVL 0.1420541	0.00	- 14,205.41	- 15,025.00	819.59	0.00	819.59
IRS 12-17-2028 SWU0551E0	SWU0551E0 SEDOL: 9A3HX4L 0.1420541	0.00	- 554,010.99	- 552,240.00	- 1,770.99	0.00	- 1,770.99
IRS 12-17-2028 SWU0855M5	SWU0855M5 SEDOL: 9A46ARL 0.1420541	0.00	- 255,697.38	- 313,200.00	57,502.62	0.00	57,502.62
Total USD		0.00	- 4,471,609.07	- 3,868,405.24	- 603,203.83	0.00	- 603,203.83
Total United States		0.00	- 4,471,609.07	- 3,868,405.24	- 603,203.83	0.00	- 603,203.83
Total Swap Liabilities		0.00	- 4,472,879.41	- 3,962,935.32	- 498,668.86	- 11,275.23	- 509,944.09
Obligation to return cash collateral hld							
United States - USD							
OTC DERIVATIVE CASH COLL PAY FROM	GOLDMAN SACHS INTERNATIONAL SEDOL: 9A5HKFL						
- 360,000.00	1.0000000	0.00	- 360,000.00 *	- 360,000.00	0.00	0.00	0.00
* Market Value based on prices received from an external manager or other client-directed pricing source							

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Shares/PAR value							Translation	

Liabilities

Obligation to return cash collateral hld

OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	SEDOL: 9A32FGL							
- 280,000.00	1.0000000		0.00	- 280,000.00	- 280,000.00	0.00	0.00	0.00

OTC DERIVATIVE CASH COLL PAY TO CITIBANK	SEDOL: 9A32GLL							
- 760,000.00	1.0000000		0.00	- 760,000.00	- 760,000.00	0.00	0.00	0.00

OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	SEDOL: 9A32GTL							
- 230,000.00	1.0000000		0.00	- 230,000.00	- 230,000.00	0.00	0.00	0.00

OTC DERIVATIVE CASH COLL PAY TO JP MORGAN CHASE	SEDOL: 9A32HHL							
- 610,000.00	1.0000000		0.00	- 610,000.00	- 610,000.00	0.00	0.00	0.00

Total USD			0.00	- 2,240,000.00	- 2,240,000.00	0.00	0.00	0.00
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Total United States			0.00	- 2,240,000.00	- 2,240,000.00	0.00	0.00	0.00
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Total Obligation to Return Cash Collateral Hld			0.00	- 2,240,000.00	- 2,240,000.00	0.00	0.00	0.00
-2,240,000.00								

Settlement payables

United States - USD

PAYABLE TO LEHMAN LBI - PIMCO	COLLATERALSEIZURE	CUSIP: 9909995A8						
- 87,722.00	1.0000000		0.00	- 87,722.00 *	- 87,722.00	0.00	0.00	0.00
* Market Value based on prices received from an external manager or other client-directed pricing source								

Total USD			0.00	- 87,722.00	- 87,722.00	0.00	0.00	0.00
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Total United States			0.00	- 87,722.00	- 87,722.00	0.00	0.00	0.00
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Liabilities

Settlement payables

Total Settlement Payables							
-87,722.00		0.00	- 87,722.00	- 87,722.00	0.00	0.00	0.00

Total Liabilities

-328,180,266.52		0.00	- 7,832,693.92	- 6,899,712.70	- 921,705.99	- 11,275.23	- 932,981.22
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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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All Other

Recoverable taxes

CHF - Swiss franc	0.9321000	791,417.05	0.00	0.00	0.00	0.00	0.00
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DKK - Danish krone	5.5548500	54,445.99	0.00	0.00	0.00	0.00	0.00
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EUR - Euro	0.7454064	433,315.06	0.00	0.00	0.00	0.00	0.00
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GBP - British pound sterling	0.6387124	5,438.14	0.00	0.00	0.00	0.00	0.00
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JPY - Japanese yen	81.1050000	147,558.84	0.00	0.00	0.00	0.00	0.00
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USD - United States dollar	1.0000000	27,603.44	0.00	0.00	0.00	0.00	0.00
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Total recoverable taxes - all currencies		1,459,778.52	0.00	0.00	0.00	0.00	0.00
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Description/Asset ID Investment Mgr ID Shares/PAIR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
<i>All Other</i>							
Recoverable taxes							
Total recoverable taxes - all countries		1,459,778.52	0.00	0.00	0.00	0.00	0.00
Total Recoverable taxes							
0.00		1,459,778.52	0.00	0.00	0.00	0.00	0.00

Total All Other

0.00		1,459,778.52	0.00	0.00	0.00	0.00	0.00
Description/Asset ID Investment Mgr ID Shares/PAIR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total

Cash and Cash Equivalents

Repurchase agreements

United States - USD

BUY TO OPEN REPO W/BANC OF AMER .16	FROM 01-03-2011	TO 01-04-2011	CUSIP: 99DEC9998				
0.00	0.0000000	- 216.52	0.00	0.00	0.00	0.00	0.00
BUY TO OPEN REPO W/BANK OF AMERICA .4%	FROM 11-18-2010	TO 11-17-2012	CUSIP: 77799NOV9				
0.00	100.0000000	- 10,503.40	0.00	0.00	0.00	0.00	0.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .34%	FROM 12-30-2009	TO 12-29-2011	CUSIP: 77799DEC4				
0.00	100.0000000	- 1,230.80	0.00	0.00	0.00	0.00	0.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .42%	FROM 05-11-2010	TO 05-11-2012	CUSIP: 77799MAY0				
0.00	100.0000000	- 2,031.12	0.00	0.00	0.00	0.00	0.00
BUY TO OPEN REPO W/BARCLAYS 0 FROM	11-15-2010	11-06-2011	CUSIP: 77799NOV9				
1,284,000.00	100.0000000	0.00	1,284,000.00	1,284,000.00	0.00	0.00	0.00

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					Market	Translation	

Cash and Cash Equivalents

Repurchase agreements

BUY TO OPEN REPO W/J.P. MORGAN SEC. 28% FROM 12-31-2010 TO 01-03-2011 CUSIP: 77799DEC4							
0.00	100.0000000	- 0.89	0.00	0.00	0.00	0.00	0.00
BUY TO OPEN TRIPARTY REPO W/BARCLAYS .25% FROM 12-31-2010 TO 01-03-2011 SEDOL: 0A2ESNU							
0.00	100.0000000	- 238.89	0.00	0.00	0.00	0.00	0.00
BUY TO OPEN TRIPARTY REPO W/DEUTSCHEBK .28% FROM 12-31-2010 TO 01-03-2011 SEDOL: 0A2ESGU							
0.00	100.0000000	- 241.77	0.00	0.00	0.00	0.00	0.00
Total USD		- 14,463.39	1,284,000.00	1,284,000.00	0.00	0.00	0.00
Total United States		- 14,463.39	1,284,000.00	1,284,000.00	0.00	0.00	0.00
Total Repurchase Agreements		- 14,463.39	1,284,000.00	1,284,000.00	0.00	0.00	0.00
1,284,000.00							

Short term bills and notes

United States - USD

UNITED STATES TREAS BILLS 01-06-2011 DTD00523 SEDOL: B3WHTW4							
510,000.00	99.9998000	0.00	509,998.98	509,996.03	2.95	0.00	2.95
UNITED STATES TREAS BILLS 01-20-2011 UNITED STATES TREAS BILLS SEDOL: B583919							
582,000.00	99.9980000	0.00	581,988.36	581,872.48	115.88	0.00	115.88
UNITED STATES TREAS BILLS 05-26-2011 UNITED STATES TREAS BILLS SEDOL: B3W9867							
290,000.00	99.9404000	0.00	289,827.16	289,780.89	46.27	0.00	46.27
UNITED STATES TREAS BILLS 06-09-2011 UNITED STATES TREAS BILLS SEDOL: B4XHDL7							
589,000.00	99.9280000	0.00	588,575.92	588,485.16	90.76	0.00	90.76

Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PAR value							Translation	

Cash and Cash Equivalents

Short term bills and notes

US TREAS BILLS 02-24-2011	SEDOL: B61CZN4							
1,512,000.00	99.9838000		0.00	1,511,755.06	1,511,439.72	315.34	0.00	315.34

Total USD			0.00	3,482,145.48	3,481,574.28	571.20	0.00	571.20
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Total United States			0.00	3,482,145.48	3,481,574.28	571.20	0.00	571.20
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Total Short Term Bills and Notes

3,483,000.00			0.00	3,482,145.48	3,481,574.28	571.20	0.00	571.20
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Cash & cash equivalent deriv. - futures

United Kingdom - GBP

FUT DEC 11 LIF 3M STRLG	CUSIP: 999599GH0							
232.00	98.7500000		0.00	44,836,298.78	44,422,872.54	70,669.52	342,756.72	413,426.24

Total GBP			0.00	44,836,298.78	44,422,872.54	70,669.52	342,756.72	413,426.24
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Total United Kingdom			0.00	44,836,298.78	44,422,872.54	70,669.52	342,756.72	413,426.24
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United States - USD

FUT MAR 12 EURO DOLLARS	CUSIP: 999599GH0							
46.00	99.0500000		0.00	11,390,750.00	11,420,650.00	- 29,900.00	0.00	- 29,900.00

FUT 03-14-2011	CUSIP: 999599GH0							
52.00	99.6350000		0.00	12,952,550.00	12,942,542.24	10,007.76	0.00	10,007.76

FUT 06-13-2011	CUSIP: 999599GH0							
652.00	99.5600000		0.00	162,282,800.00	162,013,850.00	268,950.00	0.00	268,950.00

Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

31 DEC 2010

Description/Asset ID				Unrealized gain/loss				
Shares/	Investment Mgr ID	Exchange rate/	Accrued	Market value	Cost	Market	Translation	Total
PAR value	Local market price	Local market price	income/expense					
Cash and Cash Equivalents								
Cash & cash equivalent deriv. - futures								
FUT 12-19-2011	SEDOL: 908705U							
650.00	99.2700000		0.00	161,313,750.00	161,208,125.00	105,625.00	0.00	105,625.00
Total USD			0.00	347,939,850.00	347,585,167.24	354,682.76	0.00	354,682.7
Total United States			0.00	347,939,850.00	347,585,167.24	354,682.76	0.00	354,682.7
Total Cash & Cash Equivalent Deriv. - Futures								
1,632.00			0.00	392,776,148.78	392,008,039.78	425,352.28	342,756.72	768,109.00
Short term investment funds								
COLTV SHORT TERM INVT FD	CUSIP: 195998AD1							
1.0000000			5,785.34	63,019,090.82	63,019,090.82	0.00	0.00	0.00
Total short term investment funds - all currencies			5,785.34	63,019,090.82	63,019,090.82	0.00	0.00	0.00
Total short term investment funds - all countries			5,785.34	63,019,090.82	63,019,090.82	0.00	0.00	0.00
United States - USD								
MFO PIMCO FDS PAC INVT MGMT SER	SHORT-TERM PORTFOLIO INSTL CL	CUSIP: 722005402						
468	666,223.96	9.1500000	0.00	6,095,949.22	6,367,356.72	- 271,407.50	0.00	- 271,407.50
				* Market Value based on prices received from an external manager or other client-directed pricing source				
Total USD			0.00	6,095,949.22	6,367,356.72	- 271,407.50	0.00	- 271,407.50
Total United States			0.00	6,095,949.22	6,367,356.72	- 271,407.50	0.00	- 271,407.50
Total Short Term Investment Funds								
63,685,314.78			5,785.34	69,115,040.04	69,386,447.54	- 271,407.50	0.00	- 271,407.50

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PA	R value						Translation	

Cash and Cash Equivalents

Cash & cash equivalent deriv. - options

United States - USD

FUT CALL MAR 11 EURO DOLLARS 9962 CUSIP: 9999990A8

- 52.00	0.0700000	0.00	- 9,100.00	- 7,670.00	- 1,430.00	0.00	- 1,430.00
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Total USD		0.00	- 9,100.00	- 7,670.00	- 1,430.00	0.00	- 1,430.00
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Total United States		0.00	- 9,100.00	- 7,670.00	- 1,430.00	0.00	- 1,430.00
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Total Cash & Cash Equivalent Deriv. - Options

-52.00		0.00	- 9,100.00	- 7,670.00	- 1,430.00	0.00	- 1,430.00
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Cash

AUD - Australian dollar	0.9755622	0.00	1,048.50	1,048.50	0.00	0.00	0.00
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BRL - Brazilian real	1.6600000	0.00	0.24	0.24	0.00	0.00	0.00
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CAD - Canadian dollar	0.9936500	0.00	2,679.25	2,679.25	0.00	0.00	0.00
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CHF - Swiss franc	0.9321000	0.00	388.16	388.16	0.00	0.00	0.00
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DKK - Danish krone	5.5548500	0.00	119.82	119.82	0.00	0.00	0.00
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EUR - Euro	0.7454064	0.00	11,791.54	11,791.54	0.00	0.00	0.00
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Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Cash							
GBP - British pound sterling	0.6387124	0.00	116,609.36	116,609.36	0.00	0.00	0.00
HKD - Hong Kong dollar	7.7736500	0.00	38,200.55	38,200.55	0.00	0.00	0.00
HUF - Hungarian forint	207.4839000	0.00	2.04	2.04	0.00	0.00	0.00
JPY - Japanese yen	81.1050000	0.00	75,839.07	75,839.07	0.00	0.00	0.00
KRW - South Korean won	1,134.9000000	0.00	0.00	0.00	0.00	0.00	0.00
MXN - Mexican peso	12.3340000	0.00	65.03	65.03	0.00	0.00	0.00
NOK - Norwegian krone	5.8125000	0.00	255.86	255.86	0.00	0.00	0.00
SEK - Swedish krona	6.7228500	0.00	65.30	65.30	0.00	0.00	0.00
SGD - Singapore dollar	1.2810500	0.00	5,694.43	5,694.43	0.00	0.00	0.00
ZAR - South African rand	6.6157500	0.00	101.57	101.57	0.00	0.00	0.00
Total cash - all currencies		0.00	252,860.72	252,860.72	0.00	0.00	0.00
Total cash - all countries		0.00	252,860.72	252,860.72	0.00	0.00	0.00

Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Cash and Cash Equivalents							
Cash							
Total Cash			252,860.72	252,860.72	0.00	0.00	0.00
Invested cash							
AUD - Australian dollar	0.9755622	211.53	50,227.45	50,227.45	0.00	0.00	0.00
CAD - Canadian dollar	0.9936500	0.00	50,319.53	50,319.53	0.00	0.00	0.00
DKK - Danish krone	5.5548500	0.00	13,681.74	13,681.74	0.00	0.00	0.00
EUR - Euro	0.7454064	0.00	232,088.16	232,088.16	0.00	0.00	0.00
GBP - British pound sterling	0.6387124	0.00	820,400.55	820,400.55	0.00	0.00	0.00
HKD - Hong Kong dollar	7.7736500	0.00	131,598.41	131,598.41	0.00	0.00	0.00
HUF - Hungarian forint	207.4839000	0.45	221.70	221.70	0.00	0.00	0.00
MXN - Mexican peso	12.3340000	40.10	31,052.37	31,052.37	0.00	0.00	0.00
NOK - Norwegian krone	5.8125000	0.00	39,225.80	39,225.80	0.00	0.00	0.00

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Invested cash							
SGD - Singapore dollar	1.2810500	0.00	2,341.83	2,341.83	0.00	0.00	0.00
USD - United States dollar	1.0000000	1,250.81	5,213,233.47	5,213,233.47	0.00	0.00	0.00
ZAR - South African rand	6.6157500	2.30	1,360.39	1,360.39	0.00	0.00	0.00
Total invested cash - all currencies		1,505.19	6,585,751.40	6,585,751.40	0.00	0.00	0.00
Total invested cash - all countries		1,505.19	6,585,751.40	6,585,751.40	0.00	0.00	0.00
Total Invested cash		1,505.19	6,585,751.40	6,585,751.40	0.00	0.00	0.00
Cash (externally held)							
USD - United States dollar	1.0000000	0.00	12,744,700.00	12,744,700.00	0.00	0.00	0.00
Total cash (externally held) - all currencies		0.00	12,744,700.00	12,744,700.00	0.00	0.00	0.00
Total cash (externally held) - all countries		0.00	12,744,700.00	12,744,700.00	0.00	0.00	0.00
Total Cash (externally held)		0.00	12,744,700.00	12,744,700.00	0.00	0.00	0.00

Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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Cash and Cash Equivalents

Variation margin

AUD - Australian dollar	0.9755622	0.00	50,432.05	50,432.05	0.00	0.00	0.00
GBP - British pound sterling	0.6387124	0.00	49,944.23	49,944.23	0.00	0.00	0.00
USD - United States dollar	1.0000000	0.00	- 185,212.50	- 185,212.50	0.00	0.00	0.00
Total variation margin - all currencies		0.00	- 84,836.22	- 84,836.22	0.00	0.00	0.00
Total variation margin - all countries		0.00	- 84,836.22	- 84,836.22	0.00	0.00	0.00
Total Variation Margin							
-84,836.22		0.00	- 84,836.22	- 84,836.22	0.00	0.00	0.00

Total Cash and Cash Equivalents

87,952,370.68		- 7,172.86	486,146,710.20	485,650,867.50	153,085.98	342,756.72	495,842.70
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Description/Asset ID Investment Mgr ID Shares/PAAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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Adjustments To Cash

Pending foreign exchange purchases

CAD - Canadian dollar	0.9936500	0.00	5,444,626.39	5,375,612.75	0.00	69,013.64	69,013.64
CNY - Chinese yuan renminbi	6.5897000	0.00	19,284,741.28	18,962,018.44	0.00	322,722.84	322,722.84

Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Adjustments To Cash

Pending foreign exchange purchases

EUR - Euro	0.7454064	0.00	5,286,112.13	5,438,354.81	0.00	- 152,242.68	- 152,242.68
GBP - British pound sterling	0.6387124	0.00	8,770.72	8,649.51	0.00	121.21	121.21
IDR - Indonesian rupiah	9,010.0000000	0.00	1,264,041.93	1,256,309.02	0.00	7,732.91	7,732.91
JPY - Japanese yen	81.1050000	0.00	515,623.75	506,158.55	0.00	9,465.20	9,465.20
KRW - South Korean won	1,134.9000000	0.00	10,217,110.82	10,309,879.43	0.00	- 92,768.61	- 92,768.61
MXN - Mexican peso	12.3340000	0.00	3,920,446.45	3,757,820.10	0.00	162,626.35	162,626.35
NOK - Norwegian krone	5.8125000	0.00	5,479,709.17	5,403,885.57	0.00	75,823.60	75,823.60
PHP - Philippine peso	43.8100000	0.00	501,241.27	500,000.00	0.00	1,241.27	1,241.27
SGD - Singapore dollar	1.2810500	0.00	1,024,180.74	976,019.39	0.00	48,161.35	48,161.35
USD - United States dollar	1.0000000	0.00	48,376,982.90	48,376,982.90	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies		0.00	101,323,587.55	100,871,690.47	0.00	451,897.08	451,897.08
Total pending foreign exchange purchases - all countries		0.00	101,323,587.55	100,871,690.47	0.00	451,897.08	451,897.08

Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID, Investment Mgr ID, Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending foreign exchange purchases							
Total Pending foreign exchange purchases	0.00	0.00	101,323,587.55	100,871,690.47	0.00	451,897.08	451,897.08
Pending foreign exchange sales							
AUD - Australian dollar	0.9755622	0.00	- 156,337.06	- 146,588.59	0.00	- 9,748.47	- 9,748.47
BRL - Brazilian real	1.6600000	0.00	- 682,634.17	- 673,016.05	0.00	- 9,618.12	- 9,618.12
CAD - Canadian dollar	0.9936500	0.00	- 2,721,810.46	- 2,687,702.30	0.00	- 34,108.16	- 34,108.16
CNY - Chinese yuan renminbi	6.5897000	0.00	- 6,159,225.25	- 6,044,473.18	0.00	- 114,752.07	- 114,752.07
EUR - Euro	0.7454064	0.00	- 21,134,360.16	- 21,277,942.48	0.00	143,582.32	143,582.32
GBP - British pound sterling	0.6387124	0.00	- 7,807,856.03	- 7,779,773.08	0.00	- 28,082.95	- 28,082.95
JPY - Japanese yen	81.1050000	0.00	- 4,274,476.37	- 4,124,668.98	0.00	- 149,807.39	- 149,807.39
KRW - South Korean won	1,134.9000000	0.00	- 1,476,372.84	- 1,456,361.27	0.00	- 20,011.57	- 20,011.57
MXN - Mexican peso	12.3340000	0.00	- 4,159,882.41	- 4,148,538.46	0.00	- 11,343.95	- 11,343.95

Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total
Shares/PAR value							Translation	
Adjustments To Cash								
Pending foreign exchange sales								
NOK - Norwegian krone	5.8125000		0.00	- 37,966.72	- 37,918.51	0.00	- 48.21	- 48.21
USD - United States dollar	1.0000000		0.00	- 52,494,707.57	- 52,494,707.57	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies			0.00	- 101,105,629.04	- 100,871,690.47	0.00	- 233,938.57	- 233,938.57
Total pending foreign exchange sales - all countries			0.00	- 101,105,629.04	- 100,871,690.47	0.00	- 233,938.57	- 233,938.57
Total Pending foreign exchange sales			0.00	- 101,105,629.04	- 100,871,690.47	0.00	- 233,938.57	- 233,938.57
Pending trade purchases								
BRL - Brazilian real	1.6600000		0.00	- 68,004.07	- 67,096.64	0.00	- 907.43	- 907.43
EUR - Euro	0.7454064		0.00	- 217,881.99	- 213,308.01	0.00	- 4,573.98	- 4,573.98
GBP - British pound sterling	0.6387124		0.00	- 8,770.82	- 8,632.83	0.00	- 137.99	- 137.99
JPY - Japanese yen	81.1050000		0.00	- 1,254,939.60	- 1,233,187.69	0.00	- 21,751.91	- 21,751.91
USD - United States dollar	1.0000000		0.00	- 109,032,969.66	- 109,032,969.66	0.00	0.00	0.00
Total pending trade purchases - all currencies			0.00	- 110,582,566.14	- 110,555,194.83	0.00	- 27,371.31	- 27,371.31

Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Adjustments To Cash							
Pending trade purchases							
Total pending trade purchases - all countries		0.00	- 110,582,566.14	- 110,555,194.83	0.00	- 27,371.31	- 27,371.31
Total Pending trade purchases		0.00	- 110,582,566.14	- 110,555,194.83	0.00	- 27,371.31	- 27,371.31

Pending trade sales

JPY - Japanese yen	81.1050000	0.00	946,688.21	932,778.50	0.00	13,909.71	13,909.71
USD - United States dollar	1.0000000	0.00	134,109,823.69	134,109,823.69	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	135,056,511.90	135,042,602.19	0.00	13,909.71	13,909.71
Total pending trade sales - all countries		0.00	135,056,511.90	135,042,602.19	0.00	13,909.71	13,909.71
Total Pending trade sales		0.00	135,056,511.90	135,042,602.19	0.00	13,909.71	13,909.71

Other payables

USD - United States dollar	1.0000000	0.00	- 1,196,849.87	- 1,196,849.87	0.00	0.00	0.00
Total other payables - all currencies		0.00	- 1,196,849.87	- 1,196,849.87	0.00	0.00	0.00
Total other payables - all countries		0.00	- 1,196,849.87	- 1,196,849.87	0.00	0.00	0.00

Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

Portfolio Statement

31 DEC 2010

Account Name MASTER TRUST CONSOLIDATION

Account number EMBARQ

Asset Detail - Base Currency

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Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
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Adjustments To Cash

Other payables

Total Other Payables	0.00	- 1,196,849.87	0.00	- 1,196,849.87	0.00	0.00	0.00	0.00
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Total Adjustments To Cash

	0.00	23,495,054.40	0.00	23,290,557.49	0.00	0.00	204,496.91	204,496.91
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Total

1,316,890,018.22	12,927,927.69	3,298,350,120.65	3,041,292,546.88	233,459,317.59	23,598,256.18		257,057,573.77
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Northern Trust

Generated by Northern Trust from periodic data on 27 Jan 11

Schedule I - Continued

Schedule of Assets (Held at end of Year) as of December 31, 2010
Reconciliation to Financial Statements

(Thousands of Dollars)

Northern Trust (NT) Asset Summary Market Value (see previous page) **\$ 3,298,350**

1. Adjustments to reconcile for insurance and annuity contracts

Less: John Hancock Annuity Contract No. 89 and AXA/Equitable Life Group Pension Contract 1542, listed with incorrect values in NT Portfolio Statement	(1,821)
Add: John Hancock Annuity Contract 89, per John Hancock certified statement	278
Add: AXA/Equitable Life Group Pension Contract 1542, per AXA Equitable certified statement	632
	(911)

**2. Adjustments for items included in the NT Schedule of Assets, but
classified as other assets and liabilities in the financial statements**

Pending trade purchases	110,583
Pending trade sales	(135,057)
Pending foreign exchange purchases	(101,324)
Pending foreign exchange sales	101,106
Miscellaneous liabilities	2,229
	(22,463)

**3. Adjustment to include collateral received on loaned securities, which is
not included in the NT Schedule of Assets**

82,123

Total Adjustments

58,749

**Total Investments - Statement of Net Assets Available for Benefits
as of December 31, 2010**

3,357,099

Other Assets and Liabilities

Unsettled securities sales & purchases (net)	24,692
Contributions receivable from EQ	97,000
Accrued investment income and other receivables	12,928
Obligation to return collateral on securities lent	(82,123)
Accrued expenses	(7,293)
	45,204

Net Assets Available for Benefits

\$ 3,402,303

EMBARQ RETIREMENT PENSION PLAN
Supplemental Schedules

Schedule II

Schedule of Reportable Transactions for the year ended December 31, 2010

EIN: 20-2923630 Plan No. 001

Form 5500, Schedule H, Part IV, Line 4j

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	278,151,654.21	1 Mar 10	1.00			0.00	278,151,654.21	278,151,654.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	-265,001,299.00	2 Mar 10		1.00		0.00	265,001,299.00	265,001,299.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 03 MAR 2010 AUD / USD EX RATE 1.1029797 WITH BARCLAYS	2,345,000.00	3 Mar 10				0.00	2,126,059.08	2,136,529.42	10,470.34
FX DEAL TRANSACTED ON 06 DEC 2010 AUD / USD EX RATE 1.0106114 WITH BARCLAYS	300,000.00	6 Dec 10				0.00	296,850.00	297,360.01	510.01
FX DEAL TRANSACTED ON 08 FEB 2010 USD / AUD EX RATE 0.8683 WITH BARCLAYS	-145,000.00	8 Feb 10				0.00	-125,903.50	-126,563.25	-659.75
FX DEAL TRANSACTED ON 10 JUN 2010 AUD / USD EX RATE 1.1796626 WITH BARCLAYS	85,000.00	10 Jun 10				0.00	72,054.50	73,512.25	1,457.75
FX DEAL TRANSACTED ON 13 JAN 2010 USD / AUD EX RATE 0.9221 WITH BARCLAYS	-815,000.00	13 Jan 10				0.00	-751,511.50	-757,990.76	-6,479.26
FX DEAL TRANSACTED ON 20 DEC 2010 AUD / USD EX RATE 1.0068466 WITH BARCLAYS	720,000.00	20 Dec 10				0.00	715,104.00	718,308.03	3,204.03
FX DEAL TRANSACTED ON 26 NOV 2010 AUD / USD EX RATE 1.0372368 WITH BARCLAYS	34,000.00	26 Nov 10				0.00	32,779.40	32,565.20	-214.20
FX DEAL TRANSACTED ON 26 NOV 2010 USD / AUD EX RATE 0.96373 WITH BARCLAYS	-34,000.00	26 Nov 10				0.00	-32,766.82	-33,092.20	-325.38
British pound sterling - GBP									
FX DEAL TRANSACTED ON 02 JUL 2010 GBP / USD EX RATE 0.6588917 WITH BARCLAYS	62,446.15	2 Jul 10				0.00	94,774.52	95,036.80	262.28
FX DEAL TRANSACTED ON 02 JUL 2010 GBP / USD EX RATE 0.6591523 WITH BARCLAYS	50,958.57	2 Jul 10				0.00	77,309.25	77,553.85	244.60
FX DEAL TRANSACTED ON 03 JUN 2010 USD / GBP EX RATE 1.458792 WITH BARCLAYS	-70,041.24	3 Jun 10				0.00	-102,175.60	-101,524.77	650.83
FX DEAL TRANSACTED ON 03 MAR 2010 GBP / USD EX RATE 0.6629247 WITH BARCLAYS	3,400,000.00	3 Mar 10				0.00	5,128,787.80	5,133,999.66	5,211.86

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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1 JAN 10 - 31 DEC 10

Account Name MASTER TRUST CONSOLIDATION Account number EMBARQ

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 04 MAY 2010 GBP / USD EX.RATE 0.6594579 WITH BARCLAYS	97,749.38	4 May 10				0.00	148,226.87	146,345.49	-1,881.38
FX DEAL TRANSACTED ON 05 MAY 2010 GBP / USD EX.RATE 0.6613783 WITH BARCLAYS	34,332.16	5 May 10				0.00	51,910.02	50,413.35	-1,496.67
FX DEAL TRANSACTED ON 05 MAY 2010 GBP / USD EX.RATE 0.6619492 WITH BARCLAYS	110,451.82	5 May 10				0.00	166,858.46	162,187.46	-4,671.00
FX DEAL TRANSACTED ON 07 JUN 2010 USD / GBP EX.RATE 1.4526 WITH BARCLAYS	-255,000.00	7 Jun 10				0.00	-370,413.00	-366,409.48	4,003.52
FX DEAL TRANSACTED ON 07 OCT 2010 USD / GBP EX.RATE 1.59245 WITH BARCLAYS	-258,481.12	7 Oct 10				0.00	-411,618.26	-411,127.17	491.09
FX DEAL TRANSACTED ON 09 FEB 2010 USD / GBP EX.RATE 1.5642 WITH BARCLAYS	-143,000.00	9 Feb 10				0.00	-223,680.60	-222,922.69	757.91
FX DEAL TRANSACTED ON 09 NOV 2010 GBP / USD EX.RATE 0.623558 WITH BARCLAYS	132,484.01	9 Nov 10				0.00	212,464.61	213,994.80	1,530.19
FX DEAL TRANSACTED ON 09 SEP 2010 USD / GBP EX.RATE 1.544087 WITH BARCLAYS	-78,451.79	9 Sep 10				0.00	-121,136.39	-121,078.56	57.83
FX DEAL TRANSACTED ON 10 JUN 2010 USD / GBP EX.RATE 1.465793 WITH BARCLAYS	-36,078.96	10 Jun 10				0.00	-52,884.29	-53,349.96	-465.67
FX DEAL TRANSACTED ON 11 JAN 2010 USD / GBP EX.RATE 1.6168 WITH BARCLAYS	-200,000.00	11 Jan 10				0.00	-323,360.00	-323,819.99	-459.99
FX DEAL TRANSACTED ON 11 MAY 2010 GBP / USD EX.RATE 0.6684492 WITH BARCLAYS	127,249.16	11 May 10				0.00	190,364.74	186,757.22	-3,607.52
FX DEAL TRANSACTED ON 12 MAY 2010 GBP / USD EX.RATE 0.672409 WITH BARCLAYS	30,153.49	12 May 10				0.00	44,843.97	43,889.91	-954.06
FX DEAL TRANSACTED ON 14 DEC 2010 GBP / USD EX.RATE 0.6329551 WITH BARCLAYS	108,276.20	14 Dec 10				0.00	171,064.59	168,824.26	-2,240.33
FX DEAL TRANSACTED ON 14 OCT 2010 GBP / USD EX.RATE 0.6253029 WITH BARCLAYS	473,909.48	14 Oct 10				0.00	757,887.89	753,492.37	-4,395.52
FX DEAL TRANSACTED ON 15 APR 2010 USD / GBP EX.RATE 1.546897 WITH BARCLAYS	-366.36	15 Apr 10				0.00	-566.72	-560.59	6.13

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.640835 WITH BARCLAYS	538,000.00	15 Dec 10				0.00	839,529.63	832,232.20	-7,297.43
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.640835 WITH BARCLAYS	1,187,000.00	15 Dec 10				0.00	1,852,270.77	1,836,170.30	-16,100.47
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.559419 WITH BARCLAYS	-538,000.00	15 Dec 10				0.00	-838,967.42	-841,808.93	-2,841.51
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.559419 WITH BARCLAYS	-1,187,000.00	15 Dec 10				0.00	-1,851,030.35	-1,857,299.62	-6,269.27
FX DEAL TRANSACTED ON 16 AUG 2010 USD / GBP EX.RATE 1.56758 WITH BARCLAYS	-136,984.03	16 Aug 10				0.00	-214,733.43	-213,612.89	1,120.54
FX DEAL TRANSACTED ON 16 MAR 2010 USD / GBP EX.RATE 1.5173 WITH BARCLAYS	-700,000.00	16 Mar 10				0.00	-1,062,110.00	-1,070,684.94	-8,574.94
FX DEAL TRANSACTED ON 18 MAR 2010 USD / GBP EX.RATE 1.526791 WITH BARCLAYS	-12,677.14	18 Mar 10				0.00	-19,355.34	-19,103.82	251.52
FX DEAL TRANSACTED ON 18 NOV 2010 USD / GBP EX.RATE 1.602787 WITH BARCLAYS	-231,592.81	18 Nov 10				0.00	-371,193.95	-369,239.97	1,953.98
FX DEAL TRANSACTED ON 19 APR 2010 GBP / USD EX.RATE 0.6544096 WITH BARCLAYS	122,364.33	19 Apr 10				0.00	186,984.32	188,465.55	1,481.23
FX DEAL TRANSACTED ON 19 MAR 2010 GBP / USD EX.RATE 0.6663126 WITH BARCLAYS	92,253.84	19 Mar 10				0.00	138,454.29	139,003.48	549.19
FX DEAL TRANSACTED ON 20 MAY 2010 GBP / USD EX.RATE 0.6916572 WITH BARCLAYS	35,546.68	20 May 10				0.00	51,393.50	51,219.21	-174.29
FX DEAL TRANSACTED ON 20 MAY 2010 GBP / USD EX.RATE 0.6950695 WITH BARCLAYS	40,660.68	20 May 10				0.00	58,498.72	58,587.97	89.25
FX DEAL TRANSACTED ON 20 MAY 2010 GBP / USD EX.RATE 0.6969102 WITH BARCLAYS	25,926.38	20 May 10				0.00	37,201.89	37,357.32	155.43
FX DEAL TRANSACTED ON 21 APR 2010 GBP / USD EX.RATE 0.6490135 WITH BARCLAYS	66,954.05	21 Apr 10				0.00	103,162.80	102,794.55	-368.25
FX DEAL TRANSACTED ON 22 APR 2010 USD / GBP EX.RATE 1.537676 WITH BARCLAYS	-234,000.00	22 Apr 10				0.00	-359,816.18	-355,785.31	4,030.87

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 22 FEB 2010 GBP / USD EX.RATE 0.6462704 WITH BARCLAYS	31,895.38	22 Feb 10				0.00	49,353.00	49,275.17	-77.83
FX DEAL TRANSACTED ON 22 JUL 2010 GBP / USD EX.RATE 0.6550942 WITH BARCLAYS	53,723.16	22 Jul 10				0.00	82,008.30	83,128.53	1,120.23
FX DEAL TRANSACTED ON 22 SEP 2010 GBP / USD EX.RATE 0.6387038 WITH BARCLAYS	44,312.76	22 Sep 10				0.00	69,379.20	70,076.20	697.00
FX DEAL TRANSACTED ON 24 NOV 2010 GBP / USD EX.RATE 0.6337055 WITH BARCLAYS	57,020.96	24 Nov 10				0.00	89,980.22	89,021.13	-959.09
FX DEAL TRANSACTED ON 25 MAY 2010 GBP / USD EX.RATE 0.6962794 WITH BARCLAYS	26,947.94	25 May 10				0.00	38,702.77	39,003.10	300.33
FX DEAL TRANSACTED ON 25 MAY 2010 GBP / USD EX.RATE 0.696619 WITH BARCLAYS	26,588.87	25 May 10				0.00	38,168.46	38,483.40	314.94
FX DEAL TRANSACTED ON 26 FEB 2010 USD / GBP EX.RATE 1.524785 WITH BARCLAYS	-68,075.13	26 Feb 10				0.00	-103,799.94	-101,612.35	2,187.59
FX DEAL TRANSACTED ON 27 AUG 2010 GBP / USD EX.RATE 0.643915 WITH BARCLAYS	57,445.82	27 Aug 10				0.00	89,213.36	88,814.11	-399.25
FX DEAL TRANSACTED ON 28 JUN 2010 USD / GBP EX.RATE 1.510098 WITH BARCLAYS	-122,822.56	28 Jun 10				0.00	-185,474.10	-183,754.84	1,719.26
FX DEAL TRANSACTED ON 29 JUN 2010 GBP / USD EX.RATE 0.6627322 WITH BARCLAYS	101,034.01	29 Jun 10				0.00	152,450.72	152,712.92	262.20
FX DEAL TRANSACTED ON 29 OCT 2010 GBP / USD EX.RATE 0.6261388 WITH BARCLAYS	35,581.42	29 Oct 10				0.00	56,826.73	56,964.08	137.35
FX DEAL TRANSACTED ON 30 NOV 2010 GBP / USD EX.RATE 0.6422232 WITH BARCLAYS	73,731.77	30 Nov 10				0.00	114,807.08	114,675.02	-132.06
FX DEAL TRANSACTED ON 30 SEP 2010 GBP / USD EX.RATE 0.6355259 WITH BARCLAYS	44,220.12	30 Sep 10				0.00	69,580.36	70,044.67	464.31
FX DEAL TRANSACTED ON 30 SEP 2010 GBP / USD EX.RATE 0.6361728 WITH BARCLAYS	136,687.73	30 Sep 10				0.00	214,859.44	216,513.38	1,653.94
FX DEAL TRANSACTED ON 31 AUG 2010 USD / GBP EX.RATE 1.5335 WITH BARCLAYS	-145,425.68	31 Aug 10				0.00	-223,010.28	-223,970.09	-959.81

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 03 MAR 2010 CAD / USD EX.RATE 1.027598 WITH BARCLAYS	200,000.00	3 Mar 10				0.00	194,628.64	193,901.79	-726.85
FX DEAL TRANSACTED ON 04 MAY 2010 USD / CAD EX.RATE 0.9772296 WITH BARCLAYS	-330,000.00	4 May 10				0.00	-322,485.76	-321,105.38	1,380.38
FX DEAL TRANSACTED ON 06 OCT 2010 CAD / USD EX.RATE 1.01256 WITH BARCLAYS	2,227,632.00	6 Oct 10				0.00	2,200,000.00	2,182,989.86	-17,010.14
FX DEAL TRANSACTED ON 08 FEB 2010 USD / CAD EX.RATE 0.9353618 WITH BARCLAYS	-995,000.00	8 Feb 10				0.00	-930,685.01	-927,133.81	3,551.20
FX DEAL TRANSACTED ON 09 MAR 2010 USD / CAD EX.RATE 0.9744661 WITH BARCLAYS	-425,000.00	9 Mar 10				0.00	-414,148.08	-415,688.58	-1,540.50
FX DEAL TRANSACTED ON 15 APR 2010 CAD / USD EX.RATE 1.001188 WITH BARCLAYS	18,960.25	15 Apr 10				0.00	18,937.75	18,658.91	-278.84
FX DEAL TRANSACTED ON 17 SEP 2010 CAD / USD EX.RATE 1.03073 WITH BARCLAYS	82,435.47	17 Sep 10				0.00	79,977.75	80,030.55	52.80
FX DEAL TRANSACTED ON 21 MAY 2010 CAD / USD EX.RATE 1.0615 WITH BARCLAYS	57,266.44	21 May 10				0.00	53,948.60	53,867.41	-81.19
FX DEAL TRANSACTED ON 25 MAY 2010 CAD / USD EX.RATE 1.079893 WITH BARCLAYS	42,533.76	25 May 10				0.00	39,387.01	40,339.30	952.29
FX DEAL TRANSACTED ON 25 OCT 2010 CAD / USD EX.RATE 1.01682 WITH BARCLAYS	1,275,000.00	25 Oct 10				0.00	1,253,909.25	1,248,103.37	-5,805.88
FX DEAL TRANSACTED ON 26 NOV 2010 CAD / USD EX.RATE 1.020626 WITH BARCLAYS	225,000.00	26 Nov 10				0.00	220,452.94	219,694.38	-758.56
FX DEAL TRANSACTED ON 26 NOV 2010 USD / CAD EX.RATE 0.9795135 WITH BARCLAYS	-225,000.00	26 Nov 10				0.00	-220,390.53	-224,248.77	-3,858.24
Danish krone - DKK									
FX DEAL TRANSACTED ON 01 FEB 2010 USD / DKK EX.RATE 0.1867937 WITH BARCLAYS	-1,300,000.00	1 Feb 10				0.00	-242,831.79	-243,607.64	-775.85

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 03 MAR 2010 DKK / USD EX.RATE 5.426207 WITH BARCLAYS	3,880,000.00	3 Mar 10				0.00	715,048.28	709,459.77	-5,588.51
FX DEAL TRANSACTED ON 03 NOV 2010 DKK / USD EX.RATE 5.30131 WITH BARCLAYS	465,918.19	3 Nov 10				0.00	87,887.37	87,717.11	-170.26
FX DEAL TRANSACTED ON 05 MAY 2010 DKK / USD EX.RATE 5.784447 WITH BARCLAYS	268,887.82	5 May 10				0.00	46,484.62	45,703.57	-781.05
FX DEAL TRANSACTED ON 05 OCT 2010 DKK / USD EX.RATE 5.387455 WITH BARCLAYS	951,303.92	5 Oct 10				0.00	176,577.61	177,870.34	1,292.73
FX DEAL TRANSACTED ON 11 JAN 2010 USD / DKK EX.RATE 0.1954843 WITH BARCLAYS	-1,270,000.00	11 Jan 10				0.00	-248,265.08	-248,192.30	72.78
FX DEAL TRANSACTED ON 11 MAY 2010 DKK / USD EX.RATE 5.842221 WITH BARCLAYS	189,499.30	11 May 10				0.00	32,436.17	31,418.01	-1,018.16
FX DEAL TRANSACTED ON 15 APR 2010 DKK / USD EX.RATE 5.49672 WITH BARCLAYS	135,905.12	15 Apr 10				0.00	24,724.77	24,590.87	-133.90
FX DEAL TRANSACTED ON 15 JUN 2010 DKK / USD EX.RATE 6.0423 WITH BARCLAYS	1,700,000.00	15 Jun 10				0.00	281,349.82	281,487.25	137.43
FX DEAL TRANSACTED ON 21 JUN 2010 USD / DKK EX.RATE 0.1664988 WITH BARCLAYS	-456,562.95	21 Jun 10				0.00	-76,017.17	-75,083.33	933.84
FX DEAL TRANSACTED ON 24 AUG 2010 DKK / USD EX.RATE 5.878465 WITH BARCLAYS	352,398.57	24 Aug 10				0.00	59,947.38	60,282.35	334.97
FX DEAL TRANSACTED ON 27 OCT 2010 DKK / USD EX.RATE 5.4076 WITH BARCLAYS	733,291.29	27 Oct 10				0.00	135,603.83	136,686.95	1,083.12
FX DEAL TRANSACTED ON 27 SEP 2010 DKK / USD EX.RATE 5.532 WITH BARCLAYS	3,160,000.00	27 Sep 10				0.00	571,221.98	574,425.35	3,203.37
Euro - EUR									
FX DEAL TRANSACTED ON 01 DEC 2010 EUR / USD EX.RATE 0.7631817 WITH BARCLAYS	1,923,514.35	1 Dec 10				0.00	2,520,388.55	2,574,143.20	53,754.65
FX DEAL TRANSACTED ON 01 DEC 2010 USD / EUR EX.RATE 1.30996 WITH BARCLAYS	-1,924,000.00	1 Dec 10				0.00	-2,520,363.04	-2,581,064.06	-60,701.02

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 01 JUN 2010 EUR / USD EX RATE 0.8149959 WITH BARCLAYS	1,923,000.00	1 Jun 10				0.00	2,359,521.00	2,346,348.35	-13,172.65
FX DEAL TRANSACTED ON 01 JUN 2010 USD / EUR EX RATE 1.22768 WITH BARCLAYS	-1,923,000.00	1 Jun 10				0.00	-2,360,828.64	-2,464,901.43	-104,072.79
FX DEAL TRANSACTED ON 01 MAR 2010 EUR / USD EX RATE 0.7408505 WITH BARCLAYS	224,994.05	1 Mar 10				0.00	303,696.97	308,016.85	4,319.88
FX DEAL TRANSACTED ON 02 MAR 2010 EUR / USD EX RATE 0.7391415 WITH BARCLAYS	59,148.33	2 Mar 10				0.00	80,023.02	80,483.13	460.11
FX DEAL TRANSACTED ON 02 MAR 2010 USD / EUR EX RATE 1.355 WITH BARCLAYS	-295,000.00	2 Mar 10				0.00	-399,725.00	-403,854.99	-4,129.99
FX DEAL TRANSACTED ON 03 JUN 2010 USD / EUR EX RATE 1.2161 WITH BARCLAYS	-116,611.28	3 Jun 10				0.00	-141,810.98	-140,353.34	1,457.64
FX DEAL TRANSACTED ON 03 JUN 2010 USD / EUR EX RATE 1.216904 WITH BARCLAYS	-138,125.92	3 Jun 10				0.00	-168,085.98	-164,784.22	3,301.76
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX RATE 0.7289692 WITH BARCLAYS	4,000,000.00	3 Mar 10				0.00	5,487,200.00	5,442,799.65	-44,400.35
FX DEAL TRANSACTED ON 03 SEP 2010 EUR / USD EX RATE 0.7759758 WITH BARCLAYS	47,467.28	3 Sep 10				0.00	61,171.08	61,133.11	-37.97
FX DEAL TRANSACTED ON 03 SEP 2010 USD / EUR EX RATE 1.286782 WITH BARCLAYS	-108,453.76	3 Sep 10				0.00	-139,556.35	-138,023.68	1,532.67
FX DEAL TRANSACTED ON 03 SEP 2010 USD / EUR EX RATE 1.28868 WITH BARCLAYS	-211,803.87	3 Sep 10				0.00	-272,947.41	-269,552.19	3,395.22
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX RATE 0.733609 WITH BARCLAYS	22,223.28	5 Feb 10				0.00	30,293.09	30,524.79	231.70
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX RATE 0.7355678 WITH BARCLAYS	36,658.82	5 Feb 10				0.00	49,837.45	50,352.72	515.27
FX DEAL TRANSACTED ON 05 MAY 2010 EUR / USD EX RATE 0.7769259 WITH BARCLAYS	199,442.56	5 May 10				0.00	256,707.31	252,304.81	-4,402.50
FX DEAL TRANSACTED ON 05 MAY 2010 EUR / USD EX RATE 0.7769404 WITH BARCLAYS	153,385.67	5 May 10				0.00	197,422.70	194,945.52	-2,477.18

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 05 OCT 2010 USD / EUR EX.RATE 1.3832 WITH BARCLAYS	-224,669.37	5 Oct 10				0.00	-310,762.67	-312,054.53	-1,291.86
FX DEAL TRANSACTED ON 06 APR 2010 EUR / USD EX.RATE 0.7476077 WITH BARCLAYS	53,449.94	6 Apr 10				0.00	71,494.64	71,326.27	-168.37
FX DEAL TRANSACTED ON 06 AUG 2010 USD / EUR EX.RATE 1.3274 WITH BARCLAYS	-80,448.10	6 Aug 10				0.00	-106,786.81	-106,553.51	233.30
FX DEAL TRANSACTED ON 06 MAY 2010 EUR / USD EX.RATE 0.7856077 WITH BARCLAYS	330,000.00	6 May 10				0.00	420,057.00	417,466.50	-2,590.50
FX DEAL TRANSACTED ON 07 APR 2010 EUR / USD EX.RATE 0.7489464 WITH BARCLAYS	49,306.49	7 Apr 10				0.00	65,834.47	66,295.04	460.57
FX DEAL TRANSACTED ON 07 APR 2010 EUR / USD EX.RATE 0.7496763 WITH BARCLAYS	60,070.91	7 Apr 10				0.00	80,129.13	80,768.34	639.21
FX DEAL TRANSACTED ON 09 DEC 2010 USD / EUR EX.RATE 1.3182 WITH BARCLAYS	-560,000.00	9 Dec 10				0.00	-738,192.00	-740,376.04	-2,184.04
FX DEAL TRANSACTED ON 10 AUG 2010 EUR / USD EX.RATE 0.7628492 WITH BARCLAYS	1,373,128.64	10 Aug 10				0.00	1,800,000.00	1,737,900.37	-62,099.63
FX DEAL TRANSACTED ON 10 DEC 2010 USD / EUR EX.RATE 1.318 WITH BARCLAYS	-640,000.00	10 Dec 10				0.00	-843,520.00	-856,799.95	-13,279.95
FX DEAL TRANSACTED ON 10 JUN 2010 USD / EUR EX.RATE 1.2081 WITH BARCLAYS	-91,594.35	10 Jun 10				0.00	-110,655.13	-110,769.62	-114.49
FX DEAL TRANSACTED ON 10 JUN 2010 USD / EUR EX.RATE 1.208105 WITH BARCLAYS	-125,875.05	10 Jun 10				0.00	-152,070.28	-154,536.81	-2,466.53
FX DEAL TRANSACTED ON 10 MAY 2010 USD / EUR EX.RATE 1.278799 WITH BARCLAYS	-214,158.51	10 May 10				0.00	-273,865.69	-271,563.71	2,301.98
FX DEAL TRANSACTED ON 11 MAY 2010 USD / EUR EX.RATE 1.273402 WITH BARCLAYS	-411,105.94	11 May 10				0.00	-523,503.13	-516,595.72	6,907.41
FX DEAL TRANSACTED ON 12 APR 2010 EUR / USD EX.RATE 0.7365902 WITH BARCLAYS	40,986.85	12 Apr 10				0.00	55,644.03	55,850.73	206.70
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.268609 WITH BARCLAYS	-222,416.00	12 May 10				0.00	-282,158.94	-276,351.87	5,807.07

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 13 JUL 2010 EUR / USD EX.RATE 0.7864114 WITH BARCLAYS	372.63	13 Jul 10				0.00	473.84	480.45	6.61
FX DEAL TRANSACTED ON 13 JUL 2010 USD / EUR EX.RATE 1.2716 WITH BARCLAYS	-70.965.65	13 Jul 10				0.00	-90,239.92	-90,335.73	-95.81
FX DEAL TRANSACTED ON 14 APR 2010 USD / EUR EX.RATE 1.3627 WITH BARCLAYS	-1,262,200.04	14 Apr 10				0.00	-1,720,000.00	-1,545,311.45	174,688.55
FX DEAL TRANSACTED ON 14 DEC 2010 EUR / USD EX.RATE 0.7469381 WITH BARCLAYS	171,021.07	14 Dec 10				0.00	228,962.84	225,653.76	-3,309.08
FX DEAL TRANSACTED ON 14 DEC 2010 USD / EUR EX.RATE 1.3388 WITH BARCLAYS	-319,768.38	14 Dec 10				0.00	-428,105.91	-426,219.29	1,886.62
FX DEAL TRANSACTED ON 14 JUL 2010 EUR / USD EX.RATE 0.7831491 WITH BARCLAYS	119,414.60	14 Jul 10				0.00	152,480.03	154,665.80	2,185.77
FX DEAL TRANSACTED ON 14 JUL 2010 EUR / USD EX.RATE 0.7834559 WITH BARCLAYS	116,326.77	14 Jul 10				0.00	148,479.02	150,666.44	2,187.42
FX DEAL TRANSACTED ON 14 JUN 2010 EUR / USD EX.RATE 0.8138624 WITH BARCLAYS	104,052.26	14 Jun 10				0.00	127,849.95	128,155.96	306.01
FX DEAL TRANSACTED ON 15 APR 2010 EUR / USD EX.RATE 0.7380292 WITH BARCLAYS	18,062.18	15 Apr 10				0.00	24,473.53	24,397.49	-76.04
FX DEAL TRANSACTED ON 15 APR 2010 EUR / USD EX.RATE 0.7386572 WITH BARCLAYS	97,803.86	15 Apr 10				0.00	132,407.65	131,702.68	-704.97
FX DEAL TRANSACTED ON 15 APR 2010 EUR / USD EX.RATE 0.7386615 WITH BARCLAYS	13,469.24	15 Apr 10				0.00	18,234.66	18,193.58	-41.08
FX DEAL TRANSACTED ON 15 JUL 2010 EUR / USD EX.RATE 0.776277 WITH BARCLAYS	53,681.08	15 Jul 10				0.00	69,151.97	69,610.94	458.97
FX DEAL TRANSACTED ON 15 JUL 2010 USD / EUR EX.RATE 1.2882 WITH BARCLAYS	-76,889.85	15 Jul 10				0.00	-99,049.50	-99,587.74	-538.24
FX DEAL TRANSACTED ON 16 DEC 2010 EUR / USD EX.RATE 0.7565424 WITH BARCLAYS	123,939.09	16 Dec 10				0.00	163,823.06	162,366.41	-1,456.65
FX DEAL TRANSACTED ON 16 FEB 2010 EUR / USD EX.RATE 0.7265335 WITH BARCLAYS	19,592.76	16 Feb 10				0.00	26,967.46	26,696.12	-271.34

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 16 JUL 2010 USD / EUR EX RATE 1.2952 WITH BARCLAYS	-26,105.16	16 Jul 10				0.00	-33,811.40	-33,851.87	-40.47
FX DEAL TRANSACTED ON 16 NOV 2010 USD / EUR EX RATE 1.358 WITH BARCLAYS	-580,000.00	16 Nov 10				0.00	-787,640.00	-785,407.03	2,232.97
FX DEAL TRANSACTED ON 18 FEB 2010 USD / EUR EX RATE 1.358396 WITH BARCLAYS	-43,126.43	18 Feb 10				0.00	-58,582.77	-58,613.13	-30.36
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX RATE 0.742559 WITH BARCLAYS	54,024.22	19 Apr 10				0.00	72,754.42	72,724.70	-29.72
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX RATE 0.743106 WITH BARCLAYS	57,371.23	19 Apr 10				0.00	77,204.64	76,837.29	-367.35
FX DEAL TRANSACTED ON 19 FEB 2010 USD / EUR EX RATE 1.3496 WITH BARCLAYS	-94,782.04	19 Feb 10				0.00	-127,917.84	-128,623.97	-706.13
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX RATE 0.8112274 WITH BARCLAYS	398,280.59	19 May 10				0.00	490,960.48	491,259.21	298.73
FX DEAL TRANSACTED ON 20 APR 2010 USD / EUR EX RATE 1.344799 WITH BARCLAYS	-81,185.07	20 Apr 10				0.00	-109,177.60	-107,988.32	1,189.28
FX DEAL TRANSACTED ON 20 DEC 2010 USD / EUR EX RATE 1.3112 WITH BARCLAYS	-1,690,000.00	20 Dec 10				0.00	-2,215,928.00	-2,219,561.38	-3,633.38
FX DEAL TRANSACTED ON 20 JAN 2010 USD / EUR EX RATE 1.4116 WITH BARCLAYS	-82,000.00	20 Jan 10				0.00	-115,751.20	-115,251.00	500.20
FX DEAL TRANSACTED ON 21 APR 2010 EUR / USD EX RATE 0.7458234 WITH BARCLAYS	310,000.00	21 Apr 10				0.00	415,648.00	412,346.51	-3,301.49
FX DEAL TRANSACTED ON 21 APR 2010 EUR / USD EX RATE 0.7461016 WITH BARCLAYS	62,213.50	21 Apr 10				0.00	83,384.75	83,120.35	-264.40
FX DEAL TRANSACTED ON 21 APR 2010 EUR / USD EX RATE 0.7463244 WITH BARCLAYS	47,274.06	21 Apr 10				0.00	63,342.51	63,160.51	-182.00
FX DEAL TRANSACTED ON 21 JUL 2010 USD / EUR EX RATE 1.2811 WITH BARCLAYS	-65,461.02	21 Jul 10				0.00	-83,862.11	-84,493.81	-631.70
FX DEAL TRANSACTED ON 21 MAY 2010 EUR / USD EX RATE 0.7964954 WITH BARCLAYS	105,593.22	21 May 10				0.00	132,572.29	130,703.28	-1,869.01

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 22 APR 2010 EUR / USD EX.RATE 0.7522173 WITH BARCLAYS	157,127.00	22 Apr 10				0.00	208,885.11	209,356.01	470.90
FX DEAL TRANSACTED ON 22 JUL 2010 USD / EUR EX.RATE 1.2907 WITH BARCLAYS	-345,657.22	22 Jul 10				0.00	-446,139.77	-443,063.43	3,076.34
FX DEAL TRANSACTED ON 22 MAR 2010 EUR / USD EX.RATE 0.7382798 WITH BARCLAYS	34,000.00	22 Mar 10				0.00	46,053.00	46,010.50	-42.50
FX DEAL TRANSACTED ON 22 MAR 2010 USD / EUR EX.RATE 1.35454 WITH BARCLAYS	-34,000.00	22 Mar 10				0.00	-46,054.36	-45,425.70	628.66
FX DEAL TRANSACTED ON 23 APR 2010 EUR / USD EX.RATE 0.7486694 WITH BARCLAYS	53,392.97	23 Apr 10				0.00	71,317.15	71,095.41	-221.74
FX DEAL TRANSACTED ON 23 APR 2010 EUR / USD EX.RATE 0.7486711 WITH BARCLAYS	48,933.74	23 Apr 10				0.00	65,360.80	65,199.31	-161.49
FX DEAL TRANSACTED ON 24 MAR 2010 EUR / USD EX.RATE 0.7486683 WITH BARCLAYS	44,183.39	24 Mar 10				0.00	59,015.97	59,199.12	183.15
FX DEAL TRANSACTED ON 25 FEB 2010 USD / EUR EX.RATE 1.3508 WITH BARCLAYS	-233,693.23	25 Feb 10				0.00	-315,672.82	-318,921.14	-3,248.32
FX DEAL TRANSACTED ON 25 OCT 2010 USD / EUR EX.RATE 1.39528 WITH BARCLAYS	-107,580.67	25 Oct 10				0.00	-150,105.16	-148,235.40	1,869.76
FX DEAL TRANSACTED ON 26 APR 2010 EUR / USD EX.RATE 0.7499608 WITH BARCLAYS	80,000.00	26 Apr 10				0.00	106,672.24	105,631.99	-1,040.25
FX DEAL TRANSACTED ON 26 APR 2010 USD / EUR EX.RATE 1.333471 WITH BARCLAYS	-80,000.00	26 Apr 10				0.00	-106,677.68	-100,456.00	6,221.68
FX DEAL TRANSACTED ON 26 FEB 2010 USD / EUR EX.RATE 1.361797 WITH BARCLAYS	-9,198.56	26 Feb 10				0.00	-12,526.57	-12,473.25	53.32
FX DEAL TRANSACTED ON 26 FEB 2010 USD / EUR EX.RATE 1.3618 WITH BARCLAYS	-44,898.94	26 Feb 10				0.00	-61,143.38	-60,517.04	626.34
FX DEAL TRANSACTED ON 26 MAR 2010 EUR / USD EX.RATE 0.7458223 WITH BARCLAYS	97,926.95	26 Mar 10				0.00	131,300.65	131,437.56	136.91
FX DEAL TRANSACTED ON 26 MAR 2010 EUR / USD EX.RATE 0.7466018 WITH BARCLAYS	87,992.63	26 Mar 10				0.00	117,857.50	118,103.72	246.22

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 26 MAR 2010 EUR / USD EX RATE 0.747383 WITH BARCLAYS	827,000.00	26 Mar 10				0.00	1,106,527.65	1,104,913.32	-1,614.33
FX DEAL TRANSACTED ON 26 MAR 2010 USD / EUR EX RATE 1.338 WITH BARCLAYS	-827,000.00	26 Mar 10				0.00	-1,106,526.00	-1,114,051.68	-7,525.68
FX DEAL TRANSACTED ON 26 MAY 2010 USD / EUR EX RATE 1.222942 WITH BARCLAYS	-224,183.22	26 May 10				0.00	-274,163.08	-275,084.03	-920.95
FX DEAL TRANSACTED ON 27 APR 2010 EUR / USD EX RATE 0.7546002 WITH BARCLAYS	121,031.77	27 Apr 10				0.00	160,391.91	160,294.48	-97.43
FX DEAL TRANSACTED ON 27 APR 2010 USD / EUR EX RATE 1.3252 WITH BARCLAYS	-102,865.86	27 Apr 10				0.00	-136,317.84	-135,824.07	493.77
FX DEAL TRANSACTED ON 27 AUG 2010 EUR / USD EX RATE 0.7834535 WITH BARCLAYS	65,895.61	27 Aug 10				0.00	84,109.16	83,750.03	-359.13
FX DEAL TRANSACTED ON 27 AUG 2010 EUR / USD EX RATE 0.7834535 WITH BARCLAYS	118,995.15	27 Aug 10				0.00	151,885.41	150,969.15	-916.26
FX DEAL TRANSACTED ON 27 MAY 2010 EUR / USD EX RATE 0.815539 WITH BARCLAYS	695,000.00	27 May 10				0.00	852,197.19	852,417.47	220.28
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX RATE 1.3243 WITH BARCLAYS	-80,672.58	29 Apr 10				0.00	-106,834.70	-107,266.30	-431.60
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX RATE 1.324549 WITH BARCLAYS	-218,119.36	29 Apr 10				0.00	-288,909.78	-287,372.25	1,537.53
FX DEAL TRANSACTED ON 29 JAN 2010 USD / EUR EX RATE 1.3883 WITH BARCLAYS	-32,086.55	29 Jan 10				0.00	-44,545.76	-44,765.55	-219.79
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX RATE 0.7666348 WITH BARCLAYS	113,168.23	30 Jul 10				0.00	147,616.87	149,625.38	2,008.51
FX DEAL TRANSACTED ON 30 NOV 2010 EUR / USD EX RATE 0.7666936 WITH BARCLAYS	120,311.68	30 Nov 10				0.00	156,922.76	158,444.46	1,521.70
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 03 FEB 2010 USD / HKD EX RATE 0.1287614 WITH BARCLAYS	-427,531.32	3 Feb 10				0.00	-55,049.55	-55,030.42	19.13

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 04 JUN 2010 HKD / USD EX.RATE 7.7923 WITH BARCLAYS	282,626.74	4 Jun 10				0.00	36,270.00	36,216.32	-53.68
FX DEAL TRANSACTED ON 04 JUN 2010 HKD / USD EX.RATE 7.7924 WITH BARCLAYS	1,001,883.84	4 Jun 10				0.00	128,571.92	128,383.28	-188.64
FX DEAL TRANSACTED ON 05 MAY 2010 HKD / USD EX.RATE 7.7665 WITH BARCLAYS	488,625.98	5 May 10				0.00	62,914.57	62,870.85	-43.72
FX DEAL TRANSACTED ON 06 MAY 2010 USD / HKD EX.RATE 0.128662 WITH BARCLAYS	-2,328,946.86	6 May 10				0.00	-299,647.06	-299,323.57	323.49
FX DEAL TRANSACTED ON 06 SEP 2010 HKD / USD EX.RATE 7.7655 WITH BARCLAYS	1,975,000.00	6 Sep 10				0.00	254,330.05	254,243.29	-86.76
FX DEAL TRANSACTED ON 10 MAR 2010 USD / HKD EX.RATE 0.1288726 WITH BARCLAYS	-683,656.25	10 Mar 10				0.00	-88,104.57	-88,110.82	-6.25
FX DEAL TRANSACTED ON 10 SEP 2010 USD / HKD EX.RATE 0.1287498 WITH BARCLAYS	-1,065,000.00	10 Sep 10				0.00	-137,118.58	-137,110.64	7.94
FX DEAL TRANSACTED ON 13 AUG 2010 HKD / USD EX.RATE 7.7714 WITH BARCLAYS	962,404.46	13 Aug 10				0.00	123,839.26	123,805.01	-34.25
FX DEAL TRANSACTED ON 13 AUG 2010 HKD / USD EX.RATE 7.7719 WITH BARCLAYS	2,913,471.59	13 Aug 10				0.00	374,872.50	374,792.93	-79.57
FX DEAL TRANSACTED ON 13 MAY 2010 HKD / USD EX.RATE 7.7817 WITH BARCLAYS	3,671,191.48	13 May 10				0.00	471,772.43	471,714.84	-57.59
FX DEAL TRANSACTED ON 14 OCT 2010 HKD / USD EX.RATE 7.7586 WITH BARCLAYS	2,850,000.00	14 Oct 10				0.00	367,334.31	367,367.46	33.15
FX DEAL TRANSACTED ON 15 DEC 2010 USD / HKD EX.RATE 0.1286141 WITH BARCLAYS	-126,643.41	15 Dec 10				0.00	-16,288.12	-16,282.78	5.34
FX DEAL TRANSACTED ON 16 MAR 2010 USD / HKD EX.RATE 0.128851 WITH BARCLAYS	-1,654,219.94	16 Mar 10				0.00	-213,147.95	-213,132.85	15.10
FX DEAL TRANSACTED ON 18 AUG 2010 HKD / USD EX.RATE 7.7708 WITH BARCLAYS	1,997,188.42	18 Aug 10				0.00	257,011.94	257,030.14	18.20
FX DEAL TRANSACTED ON 18 FEB 2010 HKD / USD EX.RATE 7.7661 WITH BARCLAYS	510,080.49	18 Feb 10				0.00	65,680.39	65,671.94	-8.45

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 19 MAY 2010 HKD / USD EX RATE 7.8007 WITH BARCLAYS	778,721.92	19 May 10				0.00	99,827.18	99,788.17	-39.01
FX DEAL TRANSACTED ON 22 OCT 2010 HKD / USD EX RATE 7.764 WITH BARCLAYS	641,860.64	22 Oct 10				0.00	82,671.39	82,709.20	37.81
FX DEAL TRANSACTED ON 24 JUN 2010 HKD / USD EX RATE 7.7783 WITH BARCLAYS	943,957.81	24 Jun 10				0.00	121,357.86	121,357.86	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 USD / HKD EX RATE 0.1288411 WITH BARCLAYS	-3,660,661.33	25 Mar 10				0.00	-471,643.54	-471,585.82	57.72
FX DEAL TRANSACTED ON 26 FEB 2010 HKD / USD EX RATE 7.7622 WITH BARCLAYS	1,082,797.20	26 Feb 10				0.00	139,496.17	139,462.04	-34.13
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX RATE 0.0114639 WITH BARCLAYS	-57,400,000.00	1 Jul 10				0.00	-658,030.49	-654,205.61	3,824.88
FX DEAL TRANSACTED ON 03 FEB 2010 USD / JPY EX RATE 0.0110012 WITH BARCLAYS	-4,559,609.00	3 Feb 10				0.00	-50,161.21	-51,025.17	-863.96
FX DEAL TRANSACTED ON 06 APR 2010 JPY / USD EX RATE 93.8693 WITH BARCLAYS	7,112,639.00	6 Apr 10				0.00	75,771.73	76,360.93	589.20
FX DEAL TRANSACTED ON 06 DEC 2010 JPY / USD EX RATE 82.78 WITH BARCLAYS	128,000,000.00	6 Dec 10				0.00	1,546,267.21	1,541,054.66	-5,212.55
FX DEAL TRANSACTED ON 06 MAY 2010 JPY / USD EX RATE 93.6989 WITH BARCLAYS	20,416,687.00	6 May 10				0.00	217,896.76	218,887.02	990.26
FX DEAL TRANSACTED ON 08 APR 2010 JPY / USD EX RATE 93.12 WITH BARCLAYS	112,000,000.00	8 Apr 10				0.00	1,202,749.14	1,198,758.43	-3,990.71
FX DEAL TRANSACTED ON 09 APR 2010 USD / JPY EX RATE 0.0106941 WITH BARCLAYS	-48,777,232.00	9 Apr 10				0.00	-521,628.07	-523,726.12	-2,098.05
FX DEAL TRANSACTED ON 09 APR 2010 USD / JPY EX RATE 0.0107245 WITH BARCLAYS	-48,599,200.00	9 Apr 10				0.00	-521,201.23	-521,814.57	-613.34
FX DEAL TRANSACTED ON 09 JUL 2010 JPY / USD EX RATE 88.4891 WITH BARCLAYS	12,983,961.00	9 Jul 10				0.00	146,729.50	147,411.00	681.50

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 09 JUL 2010 JPY / USD EX.RATE 88.5091 WITH BARCLAYS	19,585,450.00	9 Jul 10				0.00	221,281.77	222,359.79	1,078.02
FX DEAL TRANSACTED ON 10 DEC 2010 JPY / USD EX.RATE 83.95 WITH BARCLAYS	124,200,000.00	10 Dec 10				0.00	1,479,452.05	1,484,136.94	4,684.89
FX DEAL TRANSACTED ON 10 SEP 2010 JPY / USD EX.RATE 84.25 WITH BARCLAYS	651,180,435.00	10 Sep 10				0.00	7,729,144.63	7,771,576.98	42,432.35
FX DEAL TRANSACTED ON 10 SEP 2010 USD / JPY EX.RATE 0.01186 WITH BARCLAYS	-27,038,022.00	10 Sep 10				0.00	-320,671.06	-325,582.78	-4,911.72
FX DEAL TRANSACTED ON 10 SEP 2010 USD / JPY EX.RATE 0.0118791 WITH BARCLAYS	-651,180,000.00	10 Sep 10				0.00	-7,735,428.81	-7,878,289.28	-142,860.47
FX DEAL TRANSACTED ON 12 APR 2010 JPY / USD EX.RATE 93.3 WITH BARCLAYS WHOLESALE	63,300,000.00	12 Apr 10				0.00	678,456.59	679,658.56	1,201.97
FX DEAL TRANSACTED ON 12 MAY 2010 JPY / USD EX.RATE 93.05 WITH BARCLAYS	539,808,525.00	12 May 10				0.00	5,801,273.78	5,867,483.97	66,210.19
FX DEAL TRANSACTED ON 12 MAY 2010 USD / JPY EX.RATE 0.0107497 WITH BARCLAYS	-539,809,000.00	12 May 10				0.00	-5,802,775.57	-5,888,611.32	-85,835.75
FX DEAL TRANSACTED ON 13 JAN 2010 USD / JPY EX.RATE 0.0109601 WITH BARCLAYS	-22,900,000.00	13 Jan 10				0.00	-250,986.41	-251,344.53	-358.12
FX DEAL TRANSACTED ON 14 APR 2010 USD / JPY EX.RATE 0.0106977 WITH BARCLAYS	-9,143,699.00	14 Apr 10				0.00	-97,816.59	-99,124.06	-1,307.47
FX DEAL TRANSACTED ON 14 SEP 2010 USD / JPY EX.RATE 0.0120062 WITH BARCLAYS	-11,589,049.00	14 Sep 10				0.00	-139,140.94	-135,275.46	3,865.48
FX DEAL TRANSACTED ON 15 DEC 2010 JPY / USD EX.RATE 83.96 WITH BARCLAYS	61,400,000.00	15 Dec 10				0.00	731,300.62	728,005.69	-3,294.93
FX DEAL TRANSACTED ON 17 SEP 2010 USD / JPY EX.RATE 0.0116548 WITH BARCLAYS	-47,413,382.00	17 Sep 10				0.00	-552,593.86	-562,469.68	-9,875.82
FX DEAL TRANSACTED ON 20 DEC 2010 JPY / USD EX.RATE 83.67 WITH BARCLAYS	12,197,982.00	20 Dec 10				0.00	145,786.81	146,866.32	1,079.51
FX DEAL TRANSACTED ON 21 SEP 2010 JPY / USD EX.RATE 85.3134 WITH BARCLAYS	5,361,785.00	21 Sep 10				0.00	62,848.10	63,664.04	815.94

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 22 OCT 2010 JPY / USD EX.RATE 81.3593 WITH BARCLAYS	5,384,070.00	22 Oct 10				0.00	66,176.45	66,241.02	64.57
FX DEAL TRANSACTED ON 24 JUN 2010 JPY / USD EX.RATE 89.3889 WITH BARCLAYS	6,582,743.00	24 Jun 10				0.00	73,641.62	73,764.49	122.87
FX DEAL TRANSACTED ON 25 JAN 2010 JPY / USD EX.RATE 90.08 WITH BARCLAYS	14,500,000.00	25 Jan 10				0.00	160,968.03	162,002.12	1,034.09
FX DEAL TRANSACTED ON 26 MAY 2010 JPY / USD EX.RATE 90.48 WITH BARCLAYS	120,600,000.00	26 May 10				0.00	1,332,891.25	1,328,340.13	-4,551.12
FX DEAL TRANSACTED ON 30 APR 2010 JPY / USD EX.RATE 93.9774 WITH BARCLAYS	24,303,087.00	30 Apr 10				0.00	258,605.65	266,993.54	8,387.89
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 19 OCT 2010 NOK / USD EX.RATE 5.902275 WITH BARCLAYS	520,776.26	19 Oct 10				0.00	88,233.14	89,622.13	1,388.99
FX DEAL TRANSACTED ON 23 JUL 2010 NOK / USD EX.RATE 6.19829 WITH BARCLAYS	326,745.74	23 Jul 10				0.00	52,715.47	53,038.84	323.37
FX DEAL TRANSACTED ON 24 AUG 2010 NOK / USD EX.RATE 6.290305 WITH BARCLAYS	428,904.38	24 Aug 10				0.00	68,184.99	68,320.81	135.82
FX DEAL TRANSACTED ON 27 JUL 2010 NOK / USD EX.RATE 6.14929 WITH BARCLAYS	1,120,583.48	27 Jul 10				0.00	182,229.73	183,883.08	1,653.35
FX DEAL TRANSACTED ON 27 SEP 2010 NOK / USD EX.RATE 5.90332 WITH BARCLAYS	23,300,000.00	27 Sep 10				0.00	3,946,931.56	3,981,850.96	34,919.40
FX DEAL TRANSACTED ON 27 SEP 2010 USD / NOK EX.RATE 0.1696982 WITH BARCLAYS	-23,299,717.32	27 Sep 10				0.00	-3,953,919.70	-3,976,196.68	-22,276.98
FX DEAL TRANSACTED ON 28 JUL 2010 NOK / USD EX.RATE 6.15589 WITH BARCLAYS	707,171.81	28 Jul 10				0.00	114,877.27	116,439.47	1,562.20
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 01 JUN 2010 SGD / USD EX.RATE 1.40237 WITH BARCLAYS	338,000.00	1 Jun 10				0.00	241,020.56	252,748.07	11,727.51

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 01 JUN 2010 USD / SGD EX RATE 0.7130125 WITH BARCLAYS	-338,000.00	1 Jun 10				0.00	-240,998.22	-242,146.36	-1,148.14
FX DEAL TRANSACTED ON 04 MAR 2010 SGD / USD EX RATE 1.4007 WITH BARCLAYS	287,737.11	4 Mar 10				0.00	205,423.80	215,162.72	9,738.92
FX DEAL TRANSACTED ON 04 MAR 2010 USD / SGD EX RATE 0.7145409 WITH BARCLAYS	-287,737.11	4 Mar 10				0.00	-205,599.94	-206,270.56	-670.62
FX DEAL TRANSACTED ON 05 FEB 2010 SGD / USD EX RATE 1.42093 WITH BARCLAYS	99,465.10	5 Feb 10				0.00	70,000.00	71,257.73	1,257.73
FX DEAL TRANSACTED ON 05 FEB 2010 USD / SGD EX RATE 0.7043246 WITH BARCLAYS	-99,386.00	5 Feb 10				0.00	-70,000.00	-70,054.28	-54.28
FX DEAL TRANSACTED ON 05 MAY 2010 SGD / USD EX RATE 1.392495 WITH BARCLAYS	72,276.26	5 May 10				0.00	51,904.14	51,731.21	-172.93
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 JUL 2010 ZAR / USD EX RATE 7.5423 WITH BARCLAYS	76,069.68	13 Jul 10				0.00	10,085.74	9,926.62	-159.12
FX DEAL TRANSACTED ON 13 OCT 2010 ZAR / USD EX RATE 6.8006 WITH BARCLAYS	2,786,446.36	13 Oct 10				0.00	409,735.37	399,407.49	-10,327.88
FX DEAL TRANSACTED ON 15 JUL 2010 ZAR / USD EX RATE 7.5615 WITH BARCLAYS	704,589.71	15 Jul 10				0.00	93,181.21	93,490.31	309.10
FX DEAL TRANSACTED ON 17 SEP 2010 USD / ZAR EX RATE 0.1398406 WITH BARCLAYS	-4,850,000.00	17 Sep 10				0.00	-678,226.82	-681,663.26	-3,436.44
FX DEAL TRANSACTED ON 19 OCT 2010 USD / ZAR EX RATE 0.1434283 WITH BARCLAYS	-6,410,000.00	19 Oct 10				0.00	-919,375.37	-930,023.36	-10,647.99
FX DEAL TRANSACTED ON 24 AUG 2010 ZAR / USD EX RATE 7.366 WITH BARCLAYS	4,879,517.13	24 Aug 10				0.00	662,437.84	665,428.02	2,990.18
FX DEAL TRANSACTED ON 27 AUG 2010 ZAR / USD EX RATE 7.301 WITH BARCLAYS	2,198,761.98	27 Aug 10				0.00	301,159.02	304,116.46	2,957.44
FX DEAL TRANSACTED ON 28 OCT 2010 ZAR / USD EX RATE 6.9858 WITH BARCLAYS	1,165,569.11	28 Oct 10				0.00	166,848.34	168,720.11	1,871.77

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 27 AUG 2010 USD / SEK	-1,960,000.00	27 Aug 10				0.00	-265,762.71	-265,411.83	350.88
EX RATE 0.1355932 WITH BARCLAYS									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 01 DEC 2010 CHF / USD	594.40	1 Dec 10				0.00	592.29	608.89	16.60
EX RATE 1.00356 WITH BARCLAYS									
FX DEAL TRANSACTED ON 03 NOV 2010 CHF / USD	58,681.14	3 Nov 10				0.00	60,027.07	61,241.01	1,213.94
EX RATE 0.977578 WITH BARCLAYS									
FX DEAL TRANSACTED ON 05 MAR 2010 CHF / USD	169,404.60	5 Mar 10				0.00	157,424.59	157,314.95	-109.64
EX RATE 1.0761 WITH BARCLAYS									
FX DEAL TRANSACTED ON 05 MAY 2010 CHF / USD	160,615.01	5 May 10				0.00	144,320.50	144,444.45	123.95
EX RATE 1.112905 WITH BARCLAYS									
FX DEAL TRANSACTED ON 07 JUL 2010 CHF / USD	59,970.00	7 Jul 10				0.00	56,856.81	56,711.90	-144.91
EX RATE 1.054755 WITH BARCLAYS									
FX DEAL TRANSACTED ON 10 MAY 2010 USD / CHF	-957,813.15	10 May 10				0.00	-862,222.82	-859,372.08	2,850.74
EX RATE 0.9001994 WITH BARCLAYS									
FX DEAL TRANSACTED ON 15 APR 2010 USD / CHF	-15,242.33	15 Apr 10				0.00	-14,381.01	-14,320.12	60.89
EX RATE 0.9434915 WITH BARCLAYS									
FX DEAL TRANSACTED ON 20 APR 2010 USD / CHF	-366,616.23	20 Apr 10				0.00	-343,532.24	-340,278.66	3,253.58
EX RATE 0.937035 WITH BARCLAYS									
FX DEAL TRANSACTED ON 21 APR 2010 CHF / USD	64,714.44	21 Apr 10				0.00	60,492.09	60,244.31	-247.78
EX RATE 1.0698 WITH BARCLAYS									
FX DEAL TRANSACTED ON 21 MAY 2010 CHF / USD	70,382.38	21 May 10				0.00	61,378.20	60,750.40	-627.80
EX RATE 1.1467 WITH BARCLAYS									
FX DEAL TRANSACTED ON 21 MAY 2010 CHF / USD	54,203.50	21 May 10				0.00	47,199.15	46,785.64	-413.51
EX RATE 1.1484 WITH BARCLAYS									
FX DEAL TRANSACTED ON 24 AUG 2010 USD / CHF	-536,701.95	24 Aug 10				0.00	-520,491.25	-523,816.08	-3,324.83
EX RATE 0.9697957 WITH BARCLAYS									

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 24 MAR 2010 CHF / USD EX RATE 1.070971 WITH BARCLAYS	164,330.93	24 Mar 10				0.00	153,441.06	154,120.45	679.39
FX DEAL TRANSACTED ON 25 MAY 2010 CHF / USD EX RATE 1.162 WITH BARCLAYS	1,125,000.00	25 May 10				0.00	968,158.35	971,041.39	2,883.04
FX DEAL TRANSACTED ON 26 OCT 2010 CHF / USD EX RATE 0.98289 WITH BARCLAYS	194,204.18	26 Oct 10				0.00	197,584.86	197,512.52	-72.34
FX DEAL TRANSACTED ON 27 OCT 2010 CHF / USD EX RATE 0.989974 WITH BARCLAYS	379,868.97	27 Oct 10				0.00	383,716.11	386,241.96	2,525.85
FX DEAL TRANSACTED ON 28 JUN 2010 USD / CHF EX RATE 0.9204891 WITH BARCLAYS	-36,709.02	28 Jun 10				0.00	-33,790.25	-34,041.84	-251.59
FX DEAL TRANSACTED ON 30 SEP 2010 CHF / USD EX RATE 0.9818 WITH BARCLAYS	52,155.83	30 Sep 10				0.00	53,122.66	53,600.36	477.70
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2010 CHF / USD EX RATE 1.00356 WITH BARCLAYS	-592.29	1 Dec 10				0.00	-592.29	-592.29	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 EUR / USD EX RATE 0.7631817 WITH BARCLAYS	-2,520,388.55	1 Dec 10				0.00	-2,520,388.55	-2,520,388.55	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 USD / EUR EX RATE 1.30996 WITH BARCLAYS	2,520,363.04	1 Dec 10				0.00	2,520,363.04	2,520,363.04	0.00
FX DEAL TRANSACTED ON 01 FEB 2010 USD / DKK EX RATE 0.1867937 WITH BARCLAYS	242,831.79	1 Feb 10				0.00	242,831.79	242,831.79	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX RATE 0.0114639 WITH BARCLAYS	658,030.49	1 Jul 10				0.00	658,030.49	658,030.49	0.00
FX DEAL TRANSACTED ON 01 JUN 2010 EUR / USD EX RATE 0.8149959 WITH BARCLAYS	-2,359,521.00	1 Jun 10				0.00	-2,359,521.00	-2,359,521.00	0.00
FX DEAL TRANSACTED ON 01 JUN 2010 SGD / USD EX RATE 1.40237 WITH BARCLAYS	-241,020.56	1 Jun 10				0.00	-241,020.56	-241,020.56	0.00
FX DEAL TRANSACTED ON 01 JUN 2010 USD / EUR EX RATE 1.22768 WITH BARCLAYS	2,360,828.64	1 Jun 10				0.00	2,360,828.64	2,360,828.64	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 01 JUN 2010 USD / SGD EX.RATE 0.7130125 WITH BARCLAYS	240,998.22	1 Jun 10				0.00	240,998.22	240,998.22	0.00
FX DEAL TRANSACTED ON 01 MAR 2010 EUR / USD EX.RATE 0.7408505 WITH BARCLAYS	-303,696.97	1 Mar 10				0.00	-303,696.97	-303,696.97	0.00
FX DEAL TRANSACTED ON 02 JUL 2010 GBP / USD EX.RATE 0.6588917 WITH BARCLAYS	-94,774.52	2 Jul 10				0.00	-94,774.52	-94,774.52	0.00
FX DEAL TRANSACTED ON 02 JUL 2010 GBP / USD EX.RATE 0.6591523 WITH BARCLAYS	-77,309.25	2 Jul 10				0.00	-77,309.25	-77,309.25	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 EUR / USD EX.RATE 0.7391415 WITH BARCLAYS	-80,023.02	2 Mar 10				0.00	-80,023.02	-80,023.02	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 USD / EUR EX.RATE 1.355 WITH BARCLAYS	399,725.00	2 Mar 10				0.00	399,725.00	399,725.00	0.00
FX DEAL TRANSACTED ON 03 FEB 2010 USD / HKD EX.RATE 0.1287614 WITH BARCLAYS	55,049.55	3 Feb 10				0.00	55,049.55	55,049.55	0.00
FX DEAL TRANSACTED ON 03 FEB 2010 USD / JPY EX.RATE 0.0110012 WITH BARCLAYS	50,161.21	3 Feb 10				0.00	50,161.21	50,161.21	0.00
FX DEAL TRANSACTED ON 03 JUN 2010 USD / EUR EX.RATE 1.2161 WITH BARCLAYS	141,810.98	3 Jun 10				0.00	141,810.98	141,810.98	0.00
FX DEAL TRANSACTED ON 03 JUN 2010 USD / EUR EX.RATE 1.216904 WITH BARCLAYS	168,085.98	3 Jun 10				0.00	168,085.98	168,085.98	0.00
FX DEAL TRANSACTED ON 03 JUN 2010 USD / GBP EX.RATE 1.458792 WITH BARCLAYS	102,175.60	3 Jun 10				0.00	102,175.60	102,175.60	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 AUD / USD EX.RATE 1.1029797 WITH BARCLAYS	-2,126,059.08	3 Mar 10				0.00	-2,126,059.08	-2,126,059.08	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 CAD / USD EX.RATE 1.027598 WITH BARCLAYS	-194,628.64	3 Mar 10				0.00	-194,628.64	-194,628.64	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 DKK / USD EX.RATE 5.426207 WITH BARCLAYS	-715,048.28	3 Mar 10				0.00	-715,048.28	-715,048.28	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX.RATE 0.7289692 WITH BARCLAYS	-5,487,200.00	3 Mar 10				0.00	-5,487,200.00	-5,487,200.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 03 MAR 2010 GBP / USD EX.RATE 0.6629247 WITH BARCLAYS	-5,128,787.80	3 Mar 10				0.00	-5,128,787.80	-5,128,787.80	0.00
FX DEAL TRANSACTED ON 03 NOV 2010 CHF / USD EX.RATE 0.977578 WITH BARCLAYS	-60,027.07	3 Nov 10				0.00	-60,027.07	-60,027.07	0.00
FX DEAL TRANSACTED ON 03 NOV 2010 DKK / USD EX.RATE 5.30131 WITH BARCLAYS	-87,887.37	3 Nov 10				0.00	-87,887.37	-87,887.37	0.00
FX DEAL TRANSACTED ON 03 SEP 2010 EUR / USD EX.RATE 0.7759758 WITH BARCLAYS	-61,171.08	3 Sep 10				0.00	-61,171.08	-61,171.08	0.00
FX DEAL TRANSACTED ON 03 SEP 2010 USD / EUR EX.RATE 1.286782 WITH BARCLAYS	139,556.35	3 Sep 10				0.00	139,556.35	139,556.35	0.00
FX DEAL TRANSACTED ON 03 SEP 2010 USD / EUR EX.RATE 1.28868 WITH BARCLAYS	272,947.41	3 Sep 10				0.00	272,947.41	272,947.41	0.00
FX DEAL TRANSACTED ON 04 JUN 2010 HKD / USD EX.RATE 7.7923 WITH BARCLAYS	-36,270.00	4 Jun 10				0.00	-36,270.00	-36,270.00	0.00
FX DEAL TRANSACTED ON 04 JUN 2010 HKD / USD EX.RATE 7.7924 WITH BARCLAYS	-128,571.92	4 Jun 10				0.00	-128,571.92	-128,571.92	0.00
FX DEAL TRANSACTED ON 04 MAR 2010 SGD / USD EX.RATE 1.4007 WITH BARCLAYS	-205,423.80	4 Mar 10				0.00	-205,423.80	-205,423.80	0.00
FX DEAL TRANSACTED ON 04 MAR 2010 USD / SGD EX.RATE 0.7145409 WITH BARCLAYS	205,599.94	4 Mar 10				0.00	205,599.94	205,599.94	0.00
FX DEAL TRANSACTED ON 04 MAY 2010 GBP / USD EX.RATE 0.6594579 WITH BARCLAYS	-148,226.87	4 May 10				0.00	-148,226.87	-148,226.87	0.00
FX DEAL TRANSACTED ON 04 MAY 2010 USD / CAD EX.RATE 0.9772296 WITH BARCLAYS	322,485.76	4 May 10				0.00	322,485.76	322,485.76	0.00
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX.RATE 0.733609 WITH BARCLAYS	-30,293.09	5 Feb 10				0.00	-30,293.09	-30,293.09	0.00
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX.RATE 0.7355678 WITH BARCLAYS	-49,837.45	5 Feb 10				0.00	-49,837.45	-49,837.45	0.00
FX DEAL TRANSACTED ON 05 FEB 2010 SGD / USD EX.RATE 1.42093 WITH BARCLAYS	-70,000.00	5 Feb 10				0.00	-70,000.00	-70,000.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 05 FEB 2010 USD / SGD EX.RATE 0.7043246 WITH BARCLAYS	70,000.00	5 Feb 10				0.00	70,000.00	70,000.00	0.00
FX DEAL TRANSACTED ON 05 MAR 2010 CHF / USD EX.RATE 1.0761 WITH BARCLAYS	-157,424.59	5 Mar 10				0.00	-157,424.59	-157,424.59	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 CHF / USD EX.RATE 1.112905 WITH BARCLAYS	-144,320.50	5 May 10				0.00	-144,320.50	-144,320.50	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 DKK / USD EX.RATE 5.784447 WITH BARCLAYS	-46,484.62	5 May 10				0.00	-46,484.62	-46,484.62	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 EUR / USD EX.RATE 0.7769259 WITH BARCLAYS	-256,707.31	5 May 10				0.00	-256,707.31	-256,707.31	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 EUR / USD EX.RATE 0.7769404 WITH BARCLAYS	-197,422.70	5 May 10				0.00	-197,422.70	-197,422.70	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 GBP / USD EX.RATE 0.6613783 WITH BARCLAYS	-51,910.02	5 May 10				0.00	-51,910.02	-51,910.02	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 GBP / USD EX.RATE 0.6619492 WITH BARCLAYS	-166,858.46	5 May 10				0.00	-166,858.46	-166,858.46	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 HKD / USD EX.RATE 7.7665 WITH BARCLAYS	-62,914.57	5 May 10				0.00	-62,914.57	-62,914.57	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 SGD / USD EX.RATE 1.392495 WITH BARCLAYS	-51,904.14	5 May 10				0.00	-51,904.14	-51,904.14	0.00
FX DEAL TRANSACTED ON 05 OCT 2010 DKK / USD EX.RATE 5.387455 WITH BARCLAYS	-176,577.61	5 Oct 10				0.00	-176,577.61	-176,577.61	0.00
FX DEAL TRANSACTED ON 05 OCT 2010 USD / EUR EX.RATE 1.3832 WITH BARCLAYS	310,762.67	5 Oct 10				0.00	310,762.67	310,762.67	0.00
FX DEAL TRANSACTED ON 06 APR 2010 EUR / USD EX.RATE 0.7476077 WITH BARCLAYS	-71,494.64	6 Apr 10				0.00	-71,494.64	-71,494.64	0.00
FX DEAL TRANSACTED ON 06 APR 2010 JPY / USD EX.RATE 93.8693 WITH BARCLAYS	-75,771.73	6 Apr 10				0.00	-75,771.73	-75,771.73	0.00
FX DEAL TRANSACTED ON 06 AUG 2010 USD / EUR EX.RATE 1.3274 WITH BARCLAYS	106,786.81	6 Aug 10				0.00	106,786.81	106,786.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 06 DEC 2010 AUD / USD EX.RATE 1.0106114 WITH BARCLAYS	-296,850.00	6 Dec 10				0.00	-296,850.00	-296,850.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2010 JPY / USD EX.RATE 82.78 WITH BARCLAYS	-1,546,267.21	6 Dec 10				0.00	-1,546,267.21	-1,546,267.21	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 EUR / USD EX.RATE 0.7856077 WITH BARCLAYS	-420,057.00	6 May 10				0.00	-420,057.00	-420,057.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 JPY / USD EX.RATE 93.6989 WITH BARCLAYS	-217,896.76	6 May 10				0.00	-217,896.76	-217,896.76	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 USD / HKD EX.RATE 0.128662 WITH BARCLAYS	299,647.06	6 May 10				0.00	299,647.06	299,647.06	0.00
FX DEAL TRANSACTED ON 06 OCT 2010 CAD / USD EX.RATE 1.01256 WITH BARCLAYS	-2,200,000.00	6 Oct 10				0.00	-2,200,000.00	-2,200,000.00	0.00
FX DEAL TRANSACTED ON 06 SEP 2010 HKD / USD EX.RATE 7.7655 WITH BARCLAYS	-254,330.05	6 Sep 10				0.00	-254,330.05	-254,330.05	0.00
FX DEAL TRANSACTED ON 07 APR 2010 EUR / USD EX.RATE 0.7489464 WITH BARCLAYS	-65,834.47	7 Apr 10				0.00	-65,834.47	-65,834.47	0.00
FX DEAL TRANSACTED ON 07 APR 2010 EUR / USD EX.RATE 0.7496763 WITH BARCLAYS	-80,129.13	7 Apr 10				0.00	-80,129.13	-80,129.13	0.00
FX DEAL TRANSACTED ON 07 JUL 2010 CHF / USD EX.RATE 1.054755 WITH BARCLAYS	-56,856.81	7 Jul 10				0.00	-56,856.81	-56,856.81	0.00
FX DEAL TRANSACTED ON 07 JUN 2010 USD / GBP EX.RATE 1.4526 WITH BARCLAYS	370,413.00	7 Jun 10				0.00	370,413.00	370,413.00	0.00
FX DEAL TRANSACTED ON 07 OCT 2010 USD / GBP EX.RATE 1.59245 WITH BARCLAYS	411,618.26	7 Oct 10				0.00	411,618.26	411,618.26	0.00
FX DEAL TRANSACTED ON 08 APR 2010 JPY / USD EX.RATE 93.12 WITH BARCLAYS	-1,202,749.14	8 Apr 10				0.00	-1,202,749.14	-1,202,749.14	0.00
FX DEAL TRANSACTED ON 08 FEB 2010 USD / AUD EX.RATE 0.8683 WITH BARCLAYS	125,903.50	8 Feb 10				0.00	125,903.50	125,903.50	0.00
FX DEAL TRANSACTED ON 08 FEB 2010 USD / CAD EX.RATE 0.9353618 WITH BARCLAYS	930,685.01	8 Feb 10				0.00	930,685.01	930,685.01	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 09 APR 2010 USD / JPY EX.RATE 0.0106941 WITH BARCLAYS	521,628.07	9 Apr 10				0.00	521,628.07	521,628.07	0.00
FX DEAL TRANSACTED ON 09 APR 2010 USD / JPY EX.RATE 0.0107245 WITH BARCLAYS	521,201.23	9 Apr 10				0.00	521,201.23	521,201.23	0.00
FX DEAL TRANSACTED ON 09 DEC 2010 USD / EUR EX.RATE 1.3182 WITH BARCLAYS	738,192.00	9 Dec 10				0.00	738,192.00	738,192.00	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 USD / GBP EX.RATE 1.5642 WITH BARCLAYS	223,680.60	9 Feb 10				0.00	223,680.60	223,680.60	0.00
FX DEAL TRANSACTED ON 09 JUL 2010 JPY / USD EX.RATE 88.4891 WITH BARCLAYS	-146,729.50	9 Jul 10				0.00	-146,729.50	-146,729.50	0.00
FX DEAL TRANSACTED ON 09 JUL 2010 JPY / USD EX.RATE 88.5091 WITH BARCLAYS	-221,281.77	9 Jul 10				0.00	-221,281.77	-221,281.77	0.00
FX DEAL TRANSACTED ON 09 MAR 2010 USD / CAD EX.RATE 0.9744661 WITH BARCLAYS	414,148.08	9 Mar 10				0.00	414,148.08	414,148.08	0.00
FX DEAL TRANSACTED ON 09 NOV 2010 GBP / USD EX.RATE 0.623558 WITH BARCLAYS	-212,464.61	9 Nov 10				0.00	-212,464.61	-212,464.61	0.00
FX DEAL TRANSACTED ON 09 SEP 2010 USD / GBP EX.RATE 1.544087 WITH BARCLAYS	121,136.39	9 Sep 10				0.00	121,136.39	121,136.39	0.00
FX DEAL TRANSACTED ON 10 AUG 2010 EUR / USD EX.RATE 0.7628492 WITH BARCLAYS	-1,800,000.00	10 Aug 10				0.00	-1,800,000.00	-1,800,000.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2010 JPY / USD EX.RATE 83.95 WITH BARCLAYS	-1,479,452.05	10 Dec 10				0.00	-1,479,452.05	-1,479,452.05	0.00
FX DEAL TRANSACTED ON 10 DEC 2010 USD / EUR EX.RATE 1.318 WITH BARCLAYS	843,520.00	10 Dec 10				0.00	843,520.00	843,520.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2010 AUD / USD EX.RATE 1.1796626 WITH BARCLAYS	-72,054.50	10 Jun 10				0.00	-72,054.50	-72,054.50	0.00
FX DEAL TRANSACTED ON 10 JUN 2010 USD / EUR EX.RATE 1.2081 WITH BARCLAYS	110,655.13	10 Jun 10				0.00	110,655.13	110,655.13	0.00
FX DEAL TRANSACTED ON 10 JUN 2010 USD / EUR EX.RATE 1.208105 WITH BARCLAYS	152,070.28	10 Jun 10				0.00	152,070.28	152,070.28	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 10 JUN 2010 USD / GBP EX.RATE 1.465793 WITH BARCLAYS	52,884.29	10 Jun 10				0.00	52,884.29	52,884.29	0.00
FX DEAL TRANSACTED ON 10 MAR 2010 USD / HKD EX.RATE 0.1288726 WITH BARCLAYS	88,104.57	10 Mar 10				0.00	88,104.57	88,104.57	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 USD / CHF EX.RATE 0.9001994 WITH BARCLAYS	862,222.82	10 May 10				0.00	862,222.82	862,222.82	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 USD / EUR EX.RATE 1.278799 WITH BARCLAYS	273,865.69	10 May 10				0.00	273,865.69	273,865.69	0.00
FX DEAL TRANSACTED ON 10 SEP 2010 JPY / USD EX.RATE 84.25 WITH BARCLAYS	-7,729,144.63	10 Sep 10				0.00	-7,729,144.63	-7,729,144.63	0.00
FX DEAL TRANSACTED ON 10 SEP 2010 USD / HKD EX.RATE 0.1287498 WITH BARCLAYS	137,118.58	10 Sep 10				0.00	137,118.58	137,118.58	0.00
FX DEAL TRANSACTED ON 10 SEP 2010 USD / JPY EX.RATE 0.01186 WITH BARCLAYS	320,671.06	10 Sep 10				0.00	320,671.06	320,671.06	0.00
FX DEAL TRANSACTED ON 10 SEP 2010 USD / JPY EX.RATE 0.0118791 WITH BARCLAYS	7,735,428.81	10 Sep 10				0.00	7,735,428.81	7,735,428.81	0.00
FX DEAL TRANSACTED ON 11 JAN 2010 USD / DKK EX.RATE 0.1954843 WITH BARCLAYS	248,265.08	11 Jan 10				0.00	248,265.08	248,265.08	0.00
FX DEAL TRANSACTED ON 11 JAN 2010 USD / GBP EX.RATE 1.6168 WITH BARCLAYS	323,360.00	11 Jan 10				0.00	323,360.00	323,360.00	0.00
FX DEAL TRANSACTED ON 11 MAY 2010 DKK / USD EX.RATE 5.842221 WITH BARCLAYS	-32,436.17	11 May 10				0.00	-32,436.17	-32,436.17	0.00
FX DEAL TRANSACTED ON 11 MAY 2010 GBP / USD EX.RATE 0.6684492 WITH BARCLAYS	-190,364.74	11 May 10				0.00	-190,364.74	-190,364.74	0.00
FX DEAL TRANSACTED ON 11 MAY 2010 USD / EUR EX.RATE 1.273402 WITH BARCLAYS	523,503.13	11 May 10				0.00	523,503.13	523,503.13	0.00
FX DEAL TRANSACTED ON 12 APR 2010 EUR / USD EX.RATE 0.7365902 WITH BARCLAYS	-55,644.03	12 Apr 10				0.00	-55,644.03	-55,644.03	0.00
FX DEAL TRANSACTED ON 12 APR 2010 JPY / USD EX.RATE 93.3 WITH BARCLAYS WHOLESALE	-678,456.59	12 Apr 10				0.00	-678,456.59	-678,456.59	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 12 MAY 2010 GBP / USD EX.RATE 0.672409 WITH BARCLAYS	-44,843.97	12 May 10				0.00	-44,843.97	-44,843.97	0.00
FX DEAL TRANSACTED ON 12 MAY 2010 JPY / USD EX.RATE 93.05 WITH BARCLAYS	-5,801,273.78	12 May 10				0.00	-5,801,273.78	-5,801,273.78	0.00
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.268609 WITH BARCLAYS	282,158.94	12 May 10				0.00	282,158.94	282,158.94	0.00
FX DEAL TRANSACTED ON 12 MAY 2010 USD / JPY EX.RATE 0.0107497 WITH BARCLAYS	5,802,775.57	12 May 10				0.00	5,802,775.57	5,802,775.57	0.00
FX DEAL TRANSACTED ON 13 AUG 2010 HKD / USD EX.RATE 7.7714 WITH BARCLAYS	-123,839.26	13 Aug 10				0.00	-123,839.26	-123,839.26	0.00
FX DEAL TRANSACTED ON 13 AUG 2010 HKD / USD EX.RATE 7.7719 WITH BARCLAYS	-374,872.50	13 Aug 10				0.00	-374,872.50	-374,872.50	0.00
FX DEAL TRANSACTED ON 13 JAN 2010 USD / AUD EX.RATE 0.9221 WITH BARCLAYS	751,511.50	13 Jan 10				0.00	751,511.50	751,511.50	0.00
FX DEAL TRANSACTED ON 13 JAN 2010 USD / JPY EX.RATE 0.0109601 WITH BARCLAYS	250,986.41	13 Jan 10				0.00	250,986.41	250,986.41	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 EUR / USD EX.RATE 0.7864114 WITH BARCLAYS	-473.84	13 Jul 10				0.00	-473.84	-473.84	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 USD / EUR EX.RATE 1.2716 WITH BARCLAYS	90,239.92	13 Jul 10				0.00	90,239.92	90,239.92	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 ZAR / USD EX.RATE 7.5423 WITH BARCLAYS	-10,085.74	13 Jul 10				0.00	-10,085.74	-10,085.74	0.00
FX DEAL TRANSACTED ON 13 MAY 2010 HKD / USD EX.RATE 7.7817 WITH BARCLAYS	-471,772.43	13 May 10				0.00	-471,772.43	-471,772.43	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 ZAR / USD EX.RATE 6.8006 WITH BARCLAYS	-409,735.37	13 Oct 10				0.00	-409,735.37	-409,735.37	0.00
FX DEAL TRANSACTED ON 14 APR 2010 USD / EUR EX.RATE 1.3627 WITH BARCLAYS	1,720,000.00	14 Apr 10				0.00	1,720,000.00	1,720,000.00	0.00
FX DEAL TRANSACTED ON 14 APR 2010 USD / JPY EX.RATE 0.0106977 WITH BARCLAYS	97,816.59	14 Apr 10				0.00	97,816.59	97,816.59	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 14 DEC 2010 EUR / USD EX.RATE 0.7469381 WITH BARCLAYS	-228,962.84	14 Dec 10				0.00	-228,962.84	-228,962.84	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 GBP / USD EX.RATE 0.6329551 WITH BARCLAYS	-171,064.59	14 Dec 10				0.00	-171,064.59	-171,064.59	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 USD / EUR EX.RATE 1.3388 WITH BARCLAYS	428,105.91	14 Dec 10				0.00	428,105.91	428,105.91	0.00
FX DEAL TRANSACTED ON 14 JUL 2010 EUR / USD EX.RATE 0.7831491 WITH BARCLAYS	-152,480.03	14 Jul 10				0.00	-152,480.03	-152,480.03	0.00
FX DEAL TRANSACTED ON 14 JUL 2010 EUR / USD EX.RATE 0.7834559 WITH BARCLAYS	-148,479.02	14 Jul 10				0.00	-148,479.02	-148,479.02	0.00
FX DEAL TRANSACTED ON 14 JUN 2010 EUR / USD EX.RATE 0.8138624 WITH BARCLAYS	-127,849.95	14 Jun 10				0.00	-127,849.95	-127,849.95	0.00
FX DEAL TRANSACTED ON 14 OCT 2010 GBP / USD EX.RATE 0.6253029 WITH BARCLAYS	-757,887.89	14 Oct 10				0.00	-757,887.89	-757,887.89	0.00
FX DEAL TRANSACTED ON 14 OCT 2010 HKD / USD EX.RATE 7.7586 WITH BARCLAYS	-367,334.31	14 Oct 10				0.00	-367,334.31	-367,334.31	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 USD / JPY EX.RATE 0.0120062 WITH BARCLAYS	139,140.94	14 Sep 10				0.00	139,140.94	139,140.94	0.00
FX DEAL TRANSACTED ON 15 APR 2010 CAD / USD EX.RATE 1.001188 WITH BARCLAYS	-18,937.75	15 Apr 10				0.00	-18,937.75	-18,937.75	0.00
FX DEAL TRANSACTED ON 15 APR 2010 DKK / USD EX.RATE 5.49672 WITH BARCLAYS	-24,724.77	15 Apr 10				0.00	-24,724.77	-24,724.77	0.00
FX DEAL TRANSACTED ON 15 APR 2010 EUR / USD EX.RATE 0.7380292 WITH BARCLAYS	-24,473.53	15 Apr 10				0.00	-24,473.53	-24,473.53	0.00
FX DEAL TRANSACTED ON 15 APR 2010 EUR / USD EX.RATE 0.7386572 WITH BARCLAYS	-132,407.65	15 Apr 10				0.00	-132,407.65	-132,407.65	0.00
FX DEAL TRANSACTED ON 15 APR 2010 EUR / USD EX.RATE 0.7386615 WITH BARCLAYS	-18,234.66	15 Apr 10				0.00	-18,234.66	-18,234.66	0.00
FX DEAL TRANSACTED ON 15 APR 2010 USD / CHF EX.RATE 0.9434915 WITH BARCLAYS	14,381.01	15 Apr 10				0.00	14,381.01	14,381.01	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 15 APR 2010 USD / GBP EX.RATE 1.546897 WITH BARCLAYS	566.72	15 Apr 10				0.00	566.72	566.72	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.640835 WITH BARCLAYS	-839,529.63	15 Dec 10				0.00	-839,529.63	-839,529.63	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.640835 WITH BARCLAYS	-1,852,270.77	15 Dec 10				0.00	-1,852,270.77	-1,852,270.77	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 JPY / USD EX.RATE 83.96 WITH BARCLAYS	-731,300.62	15 Dec 10				0.00	-731,300.62	-731,300.62	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.559419 WITH BARCLAYS	838,967.42	15 Dec 10				0.00	838,967.42	838,967.42	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.559419 WITH BARCLAYS	1,851,030.35	15 Dec 10				0.00	1,851,030.35	1,851,030.35	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 USD / HKD EX.RATE 0.1286141 WITH BARCLAYS	16,288.12	15 Dec 10				0.00	16,288.12	16,288.12	0.00
FX DEAL TRANSACTED ON 15 JUL 2010 EUR / USD EX.RATE 0.776277 WITH BARCLAYS	-69,151.97	15 Jul 10				0.00	-69,151.97	-69,151.97	0.00
FX DEAL TRANSACTED ON 15 JUL 2010 USD / EUR EX.RATE 1.2882 WITH BARCLAYS	99,049.50	15 Jul 10				0.00	99,049.50	99,049.50	0.00
FX DEAL TRANSACTED ON 15 JUL 2010 ZAR / USD EX.RATE 7.5615 WITH BARCLAYS	-93,181.21	15 Jul 10				0.00	-93,181.21	-93,181.21	0.00
FX DEAL TRANSACTED ON 15 JUN 2010 DKK / USD EX.RATE 6.0423 WITH BARCLAYS	-281,349.82	15 Jun 10				0.00	-281,349.82	-281,349.82	0.00
FX DEAL TRANSACTED ON 16 AUG 2010 USD / GBP EX.RATE 1.56758 WITH BARCLAYS	214,733.43	16 Aug 10				0.00	214,733.43	214,733.43	0.00
FX DEAL TRANSACTED ON 16 DEC 2010 EUR / USD EX.RATE 0.7565424 WITH BARCLAYS	-163,823.06	16 Dec 10				0.00	-163,823.06	-163,823.06	0.00
FX DEAL TRANSACTED ON 16 FEB 2010 EUR / USD EX.RATE 0.7265335 WITH BARCLAYS	-26,967.46	16 Feb 10				0.00	-26,967.46	-26,967.46	0.00
FX DEAL TRANSACTED ON 16 JUL 2010 USD / EUR EX.RATE 1.2952 WITH BARCLAYS	33,811.40	16 Jul 10				0.00	33,811.40	33,811.40	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 16 MAR 2010 USD / GBP EX RATE 1.5173 WITH BARCLAYS	1,062,110.00	16 Mar 10				0.00	1,062,110.00	1,062,110.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2010 USD / HKD EX RATE 0.128851 WITH BARCLAYS	213,147.95	16 Mar 10				0.00	213,147.95	213,147.95	0.00
FX DEAL TRANSACTED ON 16 NOV 2010 USD / EUR EX RATE 1.358 WITH BARCLAYS	787,640.00	16 Nov 10				0.00	787,640.00	787,640.00	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 CAD / USD EX RATE 1.03073 WITH BARCLAYS	-79,977.75	17 Sep 10				0.00	-79,977.75	-79,977.75	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 USD / JPY EX RATE 0.0116548 WITH BARCLAYS	552,593.86	17 Sep 10				0.00	552,593.86	552,593.86	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 USD / ZAR EX RATE 0.1398406 WITH BARCLAYS	678,226.82	17 Sep 10				0.00	678,226.82	678,226.82	0.00
FX DEAL TRANSACTED ON 18 AUG 2010 HKD / USD EX RATE 7.7708 WITH BARCLAYS	-257,011.94	18 Aug 10				0.00	-257,011.94	-257,011.94	0.00
FX DEAL TRANSACTED ON 18 FEB 2010 HKD / USD EX RATE 7.7661 WITH BARCLAYS	-65,680.39	18 Feb 10				0.00	-65,680.39	-65,680.39	0.00
FX DEAL TRANSACTED ON 18 FEB 2010 USD / EUR EX RATE 1.358396 WITH BARCLAYS	58,582.77	18 Feb 10				0.00	58,582.77	58,582.77	0.00
FX DEAL TRANSACTED ON 18 MAR 2010 USD / GBP EX RATE 1.526791 WITH BARCLAYS	19,355.34	18 Mar 10				0.00	19,355.34	19,355.34	0.00
FX DEAL TRANSACTED ON 18 NOV 2010 USD / GBP EX RATE 1.602787 WITH BARCLAYS	371,193.95	18 Nov 10				0.00	371,193.95	371,193.95	0.00
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX RATE 0.7425559 WITH BARCLAYS	-72,754.42	19 Apr 10				0.00	-72,754.42	-72,754.42	0.00
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX RATE 0.743106 WITH BARCLAYS	-77,204.64	19 Apr 10				0.00	-77,204.64	-77,204.64	0.00
FX DEAL TRANSACTED ON 19 APR 2010 GBP / USD EX RATE 0.6544096 WITH BARCLAYS	-186,984.32	19 Apr 10				0.00	-186,984.32	-186,984.32	0.00
FX DEAL TRANSACTED ON 19 FEB 2010 USD / EUR EX RATE 1.3496 WITH BARCLAYS	127,917.84	19 Feb 10				0.00	127,917.84	127,917.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 19 MAR 2010 GBP / USD EX RATE 0.6663126 WITH BARCLAYS	-138,454.29	19 Mar 10				0.00	-138,454.29	-138,454.29	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX RATE 0.8112274 WITH BARCLAYS	-490,960.48	19 May 10				0.00	-490,960.48	-490,960.48	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 HKD / USD EX RATE 7.8007 WITH BARCLAYS	-99,827.18	19 May 10				0.00	-99,827.18	-99,827.18	0.00
FX DEAL TRANSACTED ON 19 OCT 2010 NOK / USD EX RATE 5.902275 WITH BARCLAYS	-88,233.14	19 Oct 10				0.00	-88,233.14	-88,233.14	0.00
FX DEAL TRANSACTED ON 19 OCT 2010 USD / ZAR EX RATE 0.1434283 WITH BARCLAYS	919,375.37	19 Oct 10				0.00	919,375.37	919,375.37	0.00
FX DEAL TRANSACTED ON 20 APR 2010 USD / CHF EX RATE 0.937035 WITH BARCLAYS	343,532.24	20 Apr 10				0.00	343,532.24	343,532.24	0.00
FX DEAL TRANSACTED ON 20 APR 2010 USD / EUR EX RATE 1.344799 WITH BARCLAYS	109,177.60	20 Apr 10				0.00	109,177.60	109,177.60	0.00
FX DEAL TRANSACTED ON 20 DEC 2010 AUD / USD EX RATE 1.0068466 WITH BARCLAYS	-715,104.00	20 Dec 10				0.00	-715,104.00	-715,104.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2010 JPY / USD EX RATE 83.67 WITH BARCLAYS	-145,786.81	20 Dec 10				0.00	-145,786.81	-145,786.81	0.00
FX DEAL TRANSACTED ON 20 DEC 2010 USD / EUR EX RATE 1.3112 WITH BARCLAYS	2,215,928.00	20 Dec 10				0.00	2,215,928.00	2,215,928.00	0.00
FX DEAL TRANSACTED ON 20 JAN 2010 USD / EUR EX RATE 1.4116 WITH BARCLAYS	115,751.20	20 Jan 10				0.00	115,751.20	115,751.20	0.00
FX DEAL TRANSACTED ON 20 MAY 2010 GBP / USD EX RATE 0.6916572 WITH BARCLAYS	-51,393.50	20 May 10				0.00	-51,393.50	-51,393.50	0.00
FX DEAL TRANSACTED ON 20 MAY 2010 GBP / USD EX RATE 0.6950695 WITH BARCLAYS	-58,498.72	20 May 10				0.00	-58,498.72	-58,498.72	0.00
FX DEAL TRANSACTED ON 20 MAY 2010 GBP / USD EX RATE 0.6969102 WITH BARCLAYS	-37,201.89	20 May 10				0.00	-37,201.89	-37,201.89	0.00
FX DEAL TRANSACTED ON 21 APR 2010 CHF / USD EX RATE 1.0698 WITH BARCLAYS	-60,492.09	21 Apr 10				0.00	-60,492.09	-60,492.09	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 21 APR 2010 EUR / USD EX.RATE 0.7458234 WITH BARCLAYS	-415,648.00	21 Apr 10				0.00	-415,648.00	-415,648.00	0.00
FX DEAL TRANSACTED ON 21 APR 2010 EUR / USD EX.RATE 0.7461016 WITH BARCLAYS	-83,384.75	21 Apr 10				0.00	-83,384.75	-83,384.75	0.00
FX DEAL TRANSACTED ON 21 APR 2010 EUR / USD EX.RATE 0.7463244 WITH BARCLAYS	-63,342.51	21 Apr 10				0.00	-63,342.51	-63,342.51	0.00
FX DEAL TRANSACTED ON 21 APR 2010 GBP / USD EX.RATE 0.6490135 WITH BARCLAYS	-103,162.80	21 Apr 10				0.00	-103,162.80	-103,162.80	0.00
FX DEAL TRANSACTED ON 21 JUL 2010 USD / EUR EX.RATE 1.2811 WITH BARCLAYS	83,862.11	21 Jul 10				0.00	83,862.11	83,862.11	0.00
FX DEAL TRANSACTED ON 21 JUN 2010 USD / DKK EX.RATE 0.1664988 WITH BARCLAYS	76,017.17	21 Jun 10				0.00	76,017.17	76,017.17	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 CAD / USD EX.RATE 1.0615 WITH BARCLAYS	-53,948.60	21 May 10				0.00	-53,948.60	-53,948.60	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 CHF / USD EX.RATE 1.1467 WITH BARCLAYS	-61,378.20	21 May 10				0.00	-61,378.20	-61,378.20	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 CHF / USD EX.RATE 1.1484 WITH BARCLAYS	-47,199.15	21 May 10				0.00	-47,199.15	-47,199.15	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 EUR / USD EX.RATE 0.7964954 WITH BARCLAYS	-132,572.29	21 May 10				0.00	-132,572.29	-132,572.29	0.00
FX DEAL TRANSACTED ON 21 SEP 2010 JPY / USD EX.RATE 85.3134 WITH BARCLAYS	-62,848.10	21 Sep 10				0.00	-62,848.10	-62,848.10	0.00
FX DEAL TRANSACTED ON 22 APR 2010 EUR / USD EX.RATE 0.7522173 WITH BARCLAYS	-208,885.11	22 Apr 10				0.00	-208,885.11	-208,885.11	0.00
FX DEAL TRANSACTED ON 22 APR 2010 USD / GBP EX.RATE 1.537676 WITH BARCLAYS	359,816.18	22 Apr 10				0.00	359,816.18	359,816.18	0.00
FX DEAL TRANSACTED ON 22 FEB 2010 GBP / USD EX.RATE 0.6462704 WITH BARCLAYS	-49,353.00	22 Feb 10				0.00	-49,353.00	-49,353.00	0.00
FX DEAL TRANSACTED ON 22 JUL 2010 GBP / USD EX.RATE 0.6550942 WITH BARCLAYS	-82,008.30	22 Jul 10				0.00	-82,008.30	-82,008.30	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 22 JUL 2010 USD / EUR EX.RATE 1.2907 WITH BARCLAYS	446,139.77	22 Jul 10				0.00	446,139.77	446,139.77	0.00
FX DEAL TRANSACTED ON 22 MAR 2010 EUR / USD EX.RATE 0.7382798 WITH BARCLAYS	-46,053.00	22 Mar 10				0.00	-46,053.00	-46,053.00	0.00
FX DEAL TRANSACTED ON 22 MAR 2010 USD / EUR EX.RATE 1.35454 WITH BARCLAYS	46,054.36	22 Mar 10				0.00	46,054.36	46,054.36	0.00
FX DEAL TRANSACTED ON 22 OCT 2010 HKD / USD EX.RATE 7.764 WITH BARCLAYS	-82,671.39	22 Oct 10				0.00	-82,671.39	-82,671.39	0.00
FX DEAL TRANSACTED ON 22 OCT 2010 JPY / USD EX.RATE 81.3593 WITH BARCLAYS	-66,176.45	22 Oct 10				0.00	-66,176.45	-66,176.45	0.00
FX DEAL TRANSACTED ON 22 SEP 2010 GBP / USD EX.RATE 0.6387038 WITH BARCLAYS	-69,379.20	22 Sep 10				0.00	-69,379.20	-69,379.20	0.00
FX DEAL TRANSACTED ON 23 APR 2010 EUR / USD EX.RATE 0.7486694 WITH BARCLAYS	-71,317.15	23 Apr 10				0.00	-71,317.15	-71,317.15	0.00
FX DEAL TRANSACTED ON 23 APR 2010 EUR / USD EX.RATE 0.7486711 WITH BARCLAYS	-65,360.80	23 Apr 10				0.00	-65,360.80	-65,360.80	0.00
FX DEAL TRANSACTED ON 23 JUL 2010 NOK / USD EX.RATE 6.19829 WITH BARCLAYS	-52,715.47	23 Jul 10				0.00	-52,715.47	-52,715.47	0.00
FX DEAL TRANSACTED ON 24 AUG 2010 DKK / USD EX.RATE 5.878465 WITH BARCLAYS	-59,947.38	24 Aug 10				0.00	-59,947.38	-59,947.38	0.00
FX DEAL TRANSACTED ON 24 AUG 2010 NOK / USD EX.RATE 6.290305 WITH BARCLAYS	-68,184.99	24 Aug 10				0.00	-68,184.99	-68,184.99	0.00
FX DEAL TRANSACTED ON 24 AUG 2010 USD / CHF EX.RATE 0.9697957 WITH BARCLAYS	520,491.25	24 Aug 10				0.00	520,491.25	520,491.25	0.00
FX DEAL TRANSACTED ON 24 AUG 2010 ZAR / USD EX.RATE 7.366 WITH BARCLAYS	-662,437.84	24 Aug 10				0.00	-662,437.84	-662,437.84	0.00
FX DEAL TRANSACTED ON 24 JUN 2010 HKD / USD EX.RATE 7.7783 WITH BARCLAYS	-121,357.86	24 Jun 10				0.00	-121,357.86	-121,357.86	0.00
FX DEAL TRANSACTED ON 24 JUN 2010 JPY / USD EX.RATE 89.3889 WITH BARCLAYS	-73,641.62	24 Jun 10				0.00	-73,641.62	-73,641.62	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 24 MAR 2010 CHF / USD EX.RATE 1.070971 WITH BARCLAYS	-153,441.06	24 Mar 10				0.00	-153,441.06	-153,441.06	0.00
FX DEAL TRANSACTED ON 24 MAR 2010 EUR / USD EX.RATE 0.7486683 WITH BARCLAYS	-59,015.97	24 Mar 10				0.00	-59,015.97	-59,015.97	0.00
FX DEAL TRANSACTED ON 24 NOV 2010 GBP / USD EX.RATE 0.6337055 WITH BARCLAYS	-89,980.22	24 Nov 10				0.00	-89,980.22	-89,980.22	0.00
FX DEAL TRANSACTED ON 25 FEB 2010 USD / EUR EX.RATE 1.3508 WITH BARCLAYS	315,672.82	25 Feb 10				0.00	315,672.82	315,672.82	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 JPY / USD EX.RATE 90.08 WITH BARCLAYS	-160,968.03	25 Jan 10				0.00	-160,968.03	-160,968.03	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 USD / HKD EX.RATE 0.1288411 WITH BARCLAYS	471,643.54	25 Mar 10				0.00	471,643.54	471,643.54	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 CAD / USD EX.RATE 1.079893 WITH BARCLAYS	-39,387.01	25 May 10				0.00	-39,387.01	-39,387.01	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 CHF / USD EX.RATE 1.162 WITH BARCLAYS	-968,158.35	25 May 10				0.00	-968,158.35	-968,158.35	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 GBP / USD EX.RATE 0.6962794 WITH BARCLAYS	-38,702.77	25 May 10				0.00	-38,702.77	-38,702.77	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 GBP / USD EX.RATE 0.696619 WITH BARCLAYS	-38,168.46	25 May 10				0.00	-38,168.46	-38,168.46	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 CAD / USD EX.RATE 1.01682 WITH BARCLAYS	-1,253,909.25	25 Oct 10				0.00	-1,253,909.25	-1,253,909.25	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 USD / EUR EX.RATE 1.39528 WITH BARCLAYS	150,105.16	25 Oct 10				0.00	150,105.16	150,105.16	0.00
FX DEAL TRANSACTED ON 26 APR 2010 EUR / USD EX.RATE 0.7499608 WITH BARCLAYS	-106,672.24	26 Apr 10				0.00	-106,672.24	-106,672.24	0.00
FX DEAL TRANSACTED ON 26 APR 2010 USD / EUR EX.RATE 1.333471 WITH BARCLAYS	106,677.68	26 Apr 10				0.00	106,677.68	106,677.68	0.00
FX DEAL TRANSACTED ON 26 FEB 2010 HKD / USD EX.RATE 7.7622 WITH BARCLAYS	-139,496.17	26 Feb 10				0.00	-139,496.17	-139,496.17	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 26 FEB 2010 USD / EUR EX.RATE 1.361797 WITH BARCLAYS	12,526.57	26 Feb 10				0.00	12,526.57	12,526.57	0.00
FX DEAL TRANSACTED ON 26 FEB 2010 USD / EUR EX.RATE 1.3618 WITH BARCLAYS	61,143.38	26 Feb 10				0.00	61,143.38	61,143.38	0.00
FX DEAL TRANSACTED ON 26 FEB 2010 USD / GBP EX.RATE 1.524785 WITH BARCLAYS	103,799.94	26 Feb 10				0.00	103,799.94	103,799.94	0.00
FX DEAL TRANSACTED ON 26 MAR 2010 EUR / USD EX.RATE 0.7458223 WITH BARCLAYS	-131,300.65	26 Mar 10				0.00	-131,300.65	-131,300.65	0.00
FX DEAL TRANSACTED ON 26 MAR 2010 EUR / USD EX.RATE 0.7466018 WITH BARCLAYS	-117,857.50	26 Mar 10				0.00	-117,857.50	-117,857.50	0.00
FX DEAL TRANSACTED ON 26 MAR 2010 EUR / USD EX.RATE 0.747383 WITH BARCLAYS	-1,106,527.65	26 Mar 10				0.00	-1,106,527.65	-1,106,527.65	0.00
FX DEAL TRANSACTED ON 26 MAR 2010 USD / EUR EX.RATE 1.338 WITH BARCLAYS	1,106,526.00	26 Mar 10				0.00	1,106,526.00	1,106,526.00	0.00
FX DEAL TRANSACTED ON 26 MAY 2010 JPY / USD EX.RATE 90.48 WITH BARCLAYS	-1,332,891.25	26 May 10				0.00	-1,332,891.25	-1,332,891.25	0.00
FX DEAL TRANSACTED ON 26 MAY 2010 USD / EUR EX.RATE 1.222942 WITH BARCLAYS	274,163.08	26 May 10				0.00	274,163.08	274,163.08	0.00
FX DEAL TRANSACTED ON 26 NOV 2010 AUD / USD EX.RATE 1.0372368 WITH BARCLAYS	-32,779.40	26 Nov 10				0.00	-32,779.40	-32,779.40	0.00
FX DEAL TRANSACTED ON 26 NOV 2010 CAD / USD EX.RATE 1.020626 WITH BARCLAYS	-220,452.94	26 Nov 10				0.00	-220,452.94	-220,452.94	0.00
FX DEAL TRANSACTED ON 26 NOV 2010 USD / AUD EX.RATE 0.96373 WITH BARCLAYS	32,766.82	26 Nov 10				0.00	32,766.82	32,766.82	0.00
FX DEAL TRANSACTED ON 26 NOV 2010 USD / CAD EX.RATE 0.9795135 WITH BARCLAYS	220,390.53	26 Nov 10				0.00	220,390.53	220,390.53	0.00
FX DEAL TRANSACTED ON 26 OCT 2010 CHF / USD EX.RATE 0.98289 WITH BARCLAYS	-197,584.86	26 Oct 10				0.00	-197,584.86	-197,584.86	0.00
FX DEAL TRANSACTED ON 27 APR 2010 EUR / USD EX.RATE 0.7546002 WITH BARCLAYS	-160,391.91	27 Apr 10				0.00	-160,391.91	-160,391.91	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 27 APR 2010 USD / EUR EX.RATE 1.3252 WITH BARCLAYS	136,317.84	27 Apr 10				0.00	136,317.84	136,317.84	0.00
FX DEAL TRANSACTED ON 27 AUG 2010 EUR / USD EX.RATE 0.7834535 WITH BARCLAYS	-84,109.16	27 Aug 10				0.00	-84,109.16	-84,109.16	0.00
FX DEAL TRANSACTED ON 27 AUG 2010 EUR / USD EX.RATE 0.7834535 WITH BARCLAYS	-151,885.41	27 Aug 10				0.00	-151,885.41	-151,885.41	0.00
FX DEAL TRANSACTED ON 27 AUG 2010 GBP / USD EX.RATE 0.643915 WITH BARCLAYS	-89,213.36	27 Aug 10				0.00	-89,213.36	-89,213.36	0.00
FX DEAL TRANSACTED ON 27 AUG 2010 USD / SEK EX.RATE 0.1355932 WITH BARCLAYS	265,762.71	27 Aug 10				0.00	265,762.71	265,762.71	0.00
FX DEAL TRANSACTED ON 27 AUG 2010 ZAR / USD EX.RATE 7.301 WITH BARCLAYS	-301,159.02	27 Aug 10				0.00	-301,159.02	-301,159.02	0.00
FX DEAL TRANSACTED ON 27 JUL 2010 NOK / USD EX.RATE 6.14929 WITH BARCLAYS	-182,229.73	27 Jul 10				0.00	-182,229.73	-182,229.73	0.00
FX DEAL TRANSACTED ON 27 MAY 2010 EUR / USD EX.RATE 0.815539 WITH BARCLAYS	-852,197.19	27 May 10				0.00	-852,197.19	-852,197.19	0.00
FX DEAL TRANSACTED ON 27 OCT 2010 CHF / USD EX.RATE 0.989974 WITH BARCLAYS	-383,716.11	27 Oct 10				0.00	-383,716.11	-383,716.11	0.00
FX DEAL TRANSACTED ON 27 OCT 2010 DKK / USD EX.RATE 5.4076 WITH BARCLAYS	-135,603.83	27 Oct 10				0.00	-135,603.83	-135,603.83	0.00
FX DEAL TRANSACTED ON 27 SEP 2010 DKK / USD EX.RATE 5.532 WITH BARCLAYS	-571,221.98	27 Sep 10				0.00	-571,221.98	-571,221.98	0.00
FX DEAL TRANSACTED ON 27 SEP 2010 NOK / USD EX.RATE 5.90332 WITH BARCLAYS	-3,946,931.56	27 Sep 10				0.00	-3,946,931.56	-3,946,931.56	0.00
FX DEAL TRANSACTED ON 27 SEP 2010 USD / NOK EX.RATE 0.1696982 WITH BARCLAYS	3,953,919.70	27 Sep 10				0.00	3,953,919.70	3,953,919.70	0.00
FX DEAL TRANSACTED ON 28 JUL 2010 NOK / USD EX.RATE 6.15589 WITH BARCLAYS	-114,877.27	28 Jul 10				0.00	-114,877.27	-114,877.27	0.00
FX DEAL TRANSACTED ON 28 JUN 2010 USD / CHF EX.RATE 0.9204891 WITH BARCLAYS	33,790.25	28 Jun 10				0.00	33,790.25	33,790.25	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 28 JUN 2010 USD / GBP EX.RATE 1.510098 WITH BARCLAYS	185,474.10	28 Jun 10				0.00	185,474.10	185,474.10	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 ZAR / USD EX.RATE 6.9858 WITH BARCLAYS	-166,848.34	28 Oct 10				0.00	-166,848.34	-166,848.34	0.00
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX.RATE 1.3243 WITH BARCLAYS	106,834.70	29 Apr 10				0.00	106,834.70	106,834.70	0.00
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX.RATE 1.324549 WITH BARCLAYS	288,909.78	29 Apr 10				0.00	288,909.78	288,909.78	0.00
FX DEAL TRANSACTED ON 29 JAN 2010 USD / EUR EX.RATE 1.3883 WITH BARCLAYS	44,545.76	29 Jan 10				0.00	44,545.76	44,545.76	0.00
FX DEAL TRANSACTED ON 29 JUN 2010 GBP / USD EX.RATE 0.6627322 WITH BARCLAYS	-152,450.72	29 Jun 10				0.00	-152,450.72	-152,450.72	0.00
FX DEAL TRANSACTED ON 29 OCT 2010 GBP / USD EX.RATE 0.6261388 WITH BARCLAYS	-56,826.73	29 Oct 10				0.00	-56,826.73	-56,826.73	0.00
FX DEAL TRANSACTED ON 30 APR 2010 JPY / USD EX.RATE 93.9774 WITH BARCLAYS	-258,605.65	30 Apr 10				0.00	-258,605.65	-258,605.65	0.00
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7666348 WITH BARCLAYS	-147,616.87	30 Jul 10				0.00	-147,616.87	-147,616.87	0.00
FX DEAL TRANSACTED ON 30 NOV 2010 EUR / USD EX.RATE 0.7666936 WITH BARCLAYS	-156,922.76	30 Nov 10				0.00	-156,922.76	-156,922.76	0.00
FX DEAL TRANSACTED ON 30 NOV 2010 GBP / USD EX.RATE 0.6422232 WITH BARCLAYS	-114,807.08	30 Nov 10				0.00	-114,807.08	-114,807.08	0.00
FX DEAL TRANSACTED ON 30 SEP 2010 CHF / USD EX.RATE 0.9818 WITH BARCLAYS	-53,122.66	30 Sep 10				0.00	-53,122.66	-53,122.66	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS WHOLESALE GTS									
FX DEAL TRANSACTED ON 30 SEP 2010 GBP / USD EX.RATE 0.6355259 WITH BARCLAYS	-69,580.36	30 Sep 10				0.00	-69,580.36	-69,580.36	0.00
FX DEAL TRANSACTED ON 30 SEP 2010 GBP / USD EX.RATE 0.6361728 WITH BARCLAYS	-214,859.44	30 Sep 10				0.00	-214,859.44	-214,859.44	0.00
FX DEAL TRANSACTED ON 31 AUG 2010 USD / GBP EX.RATE 1.5335 WITH BARCLAYS	223,010.28	31 Aug 10				0.00	223,010.28	223,010.28	0.00
Total BARCLAYS WHOLESALE GTS							.000.00	-209,006.60	-209,006.60
BROWN BROS HARRIMAN NEW YORK									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 03 MAR 2010 AUD / USD EX.RATE 1.1045696 WITH BROWN BROS	223,885.97	3 Mar 10				0.00	202,690.69	203,982.50	1,291.81
FX DEAL TRANSACTED ON 03 MAR 2010 AUD / USD EX.RATE 1.1079841 WITH BROWN BROS	887,582.18	3 Mar 10				0.00	801,078.42	808,676.10	7,597.68
FX DEAL TRANSACTED ON 07 MAY 2010 AUD / USD EX.RATE 1.1233178 WITH BROWN BROS	1,195,201.91	7 May 10				0.00	1,063,992.64	1,071,319.26	7,326.62
FX DEAL TRANSACTED ON 12 OCT 2010 USD / AUD EX.RATE 0.9826 WITH BROWN BROS	-321,666.80	12 Oct 10				0.00	-316,069.80	-318,964.79	-2,894.99
FX DEAL TRANSACTED ON 28 MAY 2010 AUD / USD EX.RATE 1.1737089 WITH BROWN BROS	638,204.98	28 May 10				0.00	543,750.64	535,294.42	-8,456.22
FX DEAL TRANSACTED ON 28 OCT 2010 USD / AUD EX.RATE 0.9774 WITH BROWN BROS	-627,905.06	28 Oct 10				0.00	-613,714.41	-615,472.52	-1,758.11
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2010 GBP / USD EX.RATE 0.6548874 WITH BROWN BROS	25,122.59	1 Apr 10				0.00	38,361.69	38,196.38	-165.31

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 01 DEC 2010 GBP / USD EX RATE 0.6408326 WITH BROWN BROS	17,094.67	1 Dec 10				0.00	26,675.72	26,871.11	195.39
FX DEAL TRANSACTED ON 01 FEB 2010 GBP / USD EX RATE 0.6276715 WITH BROWN BROS	44,239.17	1 Feb 10				0.00	70,481.40	70,484.06	2.66
FX DEAL TRANSACTED ON 01 JUL 2010 USD / GBP EX RATE 1.5077 WITH BROWN BROS	-55,961.78	1 Jul 10				0.00	-84,373.58	-84,552.65	-179.07
FX DEAL TRANSACTED ON 01 JUL 2010 USD / GBP EX RATE 1.5172 WITH BROWN BROS	-170,770.36	1 Jul 10				0.00	-259,092.79	-258,016.93	1,075.86
FX DEAL TRANSACTED ON 02 AUG 2010 GBP / USD EX RATE 0.629291 WITH BROWN BROS	61,847.91	2 Aug 10				0.00	98,281.90	98,195.93	-85.97
FX DEAL TRANSACTED ON 02 JUL 2010 GBP / USD EX RATE 0.6584145 WITH BROWN BROS	11,774.03	2 Jul 10				0.00	17,882.40	17,918.90	36.50
FX DEAL TRANSACTED ON 02 NOV 2010 GBP / USD EX RATE 0.6236008 WITH BROWN BROS	105,511.99	2 Nov 10				0.00	169,197.97	171,789.35	2,591.38
FX DEAL TRANSACTED ON 03 AUG 2010 GBP / USD EX RATE 0.6274352 WITH BROWN BROS	23,203.73	3 Aug 10				0.00	36,981.87	36,737.31	-244.56
FX DEAL TRANSACTED ON 03 FEB 2010 GBP / USD EX RATE 0.6274825 WITH BROWN BROS	215,532.44	3 Feb 10				0.00	343,487.58	337,189.71	-6,297.87
FX DEAL TRANSACTED ON 03 MAR 2010 GBP / USD EX RATE 0.6610827 WITH BROWN BROS	4,860,698.18	3 Mar 10				0.00	7,352,632.32	7,339,653.76	-12,978.56
FX DEAL TRANSACTED ON 03 MAR 2010 GBP / USD EX RATE 0.6620018 WITH BROWN BROS	2,423,241.65	3 Mar 10				0.00	3,660,476.14	3,659,094.65	-1,381.49
FX DEAL TRANSACTED ON 03 NOV 2010 GBP / USD EX RATE 0.6208596 WITH BROWN BROS	64,840.41	3 Nov 10				0.00	104,436.50	105,096.59	660.09
FX DEAL TRANSACTED ON 04 AUG 2010 GBP / USD EX RATE 0.6292553 WITH BROWN BROS	78,697.68	4 Aug 10				0.00	125,064.78	125,691.99	627.21
FX DEAL TRANSACTED ON 04 JAN 2010 GBP / USD EX RATE 0.6203512 WITH BROWN BROS	76,619.27	4 Jan 10				0.00	123,509.50	122,575.52	-933.98
FX DEAL TRANSACTED ON 04 MAR 2010 GBP / USD EX RATE 0.6650307 WITH BROWN BROS	315,699.28	4 Mar 10				0.00	474,713.85	475,727.28	1,013.43

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 04 MAY 2010 GBP / USD EX.RATE 0.6587615 WITH BROWN BROS	162,738.47	4 May 10				0.00	247,037.00	243,643.92	-3,393.08
FX DEAL TRANSACTED ON 04 NOV 2010 USD / GBP EX.RATE 1.6263 WITH BROWN BROS	-238,687.96	4 Nov 10				0.00	-388,178.23	-386,877.40	1,300.83
FX DEAL TRANSACTED ON 05 AUG 2010 GBP / USD EX.RATE 0.6298062 WITH BROWN BROS	30,061.67	5 Aug 10				0.00	47,731.62	47,970.91	239.29
FX DEAL TRANSACTED ON 05 JAN 2010 GBP / USD EX.RATE 0.6248477 WITH BROWN BROS	67,754.39	5 Jan 10				0.00	108,433.45	107,976.78	-456.67
FX DEAL TRANSACTED ON 05 JUL 2010 GBP / USD EX.RATE 0.6615944 WITH BROWN BROS	35,772.47	5 Jul 10				0.00	54,070.09	54,383.10	313.01
FX DEAL TRANSACTED ON 05 MAR 2010 GBP / USD EX.RATE 0.6616426 WITH BROWN BROS	138,835.17	5 Mar 10				0.00	209,834.09	208,044.50	-1,789.59
FX DEAL TRANSACTED ON 05 MAY 2010 GBP / USD EX.RATE 0.6621683 WITH BROWN BROS	39,667.54	5 May 10				0.00	59,905.52	58,247.82	-1,657.70
FX DEAL TRANSACTED ON 06 APR 2010 GBP / USD EX.RATE 0.6563446 WITH BROWN BROS	36,714.38	6 Apr 10				0.00	55,937.66	55,976.58	38.92
FX DEAL TRANSACTED ON 06 AUG 2010 GBP / USD EX.RATE 0.626178 WITH BROWN BROS	53,350.33	6 Aug 10				0.00	85,199.94	83,970.75	-1,229.19
FX DEAL TRANSACTED ON 06 JAN 2010 GBP / USD EX.RATE 0.6249727 WITH BROWN BROS	42,696.13	6 Jan 10				0.00	68,316.80	68,149.43	-167.37
FX DEAL TRANSACTED ON 06 JUL 2010 USD / GBP EX.RATE 1.51679 WITH BROWN BROS	-38,448.30	6 Jul 10				0.00	-58,318.00	-58,285.70	32.30
FX DEAL TRANSACTED ON 06 MAY 2010 GBP / USD EX.RATE 0.6700168 WITH BROWN BROS	18,425.69	6 May 10				0.00	27,500.34	27,616.43	116.09
FX DEAL TRANSACTED ON 07 JUL 2010 USD / GBP EX.RATE 1.51768 WITH BROWN BROS	-20,291.15	7 Jul 10				0.00	-30,795.47	-30,658.91	136.56
FX DEAL TRANSACTED ON 07 MAY 2010 GBP / USD EX.RATE 0.67563 WITH BROWN BROS	23,427.01	7 May 10				0.00	34,674.32	34,838.31	163.99
FX DEAL TRANSACTED ON 07 SEP 2010 GBP / USD EX.RATE 0.6523625 WITH BROWN BROS	12,921.05	7 Sep 10				0.00	19,806.55	19,994.68	188.13

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 08 DEC 2010 GBP / USD EX.RATE 0.6335249 WITH BROWN BROS	188,976.01	8 Dec 10				0.00	298,292.96	298,449.82	156.86
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX.RATE 0.6237564 WITH BROWN BROS	329,659.13	8 Jan 10				0.00	528,506.22	533,751.08	5,244.86
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX.RATE 0.6251993 WITH BROWN BROS	228,261.71	8 Jan 10				0.00	365,102.32	369,578.52	4,476.20
FX DEAL TRANSACTED ON 08 JUL 2010 USD / GBP EX.RATE 1.51129 WITH BROWN BROS	-67,551.53	8 Jul 10				0.00	-102,089.95	-101,837.31	252.64
FX DEAL TRANSACTED ON 08 JUL 2010 USD / GBP EX.RATE 1.51609 WITH BROWN BROS	-11,320.99	8 Jul 10				0.00	-17,163.64	-17,066.96	96.68
FX DEAL TRANSACTED ON 08 NOV 2010 GBP / USD EX.RATE 0.6192717 WITH BROWN BROS	46,770.85	8 Nov 10				0.00	75,525.57	75,371.22	-154.35
FX DEAL TRANSACTED ON 08 OCT 2010 GBP / USD EX.RATE 0.6267235 WITH BROWN BROS	35,745.14	8 Oct 10				0.00	57,034.95	56,425.49	-609.46
FX DEAL TRANSACTED ON 09 AUG 2010 GBP / USD EX.RATE 0.6271598 WITH BROWN BROS	31,607.95	9 Aug 10				0.00	50,398.56	49,504.37	-894.19
FX DEAL TRANSACTED ON 09 DEC 2010 GBP / USD EX.RATE 0.6348844 WITH BROWN BROS	17,080.59	9 Dec 10				0.00	26,903.47	27,087.25	183.78
FX DEAL TRANSACTED ON 09 FEB 2010 GBP / USD EX.RATE 0.6369873 WITH BROWN BROS	49,412.06	9 Feb 10				0.00	77,571.50	77,127.29	-444.21
FX DEAL TRANSACTED ON 09 JUL 2010 USD / GBP EX.RATE 1.50619 WITH BROWN BROS	-68,781.97	9 Jul 10				0.00	-103,598.72	-104,338.81	-740.09
FX DEAL TRANSACTED ON 10 FEB 2010 GBP / USD EX.RATE 0.6404099 WITH BROWN BROS	74,471.54	10 Feb 10				0.00	116,287.31	116,242.63	-44.68
FX DEAL TRANSACTED ON 10 MAY 2010 GBP / USD EX.RATE 0.6729475 WITH BROWN BROS	785.96	10 May 10				0.00	1,167.94	1,167.82	-0.12
FX DEAL TRANSACTED ON 11 FEB 2010 GBP / USD EX.RATE 0.6366588 WITH BROWN BROS	70,922.16	11 Feb 10				0.00	111,397.44	111,021.54	-375.90
FX DEAL TRANSACTED ON 11 JAN 2010 GBP / USD EX.RATE 0.6197361 WITH BROWN BROS	82,807.30	11 Jan 10				0.00	133,617.03	134,677.79	1,060.76

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 11 JAN 2010 GBP / USD EX RATE 0.6206169 WITH BROWN BROS	149,614.32	11 Jan 10				0.00	241,073.55	242,240.54	1,166.99
FX DEAL TRANSACTED ON 11 JAN 2010 GBP / USD EX RATE 0.6206207 WITH BROWN BROS	273,783.94	11 Jan 10				0.00	441,145.32	445,282.20	4,136.88
FX DEAL TRANSACTED ON 11 JUN 2010 USD / GBP EX RATE 1.4521 WITH BROWN BROS	-22,896.43	11 Jun 10				0.00	-33,247.91	-33,918.77	-670.86
FX DEAL TRANSACTED ON 11 MAY 2010 GBP / USD EX RATE 0.6670669 WITH BROWN BROS	3,920.77	11 May 10				0.00	5,877.63	5,754.32	-123.31
FX DEAL TRANSACTED ON 11 OCT 2010 GBP / USD EX RATE 0.6294098 WITH BROWN BROS	24,023.91	11 Oct 10				0.00	38,168.95	38,047.87	-121.08
FX DEAL TRANSACTED ON 12 AUG 2010 GBP / USD EX RATE 0.6418938 WITH BROWN BROS	28,230.56	12 Aug 10				0.00	43,980.11	44,247.17	267.06
FX DEAL TRANSACTED ON 12 JAN 2010 GBP / USD EX RATE 0.6185095 WITH BROWN BROS	42,941.58	12 Jan 10				0.00	69,427.52	70,061.34	633.82
FX DEAL TRANSACTED ON 12 JAN 2010 GBP / USD EX RATE 0.6185401 WITH BROWN BROS	740.55	12 Jan 10				0.00	1,197.25	1,199.02	1.77
FX DEAL TRANSACTED ON 12 JAN 2010 GBP / USD EX RATE 0.6185554 WITH BROWN BROS	250,213.09	12 Jan 10				0.00	404,512.00	408,235.17	3,723.17
FX DEAL TRANSACTED ON 12 JUL 2010 USD / GBP EX RATE 1.50189 WITH BROWN BROS	-118,920.69	12 Jul 10				0.00	-178,605.80	-181,544.34	-2,938.54
FX DEAL TRANSACTED ON 12 JUL 2010 USD / GBP EX RATE 1.50249 WITH BROWN BROS	-23,679.24	12 Jul 10				0.00	-35,577.82	-36,148.73	-570.91
FX DEAL TRANSACTED ON 12 MAY 2010 USD / GBP EX RATE 1.48148 WITH BROWN BROS	-302,099.77	12 May 10				0.00	-447,554.77	-439,721.34	7,833.43
FX DEAL TRANSACTED ON 12 OCT 2010 GBP / USD EX RATE 0.6331117 WITH BROWN BROS	2,400.52	12 Oct 10				0.00	3,791.62	3,844.31	52.69
FX DEAL TRANSACTED ON 13 JAN 2010 USD / GBP EX RATE 1.62915 WITH BROWN BROS	-65,899.33	13 Jan 10				0.00	-107,359.89	-107,653.14	-293.25
FX DEAL TRANSACTED ON 13 JUL 2010 USD / GBP EX RATE 1.51699 WITH BROWN BROS	-96,378.97	13 Jul 10				0.00	-146,205.93	-148,168.20	-1,962.27

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 13 MAY 2010 USD / GBP EX.RATE 1.45979 WITH BROWN BROS	-500,927.77	13 May 10				0.00	-731,249.35	-722,913.87	8,335.48
FX DEAL TRANSACTED ON 14 JAN 2010 GBP / USD EX.RATE 0.6118266 WITH BROWN BROS	134,942.06	14 Jan 10				0.00	220,556.05	220,164.72	-391.33
FX DEAL TRANSACTED ON 14 JAN 2010 GBP / USD EX.RATE 0.6118453 WITH BROWN BROS	260,846.73	14 Jan 10				0.00	426,327.90	426,119.19	-208.71
FX DEAL TRANSACTED ON 14 JAN 2010 USD / GBP EX.RATE 1.6315 WITH BROWN BROS	-104,119.64	14 Jan 10				0.00	-169,871.19	-170,089.83	-218.64
FX DEAL TRANSACTED ON 14 JUN 2010 USD / GBP EX.RATE 1.4766 WITH BROWN BROS	-201,470.41	14 Jun 10				0.00	-297,491.21	-298,921.65	-1,430.44
FX DEAL TRANSACTED ON 15 JAN 2010 GBP / USD EX.RATE 0.6145904 WITH BROWN BROS	129,029.18	15 Jan 10				0.00	209,943.38	210,782.05	838.67
FX DEAL TRANSACTED ON 15 JAN 2010 USD / GBP EX.RATE 1.62399 WITH BROWN BROS	-57,208.88	15 Jan 10				0.00	-92,906.65	-93,662.38	-755.73
FX DEAL TRANSACTED ON 15 JUN 2010 USD / GBP EX.RATE 1.47969 WITH BROWN BROS	-812,567.00	15 Jun 10				0.00	-1,202,347.26	-1,201,705.41	641.85
FX DEAL TRANSACTED ON 15 JUN 2010 USD / GBP EX.RATE 1.48269 WITH BROWN BROS	-163,689.46	15 Jun 10				0.00	-242,700.73	-242,080.36	620.37
FX DEAL TRANSACTED ON 16 AUG 2010 USD / GBP EX.RATE 1.56879 WITH BROWN BROS	-198,857.77	16 Aug 10				0.00	-311,966.08	-310,098.80	1,867.28
FX DEAL TRANSACTED ON 16 JUN 2010 USD / GBP EX.RATE 1.47269 WITH BROWN BROS	-57,048.30	16 Jun 10				0.00	-84,014.46	-84,437.19	-422.73
FX DEAL TRANSACTED ON 16 JUN 2010 USD / GBP EX.RATE 1.47279 WITH BROWN BROS	-573,321.46	16 Jun 10				0.00	-844,382.11	-848,573.12	-4,191.01
FX DEAL TRANSACTED ON 16 JUN 2010 USD / GBP EX.RATE 1.48289 WITH BROWN BROS	-98,873.43	16 Jun 10				0.00	-146,618.42	-146,342.57	275.85
FX DEAL TRANSACTED ON 16 NOV 2010 USD / GBP EX.RATE 1.58668 WITH BROWN BROS	-24,945.82	16 Nov 10				0.00	-39,581.03	-39,892.11	-311.08
FX DEAL TRANSACTED ON 17 AUG 2010 USD / GBP EX.RATE 1.55779 WITH BROWN BROS	-103,160.44	17 Aug 10				0.00	-160,702.30	-161,270.71	-568.41

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 17 JUN 2010 USD / GBP EX.RATE 1.47999 WITH BROWN BROS	-85,419.75	17 Jun 10				0.00	-126,420.38	-126,579.26	-158.88
FX DEAL TRANSACTED ON 17 JUN 2010 USD / GBP EX.RATE 1.4813 WITH BROWN BROS	-75,415.70	17 Jun 10				0.00	-111,713.28	-111,754.76	-41.48
FX DEAL TRANSACTED ON 17 MAR 2010 GBP / USD EX.RATE 0.6524093 WITH BROWN BROS	8,822.63	17 Mar 10				0.00	13,523.15	13,247.62	-275.53
FX DEAL TRANSACTED ON 17 MAY 2010 GBP / USD EX.RATE 0.6939144 WITH BROWN BROS	6,655.18	17 May 10				0.00	9,590.78	9,561.50	-29.28
FX DEAL TRANSACTED ON 17 NOV 2010 USD / GBP EX.RATE 1.59276 WITH BROWN BROS	-94,009.41	17 Nov 10				0.00	-149,734.43	-149,963.82	-229.39
FX DEAL TRANSACTED ON 18 AUG 2010 USD / GBP EX.RATE 1.56136 WITH BROWN BROS	-83,878.01	18 Aug 10				0.00	-130,963.77	-130,078.01	885.76
FX DEAL TRANSACTED ON 18 JUN 2010 USD / GBP EX.RATE 1.47849 WITH BROWN BROS	-113,473.98	18 Jun 10				0.00	-167,770.14	-167,856.37	-86.23
FX DEAL TRANSACTED ON 18 MAR 2010 GBP / USD EX.RATE 0.6554411 WITH BROWN BROS	12,697.26	18 Mar 10				0.00	19,372.08	19,134.14	-237.94
FX DEAL TRANSACTED ON 18 NOV 2010 USD / GBP EX.RATE 1.60429 WITH BROWN BROS	-209,387.20	18 Nov 10				0.00	-335,917.79	-333,836.46	2,081.33
FX DEAL TRANSACTED ON 19 AUG 2010 USD / GBP EX.RATE 1.55879 WITH BROWN BROS	-8,583.55	19 Aug 10				0.00	-13,379.95	-13,309.22	70.73
FX DEAL TRANSACTED ON 19 MAR 2010 GBP / USD EX.RATE 0.6656061 WITH BROWN BROS	4,475.86	19 Mar 10				0.00	6,724.49	6,744.00	19.51
FX DEAL TRANSACTED ON 19 MAY 2010 GBP / USD EX.RATE 0.6954587 WITH BROWN BROS	43,639.13	19 May 10				0.00	62,748.71	63,008.36	259.65
FX DEAL TRANSACTED ON 19 NOV 2010 USD / GBP EX.RATE 1.59409 WITH BROWN BROS	-42,465.55	19 Nov 10				0.00	-67,693.91	-67,409.82	284.09
FX DEAL TRANSACTED ON 20 AUG 2010 GBP / USD EX.RATE 0.644251 WITH BROWN BROS	43,945.12	20 Aug 10				0.00	68,211.18	67,908.40	-302.78
FX DEAL TRANSACTED ON 20 JUL 2010 GBP / USD EX.RATE 0.6546645 WITH BROWN BROS	10,564.12	20 Jul 10				0.00	16,136.69	16,119.79	-16.90

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 20 MAY 2010 GBP / USD EX.RATE 0.6933851 WITH BROWN BROS	44,886.15	20 May 10				0.00	64,734.81	64,676.45	-58.36
FX DEAL TRANSACTED ON 21 JUN 2010 USD / GBP EX.RATE 1.47539 WITH BROWN BROS	-18,943.74	21 Jun 10				0.00	-27,949.40	-28,223.33	-273.93
FX DEAL TRANSACTED ON 21 JUN 2010 USD / GBP EX.RATE 1.48109 WITH BROWN BROS	-87,249.74	21 Jun 10				0.00	-129,224.72	-129,989.03	-764.31
FX DEAL TRANSACTED ON 21 MAY 2010 GBP / USD EX.RATE 0.6906554 WITH BROWN BROS	19,404.70	21 May 10				0.00	28,096.07	27,819.55	-276.52
FX DEAL TRANSACTED ON 22 JUL 2010 GBP / USD EX.RATE 0.6544931 WITH BROWN BROS	6,575.17	22 Jul 10				0.00	10,046.20	10,174.09	127.89
FX DEAL TRANSACTED ON 22 JUN 2010 USD / GBP EX.RATE 1.48429 WITH BROWN BROS	-16,239.15	22 Jun 10				0.00	-24,103.61	-24,309.20	-205.59
FX DEAL TRANSACTED ON 22 MAR 2010 GBP / USD EX.RATE 0.6625193 WITH BROWN BROS	29,017.75	22 Mar 10				0.00	43,799.10	43,274.17	-524.93
FX DEAL TRANSACTED ON 22 NOV 2010 USD / GBP EX.RATE 1.59167 WITH BROWN BROS	-53,540.54	22 Nov 10				0.00	-85,218.87	-84,382.57	836.30
FX DEAL TRANSACTED ON 23 AUG 2010 GBP / USD EX.RATE 0.6438777 WITH BROWN BROS	57,033.11	23 Aug 10				0.00	88,577.55	87,982.12	-595.43
FX DEAL TRANSACTED ON 23 NOV 2010 USD / GBP EX.RATE 1.5802 WITH BROWN BROS	-90,224.48	23 Nov 10				0.00	-142,572.72	-142,198.30	374.42
FX DEAL TRANSACTED ON 24 AUG 2010 GBP / USD EX.RATE 0.6466256 WITH BROWN BROS	57,467.20	24 Aug 10				0.00	88,872.45	89,539.65	667.20
FX DEAL TRANSACTED ON 24 JUN 2010 USD / GBP EX.RATE 1.49699 WITH BROWN BROS	-2,609.76	24 Jun 10				0.00	-3,906.78	-3,943.22	-36.44
FX DEAL TRANSACTED ON 24 NOV 2010 USD / GBP EX.RATE 1.57806 WITH BROWN BROS	-37,219.42	24 Nov 10				0.00	-58,734.48	-58,106.96	627.52
FX DEAL TRANSACTED ON 25 AUG 2010 GBP / USD EX.RATE 0.6470607 WITH BROWN BROS	11,178.17	25 Aug 10				0.00	17,275.30	17,298.22	22.92
FX DEAL TRANSACTED ON 25 NOV 2010 GBP / USD EX.RATE 0.6335168 WITH BROWN BROS	22,619.93	25 Nov 10				0.00	35,705.33	35,129.88	-575.45

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 26 APR 2010 USD / GBP EX.RATE 1.54399 WITH BROWN BROS	-485,866.57	26 Apr 10				0.00	-750,173.13	-738,735.85	11,437.28
FX DEAL TRANSACTED ON 26 AUG 2010 GBP / USD EX.RATE 0.6427603 WITH BROWN BROS	13,765.89	26 Aug 10				0.00	21,416.83	21,156.80	-260.03
FX DEAL TRANSACTED ON 26 NOV 2010 GBP / USD EX.RATE 0.6403319 WITH BROWN BROS	42,189.10	26 Nov 10				0.00	65,886.30	65,703.20	-183.10
FX DEAL TRANSACTED ON 27 APR 2010 USD / GBP EX.RATE 1.52499 WITH BROWN BROS	-444,784.49	27 Apr 10				0.00	-678,291.90	-679,430.50	-1,138.60
FX DEAL TRANSACTED ON 28 JAN 2010 GBP / USD EX.RATE 0.6196209 WITH BROWN BROS	80,740.78	28 Jan 10				0.00	130,306.74	128,402.06	-1,904.68
FX DEAL TRANSACTED ON 28 JUL 2010 GBP / USD EX.RATE 0.6401311 WITH BROWN BROS	138,797.54	28 Jul 10				0.00	216,826.74	217,370.84	544.10
FX DEAL TRANSACTED ON 29 APR 2010 USD / GBP EX.RATE 1.53129 WITH BROWN BROS	-1,223,813.30	29 Apr 10				0.00	-1,874,013.07	-1,849,426.61	24,586.46
FX DEAL TRANSACTED ON 29 JAN 2010 GBP / USD EX.RATE 0.6245355 WITH BROWN BROS	57,773.93	29 Jan 10				0.00	92,507.04	92,259.19	-247.85
FX DEAL TRANSACTED ON 29 JUL 2010 GBP / USD EX.RATE 0.6402459 WITH BROWN BROS	129,804.55	29 Jul 10				0.00	202,741.73	206,337.31	3,595.58
FX DEAL TRANSACTED ON 29 NOV 2010 GBP / USD EX.RATE 0.642719 WITH BROWN BROS	20,801.40	29 Nov 10				0.00	32,364.69	32,388.82	24.13
FX DEAL TRANSACTED ON 30 APR 2010 GBP / USD EX.RATE 0.6536845 WITH BROWN BROS	207,127.07	30 Apr 10				0.00	316,860.92	313,082.90	-3,778.02
FX DEAL TRANSACTED ON 30 DEC 2010 GBP / USD EX.RATE 0.6503684 WITH BROWN BROS	3,208.52	30 Dec 10				0.00	4,933.39	5,023.38	89.99
FX DEAL TRANSACTED ON 30 JUL 2010 GBP / USD EX.RATE 0.6366994 WITH BROWN BROS	65,470.48	30 Jul 10				0.00	102,827.94	104,441.78	1,613.84
FX DEAL TRANSACTED ON 30 MAR 2010 GBP / USD EX.RATE 0.6627081 WITH BROWN BROS	71,151.30	30 Mar 10				0.00	107,364.47	108,815.23	1,450.76
FX DEAL TRANSACTED ON 31 AUG 2010 GBP / USD EX.RATE 0.6512579 WITH BROWN BROS	15,781.97	31 Aug 10				0.00	24,233.06	24,305.81	72.75

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 31 DEC 2010 GBP / USD EX RATE 0.6440892 WITH BROWN BROS	2,393.51	31 Dec 10				0.00	3,716.12	3,747.34	31.22
FX DEAL TRANSACTED ON 31 MAR 2010 GBP / USD EX RATE 0.657726 WITH BROWN BROS	86,178.19	31 Mar 10				0.00	131,024.46	130,995.16	-29.30
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 JUL 2010 USD / CAD EX RATE 0.9406364 WITH BROWN BROS	-70,839.00	2 Jul 10				0.00	-66,633.74	-67,468.93	-835.19
FX DEAL TRANSACTED ON 02 JUN 2010 CAD / USD EX RATE 1.03873 WITH BROWN BROS	3,680.65	2 Jun 10				0.00	3,543.41	3,504.88	-38.53
FX DEAL TRANSACTED ON 02 MAR 2010 CAD / USD EX RATE 1.0356 WITH BROWN BROS	1,065,152.28	2 Mar 10				0.00	1,028,536.38	1,032,674.66	4,138.28
FX DEAL TRANSACTED ON 03 DEC 2010 CAD / USD EX RATE 1.00334 WITH BROWN BROS	31,556.55	3 Dec 10				0.00	31,451.50	31,340.30	-111.20
FX DEAL TRANSACTED ON 03 JUN 2010 CAD / USD EX RATE 1.04042 WITH BROWN BROS	7,382.48	3 Jun 10				0.00	7,095.67	6,975.79	-119.88
FX DEAL TRANSACTED ON 03 MAY 2010 CAD / USD EX RATE 1.01059 WITH BROWN BROS	29,412.16	3 May 10				0.00	29,103.95	28,619.40	-484.55
FX DEAL TRANSACTED ON 03 MAY 2010 CAD / USD EX RATE 1.01559 WITH BROWN BROS	62,352.43	3 May 10				0.00	61,395.28	60,902.94	-492.34
FX DEAL TRANSACTED ON 04 JUN 2010 CAD / USD EX RATE 1.06081 WITH BROWN BROS	7,402.18	4 Jun 10				0.00	6,977.86	7,006.99	29.13
FX DEAL TRANSACTED ON 04 MAY 2010 CAD / USD EX RATE 1.02349 WITH BROWN BROS	96,145.42	4 May 10				0.00	93,938.80	92,777.59	-1,161.21
FX DEAL TRANSACTED ON 05 MAY 2010 CAD / USD EX RATE 1.03189 WITH BROWN BROS	3,676.20	5 May 10				0.00	3,562.59	3,501.48	-61.11
FX DEAL TRANSACTED ON 06 DEC 2010 CAD / USD EX RATE 1.00544 WITH BROWN BROS	25,517.94	6 Dec 10				0.00	25,379.87	25,229.07	-150.80
FX DEAL TRANSACTED ON 06 JUL 2010 USD / CAD EX RATE 0.9482088 WITH BROWN BROS	-125,492.04	6 Jul 10				0.00	-118,992.66	-120,508.99	-1,516.33

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 06 OCT 2010 CAD / USD EX.RATE 1.01011 WITH BROWN BROS	48,989.07	6 Oct 10				0.00	48,498.75	48,329.37	-169.38
FX DEAL TRANSACTED ON 07 DEC 2010 CAD / USD EX.RATE 1.01123 WITH BROWN BROS	87,703.13	7 Dec 10				0.00	86,729.16	86,787.52	58.36
FX DEAL TRANSACTED ON 07 JUL 2010 USD / CAD EX.RATE 0.9533525 WITH BROWN BROS	-311,822.72	7 Jul 10				0.00	-297,276.96	-302,256.31	-4,979.35
FX DEAL TRANSACTED ON 07 OCT 2010 CAD / USD EX.RATE 1.0171 WITH BROWN BROS	138,704.49	7 Oct 10				0.00	136,372.52	137,147.86	775.34
FX DEAL TRANSACTED ON 07 OCT 2010 CAD / USD EX.RATE 1.01711 WITH BROWN BROS	63,687.26	7 Oct 10				0.00	62,615.90	62,972.52	356.62
FX DEAL TRANSACTED ON 08 DEC 2010 CAD / USD EX.RATE 1.01087 WITH BROWN BROS	15,740.50	8 Dec 10				0.00	15,571.24	15,583.88	12.64
FX DEAL TRANSACTED ON 08 FEB 2010 CAD / USD EX.RATE 1.0685 WITH BROWN BROS	21,426.72	8 Feb 10				0.00	20,053.08	19,965.26	-87.82
FX DEAL TRANSACTED ON 08 FEB 2010 CAD / USD EX.RATE 1.0765 WITH BROWN BROS	24,867.01	8 Feb 10				0.00	23,099.87	23,280.45	180.58
FX DEAL TRANSACTED ON 08 MAR 2010 CAD / USD EX.RATE 1.027 WITH BROWN BROS	300,234.68	8 Mar 10				0.00	292,341.46	293,656.77	1,315.31
FX DEAL TRANSACTED ON 08 MAR 2010 CAD / USD EX.RATE 1.0292 WITH BROWN BROS	36,422.08	8 Mar 10				0.00	35,388.73	35,488.73	100.00
FX DEAL TRANSACTED ON 09 DEC 2010 CAD / USD EX.RATE 1.01027 WITH BROWN BROS	65,518.80	9 Dec 10				0.00	64,852.76	65,274.02	421.26
FX DEAL TRANSACTED ON 09 FEB 2010 CAD / USD EX.RATE 1.0663 WITH BROWN BROS	10,801.35	9 Feb 10				0.00	10,129.75	10,205.36	75.61
FX DEAL TRANSACTED ON 09 MAR 2010 CAD / USD EX.RATE 1.026 WITH BROWN BROS	87,418.20	9 Mar 10				0.00	85,202.92	84,966.91	-236.01
FX DEAL TRANSACTED ON 10 DEC 2010 CAD / USD EX.RATE 1.00914 WITH BROWN BROS	72,084.97	10 Dec 10				0.00	71,432.08	71,608.77	176.69
FX DEAL TRANSACTED ON 10 MAR 2010 CAD / USD EX.RATE 1.0247 WITH BROWN BROS	61,604.92	10 Mar 10				0.00	60,119.96	60,607.92	487.96

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 11 MAR 2010 CAD / USD EX.RATE 1.0239 WITH BROWN BROS	18,197.50	11 Mar 10				0.00	17,772.73	17,811.00	38.27
FX DEAL TRANSACTED ON 12 FEB 2010 CAD / USD EX.RATE 1.0493 WITH BROWN BROS	7,291.62	12 Feb 10				0.00	6,949.03	6,970.29	21.26
FX DEAL TRANSACTED ON 12 FEB 2010 CAD / USD EX.RATE 1.0503 WITH BROWN BROS	10,913.24	12 Feb 10				0.00	10,390.59	10,465.32	74.73
FX DEAL TRANSACTED ON 12 MAR 2010 CAD / USD EX.RATE 1.0183 WITH BROWN BROS	47,815.41	12 Mar 10				0.00	46,956.11	47,115.74	159.63
FX DEAL TRANSACTED ON 12 OCT 2010 CAD / USD EX.RATE 1.0094 WITH BROWN BROS	22,457.85	12 Oct 10				0.00	22,236.82	22,389.56	152.74
FX DEAL TRANSACTED ON 13 DEC 2010 CAD / USD EX.RATE 1.00704 WITH BROWN BROS	9,338.82	13 Dec 10				0.00	9,273.53	9,307.64	34.11
FX DEAL TRANSACTED ON 14 JAN 2010 USD / CAD EX.RATE 0.9765625 WITH BROWN BROS	-246,727.23	14 Jan 10				0.00	-240,944.56	-240,357.75	586.81
FX DEAL TRANSACTED ON 14 OCT 2010 CAD / USD EX.RATE 1.00359 WITH BROWN BROS	30,047.92	14 Oct 10				0.00	29,940.43	29,640.37	-300.06
FX DEAL TRANSACTED ON 15 DEC 2010 CAD / USD EX.RATE 1.00378 WITH BROWN BROS	31,155.59	15 Dec 10				0.00	31,038.27	30,815.08	-223.19
FX DEAL TRANSACTED ON 15 JAN 2010 USD / CAD EX.RATE 0.9694619 WITH BROWN BROS	-949,209.20	15 Jan 10				0.00	-920,222.20	-920,088.40	133.80
FX DEAL TRANSACTED ON 15 OCT 2010 CAD / USD EX.RATE 1.00954 WITH BROWN BROS	26,285.14	15 Oct 10				0.00	26,036.75	25,472.57	-564.18
FX DEAL TRANSACTED ON 16 FEB 2010 CAD / USD EX.RATE 1.044 WITH BROWN BROS	3,701.10	16 Feb 10				0.00	3,545.11	3,553.80	8.69
FX DEAL TRANSACTED ON 16 NOV 2010 CAD / USD EX.RATE 1.02114 WITH BROWN BROS	101,028.35	16 Nov 10				0.00	98,936.83	99,139.74	202.91
FX DEAL TRANSACTED ON 19 JAN 2010 USD / CAD EX.RATE 0.9694619 WITH BROWN BROS	-246,900.20	19 Jan 10				0.00	-239,360.35	-235,535.61	3,824.74
FX DEAL TRANSACTED ON 19 OCT 2010 CAD / USD EX.RATE 1.03234 WITH BROWN BROS	122,791.68	19 Oct 10				0.00	118,945.00	120,330.91	1,385.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 20 JAN 2010 USD / CAD EX.RATE 0.9551007 WITH BROWN BROS	-284,997.12	20 Jan 10				0.00	-272,200.95	-270,459.90	1,741.05
FX DEAL TRANSACTED ON 20 MAY 2010 CAD / USD EX.RATE 1.07159 WITH BROWN BROS	7,398.76	20 May 10				0.00	6,904.47	6,843.10	-61.37
FX DEAL TRANSACTED ON 21 JAN 2010 USD / CAD EX.RATE 0.949839 WITH BROWN BROS	-194,000.40	21 Jan 10				0.00	-184,269.15	-183,096.98	1,172.17
FX DEAL TRANSACTED ON 21 MAY 2010 CAD / USD EX.RATE 1.061 WITH BROWN BROS	66,089.88	21 May 10				0.00	62,290.18	62,167.13	-123.05
FX DEAL TRANSACTED ON 22 MAR 2010 CAD / USD EX.RATE 1.018 WITH BROWN BROS	44,370.00	22 Mar 10				0.00	43,585.46	43,216.13	-369.33
FX DEAL TRANSACTED ON 23 NOV 2010 CAD / USD EX.RATE 1.02305 WITH BROWN BROS	64,395.10	23 Nov 10				0.00	62,944.24	63,884.03	939.79
FX DEAL TRANSACTED ON 24 MAR 2010 CAD / USD EX.RATE 1.02619 WITH BROWN BROS	11,050.62	24 Mar 10				0.00	10,768.59	10,745.97	-22.62
FX DEAL TRANSACTED ON 24 NOV 2010 CAD / USD EX.RATE 1.01005 WITH BROWN BROS	41,353.92	24 Nov 10				0.00	40,942.45	40,562.94	-379.51
FX DEAL TRANSACTED ON 25 JAN 2010 USD / CAD EX.RATE 0.9453494 WITH BROWN BROS	-42,569.75	25 Jan 10				0.00	-40,243.29	-39,917.25	326.04
FX DEAL TRANSACTED ON 25 MAR 2010 CAD / USD EX.RATE 1.0242 WITH BROWN BROS	14,728.80	25 Mar 10				0.00	14,380.79	14,456.30	75.51
FX DEAL TRANSACTED ON 25 MAY 2010 CAD / USD EX.RATE 1.06519 WITH BROWN BROS	33,149.52	25 May 10				0.00	31,120.76	31,439.23	318.47
FX DEAL TRANSACTED ON 26 FEB 2010 CAD / USD EX.RATE 1.0608 WITH BROWN BROS	39,868.12	26 Feb 10				0.00	37,583.07	38,092.99	509.92
FX DEAL TRANSACTED ON 26 JAN 2010 USD / CAD EX.RATE 0.9407249 WITH BROWN BROS	-175,298.24	26 Jan 10				0.00	-164,907.42	-165,149.79	-242.37
FX DEAL TRANSACTED ON 26 MAY 2010 CAD / USD EX.RATE 1.07109 WITH BROWN BROS	14,776.96	26 May 10				0.00	13,796.19	14,014.57	218.38
FX DEAL TRANSACTED ON 26 NOV 2010 CAD / USD EX.RATE 1.01974 WITH BROWN BROS	61,757.99	26 Nov 10				0.00	60,562.49	60,128.51	-433.98

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 27 JAN 2010 CAD / USD EX RATE 1.0638 WITH BROWN BROS	13,920.72	27 Jan 10				0.00	13,085.84	13,064.97	-20.87
FX DEAL TRANSACTED ON 28 JAN 2010 CAD / USD EX RATE 1.06641 WITH BROWN BROS	56,273.42	28 Jan 10				0.00	52,769.03	52,772.00	2.97
FX DEAL TRANSACTED ON 29 APR 2010 CAD / USD EX RATE 1.00478 WITH BROWN BROS	22,053.24	29 Apr 10				0.00	21,948.33	21,738.04	-210.29
FX DEAL TRANSACTED ON 29 MAR 2010 CAD / USD EX RATE 1.0203 WITH BROWN BROS	36,934.10	29 Mar 10				0.00	36,199.26	36,404.42	205.16
FX DEAL TRANSACTED ON 29 MAR 2010 CAD / USD EX RATE 1.0245 WITH BROWN BROS	11,026.44	29 Mar 10				0.00	10,762.75	10,818.72	55.97
FX DEAL TRANSACTED ON 29 NOV 2010 CAD / USD EX RATE 1.01734 WITH BROWN BROS	14,620.00	29 Nov 10				0.00	14,370.81	14,338.96	-31.85
FX DEAL TRANSACTED ON 30 NOV 2010 CAD / USD EX RATE 1.02594 WITH BROWN BROS	52,948.42	30 Nov 10				0.00	51,609.67	52,700.73	1,091.06
Danish krone - DKK									
FX DEAL TRANSACTED ON 03 MAR 2010 DKK / USD EX RATE 5.41975 WITH BROWN BROS	10,841,472.81	3 Mar 10				0.00	2,000,364.00	1,982,368.24	-17,995.76
FX DEAL TRANSACTED ON 04 AUG 2010 USD / DKK EX RATE 0.176553 WITH BROWN BROS	-7,817,222.85	4 Aug 10				0.00	-1,380,154.53	-1,394,426.17	-14,271.64
FX DEAL TRANSACTED ON 04 MAR 2010 DKK / USD EX RATE 5.48011 WITH BROWN BROS	1,262,373.91	4 Mar 10				0.00	230,355.58	231,587.87	1,232.29
FX DEAL TRANSACTED ON 12 JAN 2010 USD / DKK EX RATE 0.1948558 WITH BROWN BROS	-320,434.93	12 Jan 10				0.00	-62,438.61	-62,328.09	110.52
Euro - EUR									
FX DEAL TRANSACTED ON 01 APR 2010 USD / EUR EX RATE 1.3584 WITH BROWN BROS	-187,390.17	1 Apr 10				0.00	-254,550.81	-253,098.52	1,452.29
FX DEAL TRANSACTED ON 01 APR 2010 USD / EUR EX RATE 1.3584 WITH BROWN BROS	-617,316.46	1 Apr 10				0.00	-838,562.68	-823,777.95	14,784.73

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 01 DEC 2010 EUR / USD EX.RATE 0.7610929 WITH BROWN BROS	456,884.95	1 Dec 10				0.00	600,301.14	611,426.31	11,125.17
FX DEAL TRANSACTED ON 01 DEC 2010 EUR / USD EX.RATE 0.7619628 WITH BROWN BROS	354,883.11	1 Dec 10				0.00	465,748.59	467,363.29	1,614.70
FX DEAL TRANSACTED ON 01 DEC 2010 USD / EUR EX.RATE 1.3124 WITH BROWN BROS	-619,148.06	1 Dec 10				0.00	-812,569.91	-828,574.93	-16,005.02
FX DEAL TRANSACTED ON 01 FEB 2010 USD / EUR EX.RATE 1.3917 WITH BROWN BROS	-25,584.71	1 Feb 10				0.00	-35,606.24	-35,597.29	8.95
FX DEAL TRANSACTED ON 01 JUL 2010 EUR / USD EX.RATE 0.8036066 WITH BROWN BROS	84,638.58	1 Jul 10				0.00	105,323.40	105,417.35	93.95
FX DEAL TRANSACTED ON 01 JUL 2010 USD / EUR EX.RATE 1.2444 WITH BROWN BROS	-120,703.67	1 Jul 10				0.00	-150,203.65	-151,259.80	-1,056.15
FX DEAL TRANSACTED ON 01 MAR 2010 USD / EUR EX.RATE 1.35 WITH BROWN BROS	-96,564.44	1 Mar 10				0.00	-130,361.99	-132,196.72	-1,834.73
FX DEAL TRANSACTED ON 01 OCT 2010 EUR / USD EX.RATE 0.7273309 WITH BROWN BROS	45,876.66	1 Oct 10				0.00	63,075.36	63,491.00	415.64
FX DEAL TRANSACTED ON 01 SEP 2010 EUR / USD EX.RATE 0.7804573 WITH BROWN BROS	63,405.93	1 Sep 10				0.00	81,242.02	81,337.13	95.11
FX DEAL TRANSACTED ON 02 AUG 2010 EUR / USD EX.RATE 0.7589557 WITH BROWN BROS	41,346.88	2 Aug 10				0.00	54,478.65	54,666.78	188.13
FX DEAL TRANSACTED ON 02 DEC 2010 EUR / USD EX.RATE 0.7568877 WITH BROWN BROS	160,675.19	2 Dec 10				0.00	212,284.06	215,023.58	2,739.52
FX DEAL TRANSACTED ON 02 DEC 2010 USD / EUR EX.RATE 1.32119 WITH BROWN BROS	-574,754.84	2 Dec 10				0.00	-759,360.35	-763,647.98	-4,287.63
FX DEAL TRANSACTED ON 02 FEB 2010 USD / EUR EX.RATE 1.3957 WITH BROWN BROS	-85,302.66	2 Feb 10				0.00	-119,056.92	-117,547.07	1,509.85
FX DEAL TRANSACTED ON 02 FEB 2010 USD / EUR EX.RATE 1.3964 WITH BROWN BROS	-14,421.39	2 Feb 10				0.00	-20,138.03	-19,872.68	265.35
FX DEAL TRANSACTED ON 02 JUL 2010 EUR / USD EX.RATE 0.7971303 WITH BROWN BROS	7,003.50	2 Jul 10				0.00	8,785.89	8,776.44	-9.45

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 02 JUL 2010 USD / EUR EX.RATE 1.2545 WITH BROWN BROS	-187,880.30	2 Jul 10				0.00	-235,695.84	-237,621.61	-1,925.77
FX DEAL TRANSACTED ON 02 MAR 2010 USD / EUR EX.RATE 1.3568 WITH BROWN BROS	-86,915.75	2 Mar 10				0.00	-117,927.29	-118,266.25	-338.96
FX DEAL TRANSACTED ON 02 NOV 2010 EUR / USD EX.RATE 0.7119515 WITH BROWN BROS	31,015.42	2 Nov 10				0.00	43,563.95	44,117.89	553.94
FX DEAL TRANSACTED ON 02 SEP 2010 EUR / USD EX.RATE 0.7799095 WITH BROWN BROS	67,810.32	2 Sep 10				0.00	86,946.39	87,332.91	386.52
FX DEAL TRANSACTED ON 03 AUG 2010 EUR / USD EX.RATE 0.7550019 WITH BROWN BROS	71,797.07	3 Aug 10				0.00	95,095.22	94,370.07	-725.15
FX DEAL TRANSACTED ON 03 AUG 2010 EUR / USD EX.RATE 0.7550019 WITH BROWN BROS	169,882.73	3 Aug 10				0.00	225,009.68	223,489.24	-1,520.44
FX DEAL TRANSACTED ON 03 DEC 2010 EUR / USD EX.RATE 0.7473842 WITH BROWN BROS	225,355.88	3 Dec 10				0.00	301,526.17	299,419.07	-2,107.10
FX DEAL TRANSACTED ON 03 DEC 2010 EUR / USD EX.RATE 0.7473897 WITH BROWN BROS	27,096.66	3 Dec 10				0.00	36,255.06	36,159.14	-95.92
FX DEAL TRANSACTED ON 03 FEB 2010 USD / EUR EX.RATE 1.39239 WITH BROWN BROS	-15,005.48	3 Feb 10				0.00	-20,893.48	-20,513.24	380.24
FX DEAL TRANSACTED ON 03 JUN 2010 EUR / USD EX.RATE 0.8213485 WITH BROWN BROS	37,784.91	3 Jun 10				0.00	46,003.51	45,077.40	-926.11
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX.RATE 0.728173 WITH BROWN BROS	3,721,954.43	3 Mar 10				0.00	5,111,360.02	5,064,835.91	-46,524.11
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX.RATE 0.728173 WITH BROWN BROS	1,701,942.02	3 Mar 10				0.00	2,337,276.98	2,315,832.36	-21,444.62
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX.RATE 0.7298737 WITH BROWN BROS	2,665,419.16	3 Mar 10				0.00	3,651,890.79	3,627,102.62	-24,788.17
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX.RATE 0.7298737 WITH BROWN BROS	480,757.66	3 Mar 10				0.00	658,686.07	654,166.91	-4,519.16
FX DEAL TRANSACTED ON 03 MAY 2010 EUR / USD EX.RATE 0.757748 WITH BROWN BROS	50,186.70	3 May 10				0.00	66,231.39	65,408.32	-823.07

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 03 NOV 2010 EUR / USD EX RATE 0.7113489 WITH BROWN BROS	26,156.23	3 Nov 10				0.00	36,769.91	36,702.42	-67.49
FX DEAL TRANSACTED ON 03 SEP 2010 EUR / USD EX RATE 0.7759216 WITH BROWN BROS	76,192.77	3 Sep 10				0.00	98,196.48	96,966.73	-1,229.75
FX DEAL TRANSACTED ON 04 AUG 2010 EUR / USD EX RATE 0.7595841 WITH BROWN BROS	68,384.84	4 Aug 10				0.00	90,029.33	90,893.71	864.38
FX DEAL TRANSACTED ON 04 AUG 2010 EUR / USD EX RATE 0.7595898 WITH BROWN BROS	44,157.50	4 Aug 10				0.00	58,133.35	58,091.40	-41.95
FX DEAL TRANSACTED ON 04 MAY 2010 EUR / USD EX RATE 0.7671653 WITH BROWN BROS	19,832.62	4 May 10				0.00	25,851.82	25,514.66	-337.16
FX DEAL TRANSACTED ON 04 MAY 2010 EUR / USD EX RATE 0.7692781 WITH BROWN BROS	234,890.48	4 May 10				0.00	305,338.83	298,534.06	-6,804.77
FX DEAL TRANSACTED ON 04 NOV 2010 EUR / USD EX RATE 0.7041758 WITH BROWN BROS	24,342.81	4 Nov 10				0.00	34,569.22	33,837.72	-731.50
FX DEAL TRANSACTED ON 04 OCT 2010 EUR / USD EX RATE 0.7303002 WITH BROWN BROS	42,468.58	4 Oct 10				0.00	58,152.23	58,986.74	834.51
FX DEAL TRANSACTED ON 05 AUG 2010 EUR / USD EX RATE 0.7595898 WITH BROWN BROS	20,666.35	5 Aug 10				0.00	27,207.25	27,372.58	165.33
FX DEAL TRANSACTED ON 05 AUG 2010 EUR / USD EX RATE 0.7595898 WITH BROWN BROS	11,114.73	5 Aug 10				0.00	14,632.54	14,773.14	140.60
FX DEAL TRANSACTED ON 05 JUL 2010 EUR / USD EX RATE 0.7981483 WITH BROWN BROS	14,006.46	5 Jul 10				0.00	17,548.69	17,714.67	165.98
FX DEAL TRANSACTED ON 05 JUL 2010 USD / EUR EX RATE 1.2529 WITH BROWN BROS	-104,508.73	5 Jul 10				0.00	-130,938.99	-132,025.88	-1,086.89
FX DEAL TRANSACTED ON 05 MAY 2010 EUR / USD EX RATE 0.7793503 WITH BROWN BROS	884,063.01	5 May 10				0.00	1,134,358.93	1,118,383.90	-15,975.03
FX DEAL TRANSACTED ON 05 MAY 2010 USD / EUR EX RATE 1.28152 WITH BROWN BROS	-305,557.13	5 May 10				0.00	-391,577.57	-386,545.04	5,032.53
FX DEAL TRANSACTED ON 05 NOV 2010 EUR / USD EX RATE 0.7113438 WITH BROWN BROS	267,037.12	5 Nov 10				0.00	375,398.11	371,515.38	-3,882.73

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 05 OCT 2010 EUR / USD EX.RATE 0.7228567 WITH BROWN BROS	32,223.32	5 Oct 10				0.00	44,577.74	44,920.92	343.18
FX DEAL TRANSACTED ON 06 AUG 2010 EUR / USD EX.RATE 0.7532957 WITH BROWN BROS	94,704.52	6 Aug 10				0.00	125,720.25	125,436.14	-284.11
FX DEAL TRANSACTED ON 06 AUG 2010 EUR / USD EX.RATE 0.7533013 WITH BROWN BROS	34,235.57	6 Aug 10				0.00	45,447.38	44,805.80	-641.58
FX DEAL TRANSACTED ON 06 DEC 2010 EUR / USD EX.RATE 0.752961 WITH BROWN BROS	10,537.64	6 Dec 10				0.00	13,994.93	13,924.96	-69.97
FX DEAL TRANSACTED ON 06 MAY 2010 EUR / USD EX.RATE 0.7912644 WITH BROWN BROS	101,233.15	6 May 10				0.00	127,938.45	129,978.31	2,039.86
FX DEAL TRANSACTED ON 06 MAY 2010 USD / EUR EX.RATE 1.2705 WITH BROWN BROS	-279,544.40	6 May 10				0.00	-355,161.16	-358,921.05	-3,759.89
FX DEAL TRANSACTED ON 06 OCT 2010 EUR / USD EX.RATE 0.7172572 WITH BROWN BROS	17,903.95	6 Oct 10				0.00	24,961.69	24,959.00	-2.69
FX DEAL TRANSACTED ON 07 APR 2010 USD / EUR EX.RATE 1.3348 WITH BROWN BROS	-43,236.99	7 Apr 10				0.00	-57,712.73	-58,134.29	-421.56
FX DEAL TRANSACTED ON 07 MAY 2010 EUR / USD EX.RATE 0.7858546 WITH BROWN BROS	189,104.87	7 May 10				0.00	240,635.95	242,801.21	2,165.26
FX DEAL TRANSACTED ON 07 MAY 2010 USD / EUR EX.RATE 1.27251 WITH BROWN BROS	-85,040.02	7 May 10				0.00	-108,214.28	-107,920.04	294.24
FX DEAL TRANSACTED ON 07 OCT 2010 EUR / USD EX.RATE 0.7202017 WITH BROWN BROS	253,866.71	7 Oct 10				0.00	352,493.93	352,722.43	228.50
FX DEAL TRANSACTED ON 07 OCT 2010 EUR / USD EX.RATE 0.7202017 WITH BROWN BROS	60,122.97	7 Oct 10				0.00	83,480.74	83,534.86	54.12
FX DEAL TRANSACTED ON 07 SEP 2010 EUR / USD EX.RATE 0.7856694 WITH BROWN BROS	19,521.24	7 Sep 10				0.00	24,846.63	24,866.16	19.53
FX DEAL TRANSACTED ON 08 APR 2010 USD / EUR EX.RATE 1.3346 WITH BROWN BROS	-36,538.55	8 Apr 10				0.00	-48,764.35	-49,721.66	-957.31
FX DEAL TRANSACTED ON 08 DEC 2010 EUR / USD EX.RATE 0.7557608 WITH BROWN BROS	24,948.27	8 Dec 10				0.00	33,010.80	32,984.11	-26.69

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 08 JUL 2010 EUR / USD EX.RATE 0.7893283 WITH BROWN BROS	90,275.96	8 Jul 10				0.00	114,370.61	113,612.30	-758.31
FX DEAL TRANSACTED ON 08 NOV 2010 EUR / USD EX.RATE 0.7173087 WITH BROWN BROS	46,498.84	8 Nov 10				0.00	64,824.03	64,691.51	-132.52
FX DEAL TRANSACTED ON 08 OCT 2010 EUR / USD EX.RATE 0.7178287 WITH BROWN BROS	17,843.97	8 Oct 10				0.00	24,858.26	24,686.24	-172.02
FX DEAL TRANSACTED ON 08 OCT 2010 EUR / USD EX.RATE 0.718138 WITH BROWN BROS	92,183.63	8 Oct 10				0.00	128,364.78	127,531.44	-833.34
FX DEAL TRANSACTED ON 09 APR 2010 USD / EUR EX.RATE 1.34699 WITH BROWN BROS	-47,062.09	9 Apr 10				0.00	-63,392.16	-63,827.96	-435.80
FX DEAL TRANSACTED ON 09 AUG 2010 EUR / USD EX.RATE 0.754717 WITH BROWN BROS	20,643.84	9 Aug 10				0.00	27,353.09	26,630.55	-722.54
FX DEAL TRANSACTED ON 09 DEC 2010 USD / EUR EX.RATE 1.3218 WITH BROWN BROS	-78,299.37	9 Dec 10				0.00	-103,496.11	-103,519.60	-23.49
FX DEAL TRANSACTED ON 09 FEB 2010 EUR / USD EX.RATE 0.7256367 WITH BROWN BROS	61,364.79	9 Feb 10				0.00	84,566.82	83,492.93	-1,073.89
FX DEAL TRANSACTED ON 09 JUL 2010 EUR / USD EX.RATE 0.7909578 WITH BROWN BROS	34,127.11	9 Jul 10				0.00	43,146.56	43,237.34	90.78
FX DEAL TRANSACTED ON 10 AUG 2010 EUR / USD EX.RATE 0.7627765 WITH BROWN BROS	49,810.40	10 Aug 10				0.00	65,301.43	64,255.42	-1,046.01
FX DEAL TRANSACTED ON 10 AUG 2010 EUR / USD EX.RATE 0.7627765 WITH BROWN BROS	17,071.83	10 Aug 10				0.00	22,381.17	21,927.91	-453.26
FX DEAL TRANSACTED ON 10 FEB 2010 EUR / USD EX.RATE 0.7275902 WITH BROWN BROS	75,918.66	10 Feb 10				0.00	104,342.61	103,294.92	-1,047.69
FX DEAL TRANSACTED ON 10 MAY 2010 USD / EUR EX.RATE 1.2816 WITH BROWN BROS	-665,669.03	10 May 10				0.00	-853,121.43	-844,101.65	9,019.78
FX DEAL TRANSACTED ON 10 NOV 2010 EUR / USD EX.RATE 0.7278285 WITH BROWN BROS	98,363.26	10 Nov 10				0.00	135,146.20	134,782.26	-363.94
FX DEAL TRANSACTED ON 11 AUG 2010 EUR / USD EX.RATE 0.7748935 WITH BROWN BROS	43,191.01	11 Aug 10				0.00	55,738.00	55,476.70	-261.30

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 11 AUG 2010 EUR / USD EX.RATE 0.7748995 WITH BROWN BROS	27,068.73	11 Aug 10				0.00	34,931.93	34,542.41	-389.52
FX DEAL TRANSACTED ON 11 AUG 2010 USD / EUR EX.RATE 1.301 WITH BROWN BROS	-270,864.84	11 Aug 10				0.00	-352,395.16	-347,912.36	4,482.80
FX DEAL TRANSACTED ON 11 NOV 2010 EUR / USD EX.RATE 0.7327671 WITH BROWN BROS	49,337.48	11 Nov 10				0.00	67,330.37	67,074.31	-256.06
FX DEAL TRANSACTED ON 11 OCT 2010 EUR / USD EX.RATE 0.7198958 WITH BROWN BROS	141,650.59	11 Oct 10				0.00	196,765.42	197,751.31	985.89
FX DEAL TRANSACTED ON 12 APR 2010 USD / EUR EX.RATE 1.3575 WITH BROWN BROS	-159,675.42	12 Apr 10				0.00	-216,759.38	-217,581.70	-822.32
FX DEAL TRANSACTED ON 12 AUG 2010 EUR / USD EX.RATE 0.7773028 WITH BROWN BROS	43,936.09	12 Aug 10				0.00	56,523.78	56,435.91	-87.87
FX DEAL TRANSACTED ON 12 JAN 2010 EUR / USD EX.RATE 0.6892749 WITH BROWN BROS	61,381.53	12 Jan 10				0.00	89,052.32	88,843.63	-208.69
FX DEAL TRANSACTED ON 12 NOV 2010 EUR / USD EX.RATE 0.7300389 WITH BROWN BROS	600,354.92	12 Nov 10				0.00	822,360.17	813,721.04	-8,639.13
FX DEAL TRANSACTED ON 12 NOV 2010 EUR / USD EX.RATE 0.7302522 WITH BROWN BROS	92,864.08	12 Nov 10				0.00	127,167.14	125,867.97	-1,299.17
FX DEAL TRANSACTED ON 12 NOV 2010 EUR / USD EX.RATE 0.7305723 WITH BROWN BROS	171,504.51	12 Nov 10				0.00	234,753.66	232,457.21	-2,296.45
FX DEAL TRANSACTED ON 12 NOV 2010 USD / EUR EX.RATE 1.3698 WITH BROWN BROS	-312,169.97	12 Nov 10				0.00	-427,610.42	-424,395.10	3,215.32
FX DEAL TRANSACTED ON 12 OCT 2010 EUR / USD EX.RATE 0.7207259 WITH BROWN BROS	179,862.14	12 Oct 10				0.00	249,556.92	253,326.82	3,769.90
FX DEAL TRANSACTED ON 13 APR 2010 USD / EUR EX.RATE 1.3574 WITH BROWN BROS	-53,231.19	13 Apr 10				0.00	-72,256.02	-72,213.43	42.59
FX DEAL TRANSACTED ON 13 JAN 2010 EUR / USD EX.RATE 0.6887527 WITH BROWN BROS	24,576.37	13 Jan 10				0.00	35,682.43	35,571.84	-110.59
FX DEAL TRANSACTED ON 13 OCT 2010 EUR / USD EX.RATE 0.7163016 WITH BROWN BROS	32,468.03	13 Oct 10				0.00	45,327.32	45,492.58	165.26

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 14 APR 2010 USD / EUR EX.RATE 1.36551 WITH BROWN BROS	-43,815.09	14 Apr 10				0.00	-59,829.94	-59,183.24	646.70
FX DEAL TRANSACTED ON 14 DEC 2010 EUR / USD EX.RATE 0.7454953 WITH BROWN BROS	10,297.11	14 Dec 10				0.00	13,812.44	13,586.52	-225.92
FX DEAL TRANSACTED ON 14 JAN 2010 EUR / USD EX.RATE 0.6898455 WITH BROWN BROS	314,924.07	14 Jan 10				0.00	456,513.93	453,002.56	-3,511.37
FX DEAL TRANSACTED ON 14 MAY 2010 EUR / USD EX.RATE 0.8084074 WITH BROWN BROS	114,843.95	14 May 10				0.00	142,061.97	141,665.75	-396.22
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX.RATE 1.237 WITH BROWN BROS	-129,002.60	14 May 10				0.00	-159,576.22	-159,621.36	-45.14
FX DEAL TRANSACTED ON 14 SEP 2010 EUR / USD EX.RATE 0.7681672 WITH BROWN BROS	116,229.88	14 Sep 10				0.00	151,308.06	152,278.57	970.51
FX DEAL TRANSACTED ON 15 APR 2010 USD / EUR EX.RATE 1.3537 WITH BROWN BROS	-85,420.58	15 Apr 10				0.00	-115,633.84	-115,027.36	606.48
FX DEAL TRANSACTED ON 15 DEC 2010 EUR / USD EX.RATE 0.7517667 WITH BROWN BROS	176,671.06	15 Dec 10				0.00	235,007.84	233,108.64	-1,899.20
FX DEAL TRANSACTED ON 15 DEC 2010 EUR / USD EX.RATE 0.7517667 WITH BROWN BROS	40,696.55	15 Dec 10				0.00	54,134.55	53,515.96	-618.59
FX DEAL TRANSACTED ON 15 JAN 2010 EUR / USD EX.RATE 0.6953233 WITH BROWN BROS	114,191.67	15 Jan 10				0.00	164,228.18	163,082.82	-1,145.36
FX DEAL TRANSACTED ON 15 NOV 2010 EUR / USD EX.RATE 0.7342737 WITH BROWN BROS	115,505.08	15 Nov 10				0.00	157,305.21	156,411.21	-894.00
FX DEAL TRANSACTED ON 15 SEP 2010 EUR / USD EX.RATE 0.7690592 WITH BROWN BROS	49,793.70	15 Sep 10				0.00	64,746.25	64,958.37	212.12
FX DEAL TRANSACTED ON 16 APR 2010 USD / EUR EX.RATE 1.3491 WITH BROWN BROS	-37,446.57	16 Apr 10				0.00	-50,519.17	-50,408.70	110.47
FX DEAL TRANSACTED ON 16 DEC 2010 EUR / USD EX.RATE 0.7567159 WITH BROWN BROS	40,123.21	16 Dec 10				0.00	53,022.82	52,563.41	-459.41
FX DEAL TRANSACTED ON 16 DEC 2010 EUR / USD EX.RATE 0.7567159 WITH BROWN BROS	186,491.92	16 Dec 10				0.00	246,449.07	245,236.87	-1,212.20

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 16 DEC 2010 USD / EUR EX.RATE 1.3236 WITH BROWN BROS	-427,590.18	16 Dec 10				0.00	-565,958.36	-560,164.55	5,793.81
FX DEAL TRANSACTED ON 16 NOV 2010 EUR / USD EX.RATE 0.7349753 WITH BROWN BROS	39,588.41	16 Nov 10				0.00	53,863.59	53,848.16	-15.43
FX DEAL TRANSACTED ON 16 SEP 2010 EUR / USD EX.RATE 0.7638836 WITH BROWN BROS	69,949.72	16 Sep 10				0.00	91,571.18	91,525.71	-45.47
FX DEAL TRANSACTED ON 17 DEC 2010 EUR / USD EX.RATE 0.7579777 WITH BROWN BROS	363,023.19	17 Dec 10				0.00	478,936.49	476,776.48	-2,160.01
FX DEAL TRANSACTED ON 17 DEC 2010 EUR / USD EX.RATE 0.7595898 WITH BROWN BROS	65,102.97	17 Dec 10				0.00	85,708.06	85,502.98	-205.08
FX DEAL TRANSACTED ON 17 JUN 2010 EUR / USD EX.RATE 0.8087278 WITH BROWN BROS	35,014.00	17 Jun 10				0.00	43,295.16	43,347.33	52.17
FX DEAL TRANSACTED ON 17 MAY 2010 EUR / USD EX.RATE 0.8065752 WITH BROWN BROS	183,276.96	17 May 10				0.00	227,228.61	226,099.62	-1,128.99
FX DEAL TRANSACTED ON 17 MAY 2010 EUR / USD EX.RATE 0.8126117 WITH BROWN BROS	106,071.32	17 May 10				0.00	130,531.37	131,247.34	715.97
FX DEAL TRANSACTED ON 17 MAY 2010 USD / EUR EX.RATE 1.2306 WITH BROWN BROS	-122,057.16	17 May 10				0.00	-150,203.54	-150,575.81	-372.27
FX DEAL TRANSACTED ON 17 SEP 2010 EUR / USD EX.RATE 0.7661074 WITH BROWN BROS	66,490.34	17 Sep 10				0.00	86,789.84	87,318.44	528.60
FX DEAL TRANSACTED ON 18 AUG 2010 EUR / USD EX.RATE 0.7781556 WITH BROWN BROS	160,030.68	18 Aug 10				0.00	205,653.83	203,006.92	-2,646.91
FX DEAL TRANSACTED ON 18 JAN 2010 EUR / USD EX.RATE 0.6946857 WITH BROWN BROS	58,276.74	18 Jan 10				0.00	83,889.37	82,260.53	-1,628.84
FX DEAL TRANSACTED ON 18 JUN 2010 EUR / USD EX.RATE 0.8084009 WITH BROWN BROS	31,429.49	18 Jun 10				0.00	38,878.59	38,601.70	-276.89
FX DEAL TRANSACTED ON 18 MAY 2010 EUR / USD EX.RATE 0.8087997 WITH BROWN BROS	120,822.14	18 May 10				0.00	149,384.49	149,052.23	-332.26
FX DEAL TRANSACTED ON 18 MAY 2010 USD / EUR EX.RATE 1.2364 WITH BROWN BROS	-121,993.42	18 May 10				0.00	-150,832.66	-150,472.79	359.87

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 18 OCT 2010 USD / EUR EX.RATE 1.39778 WITH BROWN BROS	-187,591.00	18 Oct 10				0.00	-262,210.95	-262,036.48	174.47
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX.RATE 0.7415097 WITH BROWN BROS	50,035.82	19 Apr 10				0.00	67,478.31	67,012.97	-465.34
FX DEAL TRANSACTED ON 19 APR 2010 USD / EUR EX.RATE 1.3459 WITH BROWN BROS	-46,001.18	19 Apr 10				0.00	-61,912.99	-61,609.38	303.61
FX DEAL TRANSACTED ON 19 APR 2010 USD / EUR EX.RATE 1.3459 WITH BROWN BROS	-900,421.69	19 Apr 10				0.00	-1,211,877.55	-1,212,102.60	-225.05
FX DEAL TRANSACTED ON 19 FEB 2010 USD / EUR EX.RATE 1.3607 WITH BROWN BROS	-576,079.85	19 Feb 10				0.00	-783,871.85	-781,769.19	2,102.66
FX DEAL TRANSACTED ON 19 JAN 2010 EUR / USD EX.RATE 0.700035 WITH BROWN BROS	62,617.02	19 Jan 10				0.00	89,448.41	88,008.22	-1,440.19
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX.RATE 0.8123477 WITH BROWN BROS	124,948.92	19 May 10				0.00	153,812.12	154,118.25	306.13
FX DEAL TRANSACTED ON 19 MAY 2010 USD / EUR EX.RATE 1.23102 WITH BROWN BROS	-132,129.71	19 May 10				0.00	-162,654.32	-165,915.27	-3,260.95
FX DEAL TRANSACTED ON 19 OCT 2010 USD / EUR EX.RATE 1.38088 WITH BROWN BROS	-98,142.32	19 Oct 10				0.00	-135,522.77	-137,418.87	-1,896.10
FX DEAL TRANSACTED ON 20 APR 2010 USD / EUR EX.RATE 1.3438 WITH BROWN BROS	-63,542.72	20 Apr 10				0.00	-85,388.71	-84,521.35	867.36
FX DEAL TRANSACTED ON 20 APR 2010 USD / EUR EX.RATE 1.3438 WITH BROWN BROS	-349,772.40	20 Apr 10				0.00	-470,024.15	-468,450.18	1,573.97
FX DEAL TRANSACTED ON 20 DEC 2010 EUR / USD EX.RATE 0.7620151 WITH BROWN BROS	24,900.29	20 Dec 10				0.00	32,676.90	32,611.91	-64.99
FX DEAL TRANSACTED ON 20 DEC 2010 USD / EUR EX.RATE 1.3117 WITH BROWN BROS	-293,800.43	20 Dec 10				0.00	-385,378.02	-384,790.44	587.58
FX DEAL TRANSACTED ON 20 JAN 2010 EUR / USD EX.RATE 0.7095268 WITH BROWN BROS	93,581.06	20 Jan 10				0.00	131,892.21	132,220.68	328.47
FX DEAL TRANSACTED ON 20 JUL 2010 USD / EUR EX.RATE 1.288 WITH BROWN BROS	-254,050.56	20 Jul 10				0.00	-327,217.12	-327,915.75	-698.63

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 20 MAY 2010 EUR / USD EX.RATE 0.8002561 WITH BROWN BROS	1,254,399.19	20 May 10				0.00	1,567,497.23	1,575,148.98	7,651.75
FX DEAL TRANSACTED ON 20 MAY 2010 EUR / USD EX.RATE 0.8004418 WITH BROWN BROS	82,565.14	20 May 10				0.00	103,149.46	102,199.13	-950.33
FX DEAL TRANSACTED ON 20 MAY 2010 EUR / USD EX.RATE 0.8004483 WITH BROWN BROS	40,963.89	20 May 10				0.00	51,176.19	51,438.35	262.16
FX DEAL TRANSACTED ON 20 OCT 2010 USD / EUR EX.RATE 1.39534 WITH BROWN BROS	-63,029.82	20 Oct 10				0.00	-87,948.03	-87,765.88	182.15
FX DEAL TRANSACTED ON 20 SEP 2010 EUR / USD EX.RATE 0.7654623 WITH BROWN BROS	20,929.01	20 Sep 10				0.00	27,341.66	28,068.94	727.28
FX DEAL TRANSACTED ON 21 APR 2010 EUR / USD EX.RATE 0.7463244 WITH BROWN BROS	357,972.99	21 Apr 10				0.00	479,648.01	476,157.78	-3,490.23
FX DEAL TRANSACTED ON 21 APR 2010 USD / EUR EX.RATE 1.3399 WITH BROWN BROS	-57,394.34	21 Apr 10				0.00	-76,902.68	-76,681.71	220.97
FX DEAL TRANSACTED ON 21 JAN 2010 EUR / USD EX.RATE 0.7086218 WITH BROWN BROS	108,562.44	21 Jan 10				0.00	153,202.23	153,681.00	478.77
FX DEAL TRANSACTED ON 21 JUN 2010 EUR / USD EX.RATE 0.8078784 WITH BROWN BROS	21,315.87	21 Jun 10				0.00	26,385.00	26,089.56	-295.44
FX DEAL TRANSACTED ON 21 MAY 2010 EUR / USD EX.RATE 0.7948431 WITH BROWN BROS	81,074.92	21 May 10				0.00	102,001.17	99,260.02	-2,741.15
FX DEAL TRANSACTED ON 21 MAY 2010 EUR / USD EX.RATE 0.7957285 WITH BROWN BROS	187,648.13	21 May 10				0.00	235,819.28	229,737.60	-6,081.68
FX DEAL TRANSACTED ON 21 OCT 2010 USD / EUR EX.RATE 1.39698 WITH BROWN BROS	-95,528.10	21 Oct 10				0.00	-133,450.85	-133,533.96	-83.11
FX DEAL TRANSACTED ON 22 APR 2010 EUR / USD EX.RATE 0.7514842 WITH BROWN BROS	293,814.74	22 Apr 10				0.00	390,979.27	392,551.17	1,571.90
FX DEAL TRANSACTED ON 22 APR 2010 EUR / USD EX.RATE 0.7521625 WITH BROWN BROS	231,865.60	22 Apr 10				0.00	308,265.32	308,937.71	672.39
FX DEAL TRANSACTED ON 22 APR 2010 USD / EUR EX.RATE 1.3307 WITH BROWN BROS	-31,519.56	22 Apr 10				0.00	-41,943.08	-41,996.66	-53.58

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 22 DEC 2010 EUR / USD EX.RATE 0.7639945 WITH BROWN BROS	24,910.26	22 Dec 10				0.00	32,605.29	32,681.01	75.72
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX.RATE 0.7054176 WITH BROWN BROS	57,199.13	22 Jan 10				0.00	81,085.49	80,407.68	-677.81
FX DEAL TRANSACTED ON 22 JUN 2010 EUR / USD EX.RATE 0.8123477 WITH BROWN BROS	24,629.49	22 Jun 10				0.00	30,318.90	30,333.68	14.78
FX DEAL TRANSACTED ON 22 OCT 2010 USD / EUR EX.RATE 1.39198 WITH BROWN BROS	-61,034.80	22 Oct 10				0.00	-84,959.22	-84,646.11	313.11
FX DEAL TRANSACTED ON 22 SEP 2010 EUR / USD EX.RATE 0.747278 WITH BROWN BROS	249,854.69	22 Sep 10				0.00	334,353.05	336,704.16	2,351.11
FX DEAL TRANSACTED ON 23 DEC 2010 EUR / USD EX.RATE 0.7628347 WITH BROWN BROS	85,245.72	23 Dec 10				0.00	111,748.61	111,838.12	89.51
FX DEAL TRANSACTED ON 23 DEC 2010 USD / EUR EX.RATE 1.31171 WITH BROWN BROS	-152,853.74	23 Dec 10				0.00	-200,499.78	-200,727.54	-227.76
FX DEAL TRANSACTED ON 23 JUN 2010 EUR / USD EX.RATE 0.8167199 WITH BROWN BROS	31,413.19	23 Jun 10				0.00	38,462.62	38,613.09	150.47
FX DEAL TRANSACTED ON 23 SEP 2010 EUR / USD EX.RATE 0.7490637 WITH BROWN BROS	337,158.37	23 Sep 10				0.00	450,106.42	454,169.21	4,062.79
FX DEAL TRANSACTED ON 24 AUG 2010 EUR / USD EX.RATE 0.7888924 WITH BROWN BROS	121,468.75	24 Aug 10				0.00	153,973.79	154,732.96	759.17
FX DEAL TRANSACTED ON 24 JUN 2010 EUR / USD EX.RATE 0.8072915 WITH BROWN BROS	34,693.34	24 Jun 10				0.00	42,974.99	42,787.30	-187.69
FX DEAL TRANSACTED ON 24 MAY 2010 EUR / USD EX.RATE 0.8055356 WITH BROWN BROS	71,937.45	24 May 10				0.00	89,303.87	87,911.16	-1,392.71
FX DEAL TRANSACTED ON 24 NOV 2010 EUR / USD EX.RATE 0.7479991 WITH BROWN BROS	144,748.04	24 Nov 10				0.00	193,513.65	191,291.78	-2,221.87
FX DEAL TRANSACTED ON 24 SEP 2010 EUR / USD EX.RATE 0.7416197 WITH BROWN BROS	22,169.80	24 Sep 10				0.00	29,893.76	29,863.83	-29.93
FX DEAL TRANSACTED ON 24 SEP 2010 EUR / USD EX.RATE 0.7416197 WITH BROWN BROS	81,414.77	24 Sep 10				0.00	109,779.68	110,284.45	504.77

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 25 AUG 2010 EUR / USD EX.RATE 0.7897023 WITH BROWN BROS	47,541.53	25 Aug 10				0.00	60,201.84	60,468.07	266.23
FX DEAL TRANSACTED ON 25 FEB 2010 USD / EUR EX.RATE 1.34839 WITH BROWN BROS	-16,253.76	25 Feb 10				0.00	-21,916.41	-21,907.63	8.78
FX DEAL TRANSACTED ON 25 JAN 2010 EUR / USD EX.RATE 0.7066638 WITH BROWN BROS	102,023.61	25 Jan 10				0.00	144,373.61	143,251.35	-1,122.26
FX DEAL TRANSACTED ON 25 JUN 2010 EUR / USD EX.RATE 0.8090615 WITH BROWN BROS	31,005.01	25 Jun 10				0.00	38,322.19	37,757.90	-564.29
FX DEAL TRANSACTED ON 25 JUN 2010 EUR / USD EX.RATE 0.8090615 WITH BROWN BROS	90,380.81	25 Jun 10				0.00	111,710.68	111,466.66	-244.02
FX DEAL TRANSACTED ON 25 MAY 2010 EUR / USD EX.RATE 0.8143787 WITH BROWN BROS	220,973.14	25 May 10				0.00	271,339.55	271,023.55	-316.00
FX DEAL TRANSACTED ON 25 OCT 2010 USD / EUR EX.RATE 1.39598 WITH BROWN BROS	-101,483.99	25 Oct 10				0.00	-141,669.62	-139,834.78	1,834.84
FX DEAL TRANSACTED ON 26 FEB 2010 USD / EUR EX.RATE 1.3602 WITH BROWN BROS	-45,878.04	26 Feb 10				0.00	-62,403.31	-62,210.63	192.68
FX DEAL TRANSACTED ON 26 JAN 2010 EUR / USD EX.RATE 0.7095218 WITH BROWN BROS	44,483.33	26 Jan 10				0.00	62,694.81	62,098.73	-596.08
FX DEAL TRANSACTED ON 26 MAR 2010 EUR / USD EX.RATE 0.746826 WITH BROWN BROS	598,065.00	26 Mar 10				0.00	800,809.04	802,722.89	1,913.85
FX DEAL TRANSACTED ON 26 MAR 2010 USD / EUR EX.RATE 1.338 WITH BROWN BROS	-345,482.59	26 Mar 10				0.00	-462,255.71	-465,399.59	-3,143.88
FX DEAL TRANSACTED ON 26 NOV 2010 EUR / USD EX.RATE 0.7556237 WITH BROWN BROS	6,891.22	26 Nov 10				0.00	9,119.91	8,970.65	-149.26
FX DEAL TRANSACTED ON 26 OCT 2010 USD / EUR EX.RATE 1.38578 WITH BROWN BROS	-24,830.13	26 Oct 10				0.00	-34,409.10	-34,515.12	-106.02
FX DEAL TRANSACTED ON 27 DEC 2010 EUR / USD EX.RATE 0.7603406 WITH BROWN BROS	56,532.01	27 Dec 10				0.00	74,350.90	74,237.84	-113.06
FX DEAL TRANSACTED ON 27 SEP 2010 EUR / USD EX.RATE 0.7417297 WITH BROWN BROS	29,156.23	27 Sep 10				0.00	39,308.43	39,495.03	186.60

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 27 SEP 2010 USD / EUR EX.RATE 1.3482 WITH BROWN BROS	-18,373.52	27 Sep 10				0.00	-24,771.18	-24,986.15	-214.97
FX DEAL TRANSACTED ON 28 DEC 2010 EUR / USD EX.RATE 0.7624218 WITH BROWN BROS	75,469.92	28 Dec 10				0.00	98,987.10	100,239.14	1,252.04
FX DEAL TRANSACTED ON 28 JAN 2010 USD / EUR EX.RATE 1.39599 WITH BROWN BROS	-59,267.87	28 Jan 10				0.00	-82,737.35	-82,355.67	381.68
FX DEAL TRANSACTED ON 28 JUL 2010 EUR / USD EX.RATE 0.7691716 WITH BROWN BROS	127,770.57	28 Jul 10				0.00	166,114.52	167,187.78	1,073.26
FX DEAL TRANSACTED ON 28 JUN 2010 EUR / USD EX.RATE 0.8123411 WITH BROWN BROS	31,070.84	28 Jun 10				0.00	38,248.51	38,058.67	-189.84
FX DEAL TRANSACTED ON 28 JUN 2010 EUR / USD EX.RATE 0.8123477 WITH BROWN BROS	22,628.52	28 Jun 10				0.00	27,855.71	27,557.01	-298.70
FX DEAL TRANSACTED ON 28 SEP 2010 EUR / USD EX.RATE 0.7359435 WITH BROWN BROS	129,643.53	28 Sep 10				0.00	176,159.63	176,989.35	829.72
FX DEAL TRANSACTED ON 28 SEP 2010 USD / EUR EX.RATE 1.3589 WITH BROWN BROS	-419,394.73	28 Sep 10				0.00	-569,915.50	-570,334.88	-419.38
FX DEAL TRANSACTED ON 29 APR 2010 EUR / USD EX.RATE 0.7549449 WITH BROWN BROS	9,314.11	29 Apr 10				0.00	12,337.47	12,384.51	47.04
FX DEAL TRANSACTED ON 29 APR 2010 EUR / USD EX.RATE 0.7554582 WITH BROWN BROS	156,139.58	29 Apr 10				0.00	206,681.96	205,713.89	-968.07
FX DEAL TRANSACTED ON 29 DEC 2010 EUR / USD EX.RATE 0.7583341 WITH BROWN BROS	94,929.58	29 Dec 10				0.00	125,181.74	127,352.78	2,171.04
FX DEAL TRANSACTED ON 29 JAN 2010 USD / EUR EX.RATE 1.38789 WITH BROWN BROS	-75,704.61	29 Jan 10				0.00	-105,069.67	-105,619.29	-549.62
FX DEAL TRANSACTED ON 29 JUL 2010 EUR / USD EX.RATE 0.7637086 WITH BROWN BROS	288,244.17	29 Jul 10				0.00	377,426.92	375,524.52	-1,902.40
FX DEAL TRANSACTED ON 29 JUN 2010 EUR / USD EX.RATE 0.8197998 WITH BROWN BROS	30,391.18	29 Jun 10				0.00	37,071.47	37,852.22	780.75
FX DEAL TRANSACTED ON 29 JUN 2010 EUR / USD EX.RATE 0.8198065 WITH BROWN BROS	110,537.77	29 Jun 10				0.00	134,833.97	135,397.71	563.74

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 29 MAR 2010 USD / EUR EX.RATE 1.3445 WITH BROWN BROS	-421,355.66	29 Mar 10				0.00	-566,512.68	-565,543.60	969.08
FX DEAL TRANSACTED ON 29 NOV 2010 EUR / USD EX.RATE 0.7635861 WITH BROWN BROS	24,140.64	29 Nov 10				0.00	31,614.82	31,534.92	-79.90
FX DEAL TRANSACTED ON 29 SEP 2010 EUR / USD EX.RATE 0.7329283 WITH BROWN BROS	55,432.91	29 Sep 10				0.00	75,632.11	76,200.85	568.74
FX DEAL TRANSACTED ON 29 SEP 2010 USD / EUR EX.RATE 1.3644 WITH BROWN BROS	-90,040.87	29 Sep 10				0.00	-122,851.76	-122,923.80	-72.04
FX DEAL TRANSACTED ON 30 APR 2010 EUR / USD EX.RATE 0.7529553 WITH BROWN BROS	83,226.41	30 Apr 10				0.00	110,533.00	109,650.79	-882.21
FX DEAL TRANSACTED ON 30 AUG 2010 EUR / USD EX.RATE 0.7886435 WITH BROWN BROS	188,194.47	30 Aug 10				0.00	238,630.59	241,265.31	2,634.72
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7656382 WITH BROWN BROS	20,693.06	30 Jul 10				0.00	27,027.21	27,359.33	332.12
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7656382 WITH BROWN BROS	124,421.60	30 Jul 10				0.00	162,507.05	164,056.09	1,549.04
FX DEAL TRANSACTED ON 30 JUN 2010 EUR / USD EX.RATE 0.8138021 WITH BROWN BROS	74,175.71	30 Jun 10				0.00	91,147.11	92,385.85	1,238.74
FX DEAL TRANSACTED ON 30 MAR 2010 USD / EUR EX.RATE 1.3416 WITH BROWN BROS	-147,140.12	30 Mar 10				0.00	-197,403.18	-199,095.29	-1,692.11
FX DEAL TRANSACTED ON 30 NOV 2010 EUR / USD EX.RATE 0.7675186 WITH BROWN BROS	24,081.81	30 Nov 10				0.00	31,376.19	31,714.54	338.35
FX DEAL TRANSACTED ON 31 AUG 2010 EUR / USD EX.RATE 0.7870297 WITH BROWN BROS	240,307.31	31 Aug 10				0.00	305,334.47	308,266.24	2,931.77
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 02 JUN 2010 HKD / USD EX.RATE 7.7931 WITH BROWN BROS	6,143,095.72	2 Jun 10				0.00	788,273.69	788,496.29	222.60
FX DEAL TRANSACTED ON 03 MAR 2010 HKD / USD EX.RATE 7.7626 WITH BROWN BROS	13,104,295.18	3 Mar 10				0.00	1,688,132.22	1,688,034.37	-97.85

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 03 NOV 2010 USD / HKD EX.RATE 0.1290173 WITH BROWN BROS	-190,253.71	3 Nov 10				0.00	-24,546.02	-24,547.12	-1.10
FX DEAL TRANSACTED ON 04 MAR 2010 HKD / USD EX.RATE 7.7633 WITH BROWN BROS	7,574,558.43	4 Mar 10				0.00	975,687.97	975,750.82	62.85
FX DEAL TRANSACTED ON 04 NOV 2010 USD / HKD EX.RATE 0.1290106 WITH BROWN BROS	-162,733.30	4 Nov 10				0.00	-20,994.32	-20,996.36	-2.04
FX DEAL TRANSACTED ON 05 NOV 2010 USD / HKD EX.RATE 0.1290073 WITH BROWN BROS	-64,401.31	5 Nov 10				0.00	-8,308.24	-8,308.61	-0.37
FX DEAL TRANSACTED ON 06 DEC 2010 USD / HKD EX.RATE 0.1287996 WITH BROWN BROS	-215,133.04	6 Dec 10				0.00	-27,709.05	-27,712.44	-3.39
FX DEAL TRANSACTED ON 06 JAN 2010 USD / HKD EX.RATE 0.1289374 WITH BROWN BROS	-2,759,531.77	6 Jan 10				0.00	-355,806.93	-355,857.40	-50.47
FX DEAL TRANSACTED ON 06 OCT 2010 USD / HKD EX.RATE 0.1289258 WITH BROWN BROS	-1,640,413.90	6 Oct 10				0.00	-211,491.66	-211,581.68	-90.02
FX DEAL TRANSACTED ON 07 DEC 2010 USD / HKD EX.RATE 0.1288029 WITH BROWN BROS	-265,331.21	7 Dec 10				0.00	-34,175.43	-34,158.49	16.94
FX DEAL TRANSACTED ON 07 OCT 2010 USD / HKD EX.RATE 0.1289574 WITH BROWN BROS	-619,664.13	7 Oct 10				0.00	-79,910.26	-79,870.09	40.17
FX DEAL TRANSACTED ON 08 NOV 2010 USD / HKD EX.RATE 0.129009 WITH BROWN BROS	-89,064.80	8 Nov 10				0.00	-11,490.16	-11,490.82	-0.66
FX DEAL TRANSACTED ON 08 OCT 2010 USD / HKD EX.RATE 0.128859 WITH BROWN BROS	-1,568,737.85	8 Oct 10				0.00	-202,188.21	-202,198.63	-10.42
FX DEAL TRANSACTED ON 09 JUL 2010 HKD / USD EX.RATE 7.7815 WITH BROWN BROS	317,395.15	9 Jul 10				0.00	40,788.43	40,834.08	45.65
FX DEAL TRANSACTED ON 09 NOV 2010 USD / HKD EX.RATE 0.129004 WITH BROWN BROS	-2,235,820.96	9 Nov 10				0.00	-288,429.76	-288,472.56	-42.80
FX DEAL TRANSACTED ON 10 NOV 2010 USD / HKD EX.RATE 0.1290023 WITH BROWN BROS	-2,008,091.24	10 Nov 10				0.00	-259,048.38	-259,090.16	-41.78
FX DEAL TRANSACTED ON 11 NOV 2010 USD / HKD EX.RATE 0.1290006 WITH BROWN BROS	-840,978.62	11 Nov 10				0.00	-108,486.77	-108,497.97	-11.20

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 11 OCT 2010 USD / HKD EX.RATE 0.1288743 WITH BROWN BROS	-1,664,029.35	11 Oct 10				0.00	-214,450.59	-214,479.61	-29.02
FX DEAL TRANSACTED ON 12 JAN 2010 USD / HKD EX.RATE 0.1289441 WITH BROWN BROS	-241,810.37	12 Jan 10				0.00	-31,180.01	-31,177.40	2.61
FX DEAL TRANSACTED ON 12 OCT 2010 USD / HKD EX.RATE 0.1288577 WITH BROWN BROS	-808,172.65	12 Oct 10				0.00	-104,139.25	-104,158.04	-18.79
FX DEAL TRANSACTED ON 13 JUL 2010 HKD / USD EX.RATE 7.7743 WITH BROWN BROS	305,136.41	13 Jul 10				0.00	39,249.37	39,260.74	11.37
FX DEAL TRANSACTED ON 13 OCT 2010 USD / HKD EX.RATE 0.1288593 WITH BROWN BROS	-1,886,282.60	13 Oct 10				0.00	-243,065.13	-243,127.78	-62.65
FX DEAL TRANSACTED ON 14 JUL 2010 HKD / USD EX.RATE 7.7733 WITH BROWN BROS	534,355.88	14 Jul 10				0.00	68,742.47	68,791.59	49.12
FX DEAL TRANSACTED ON 14 OCT 2010 USD / HKD EX.RATE 0.1288676 WITH BROWN BROS	-995,121.99	14 Oct 10				0.00	-128,239.02	-128,272.08	-33.06
FX DEAL TRANSACTED ON 15 JUL 2010 HKD / USD EX.RATE 7.7698 WITH BROWN BROS	643,670.57	15 Jul 10				0.00	82,842.62	82,795.20	-47.42
FX DEAL TRANSACTED ON 16 JUL 2010 HKD / USD EX.RATE 7.775 WITH BROWN BROS	895,065.44	16 Jul 10				0.00	115,120.96	115,122.44	1.48
FX DEAL TRANSACTED ON 17 JUN 2010 HKD / USD EX.RATE 7.7884 WITH BROWN BROS	3,314,319.20	17 Jun 10				0.00	425,545.58	425,865.46	319.88
FX DEAL TRANSACTED ON 18 JUN 2010 HKD / USD EX.RATE 7.784 WITH BROWN BROS	3,149,342.85	18 Jun 10				0.00	404,591.84	405,362.57	770.73
FX DEAL TRANSACTED ON 18 OCT 2010 USD / HKD EX.RATE 0.1288909 WITH BROWN BROS	-1,901,977.10	18 Oct 10				0.00	-245,147.53	-245,117.52	30.01
FX DEAL TRANSACTED ON 19 OCT 2010 USD / HKD EX.RATE 0.1288743 WITH BROWN BROS	-846,780.52	19 Oct 10				0.00	-109,128.23	-109,088.17	40.06
FX DEAL TRANSACTED ON 20 OCT 2010 USD / HKD EX.RATE 0.1288228 WITH BROWN BROS	-663,798.13	20 Oct 10				0.00	-85,512.35	-85,504.08	8.27
FX DEAL TRANSACTED ON 25 OCT 2010 USD / HKD EX.RATE 0.1288577 WITH BROWN BROS	-3,599.49	25 Oct 10				0.00	-463.82	-463.97	-0.15

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 26 FEB 2010 USD / HKD EX RATE 0.1288178 WITH BROWN BROS	-459,818.00	26 Feb 10				0.00	-59,232.76	-59,223.61	9.15
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 FEB 2010 USD / JPY EX RATE 0.0110754 WITH BROWN BROS	-18,912,765.00	1 Feb 10				0.00	-209,466.88	-207,901.12	1,565.76
FX DEAL TRANSACTED ON 01 JUL 2010 JPY / USD EX RATE 87.54 WITH BROWN BROS	7,596,191.00	1 Jul 10				0.00	86,773.94	86,576.15	-197.79
FX DEAL TRANSACTED ON 01 MAR 2010 USD / JPY EX RATE 0.0111982 WITH BROWN BROS	-19,465,183.00	1 Mar 10				0.00	-217,975.17	-219,871.04	-1,895.87
FX DEAL TRANSACTED ON 02 APR 2010 JPY / USD EX RATE 94.579 WITH BROWN BROS	103,915,384.00	2 Apr 10				0.00	1,098,715.19	1,105,776.90	7,061.71
FX DEAL TRANSACTED ON 02 AUG 2010 JPY / USD EX RATE 86.409 WITH BROWN BROS	15,936,813.00	2 Aug 10				0.00	184,434.64	184,656.89	222.25
FX DEAL TRANSACTED ON 02 JUL 2010 JPY / USD EX RATE 87.578 WITH BROWN BROS	15,446,566.00	2 Jul 10				0.00	176,374.96	176,683.63	308.67
FX DEAL TRANSACTED ON 02 MAR 2010 USD / JPY EX RATE 0.0112284 WITH BROWN BROS	-6,920,335.00	2 Mar 10				0.00	-77,704.19	-77,791.54	-87.35
FX DEAL TRANSACTED ON 03 AUG 2010 JPY / USD EX RATE 85.839 WITH BROWN BROS	4,515,981.00	3 Aug 10				0.00	52,609.90	52,578.66	-31.24
FX DEAL TRANSACTED ON 03 DEC 2010 JPY / USD EX RATE 82.509 WITH BROWN BROS	33,161,309.00	3 Dec 10				0.00	401,911.42	399,245.23	-2,666.19
FX DEAL TRANSACTED ON 03 FEB 2010 USD / JPY EX RATE 0.0110511 WITH BROWN BROS	-28,033,609.00	3 Feb 10				0.00	-309,801.29	-313,715.41	-3,914.12
FX DEAL TRANSACTED ON 03 MAR 2010 JPY / USD EX RATE 88.429 WITH BROWN BROS	612,454,692.00	3 Mar 10				0.00	6,925,948.41	6,762,971.42	-162,976.99
FX DEAL TRANSACTED ON 03 MAR 2010 JPY / USD EX RATE 88.749 WITH BROWN BROS	234,406,795.00	3 Mar 10				0.00	2,641,233.08	2,588,414.26	-52,818.82
FX DEAL TRANSACTED ON 03 SEP 2010 JPY / USD EX RATE 84.34 WITH BROWN BROS	19,055,149.00	3 Sep 10				0.00	225,932.52	226,227.58	295.06

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 04 AUG 2010 JPY / USD EX RATE 86.26 WITH BROWN BROS	13,137,197.00	4 Aug 10				0.00	152,297.67	152,953.74	656.07
FX DEAL TRANSACTED ON 04 FEB 2010 JPY / USD EX RATE 90.77 WITH BROWN BROS	10,671,992.00	4 Feb 10				0.00	117,571.80	119,580.84	2,009.04
FX DEAL TRANSACTED ON 04 OCT 2010 JPY / USD EX RATE 83.359 WITH BROWN BROS	25,425,705.00	4 Oct 10				0.00	305,014.52	306,814.35	1,799.83
FX DEAL TRANSACTED ON 05 APR 2010 JPY / USD EX RATE 94.429 WITH BROWN BROS	27,264,509.00	5 Apr 10				0.00	288,730.25	291,116.43	2,386.18
FX DEAL TRANSACTED ON 05 JUL 2010 JPY / USD EX RATE 87.699 WITH BROWN BROS	4,934,793.00	5 Jul 10				0.00	56,269.66	56,539.79	270.13
FX DEAL TRANSACTED ON 05 OCT 2010 JPY / USD EX RATE 83.197 WITH BROWN BROS	14,924,556.00	5 Oct 10				0.00	179,388.15	181,343.33	1,955.18
FX DEAL TRANSACTED ON 06 APR 2010 JPY / USD EX RATE 93.939 WITH BROWN BROS	12,420,919.00	6 Apr 10				0.00	132,223.24	133,350.36	1,127.12
FX DEAL TRANSACTED ON 06 JUL 2010 JPY / USD EX RATE 87.899 WITH BROWN BROS	1,862,029.00	6 Jul 10				0.00	21,183.73	21,025.62	-158.11
FX DEAL TRANSACTED ON 06 MAY 2010 JPY / USD EX RATE 90.279 WITH BROWN BROS	26,957,549.00	6 May 10				0.00	298,602.65	289,011.51	-9,591.14
FX DEAL TRANSACTED ON 06 MAY 2010 JPY / USD EX RATE 93.669 WITH BROWN BROS	8,382,673.00	6 May 10				0.00	89,492.50	89,870.52	378.02
FX DEAL TRANSACTED ON 07 APR 2010 JPY / USD EX RATE 93.677 WITH BROWN BROS	19,948,813.00	7 Apr 10				0.00	212,953.16	213,516.14	562.98
FX DEAL TRANSACTED ON 07 MAY 2010 JPY / USD EX RATE 92.389 WITH BROWN BROS	14,569,011.00	7 May 10				0.00	157,692.05	157,179.97	-512.08
FX DEAL TRANSACTED ON 08 APR 2010 JPY / USD EX RATE 92.829 WITH BROWN BROS	31,921,863.00	8 Apr 10				0.00	343,878.13	342,123.82	-1,754.31
FX DEAL TRANSACTED ON 08 FEB 2010 USD / JPY EX RATE 0.0111946 WITH BROWN BROS	-16,652,650.00	8 Feb 10				0.00	-186,419.30	-185,482.85	936.45
FX DEAL TRANSACTED ON 08 OCT 2010 JPY / USD EX RATE 81.979 WITH BROWN BROS	9,141,907.00	8 Oct 10				0.00	111,515.23	111,759.25	244.02

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 08 SEP 2010 JPY / USD EX.RATE 83.898 WITH BROWN BROS	26,838,324.00	8 Sep 10				0.00	319,892.30	318,555.77	-1,336.53
FX DEAL TRANSACTED ON 09 APR 2010 JPY / USD EX.RATE 93.699 WITH BROWN BROS	36,313,068.00	9 Apr 10				0.00	387,550.22	389,897.12	2,346.90
FX DEAL TRANSACTED ON 09 AUG 2010 JPY / USD EX.RATE 85.629 WITH BROWN BROS	1,587,239.00	9 Aug 10				0.00	18,536.23	18,612.09	75.86
FX DEAL TRANSACTED ON 10 MAY 2010 JPY / USD EX.RATE 92.899 WITH BROWN BROS	8,055,608.00	10 May 10				0.00	86,713.61	86,544.99	-168.62
FX DEAL TRANSACTED ON 10 MAY 2010 USD / JPY EX.RATE 0.0107181 WITH BROWN BROS	-83,113,897.00	10 May 10				0.00	-890,824.19	-892,929.71	-2,105.52
FX DEAL TRANSACTED ON 10 NOV 2010 JPY / USD EX.RATE 82.309 WITH BROWN BROS	15,569,445.00	10 Nov 10				0.00	189,158.48	189,018.39	-140.09
FX DEAL TRANSACTED ON 11 AUG 2010 JPY / USD EX.RATE 84.918 WITH BROWN BROS	3,771,638.00	11 Aug 10				0.00	44,415.06	43,678.49	-736.57
FX DEAL TRANSACTED ON 12 APR 2010 JPY / USD EX.RATE 93.499 WITH BROWN BROS	25,621,858.00	12 Apr 10				0.00	274,033.50	274,279.91	246.41
FX DEAL TRANSACTED ON 12 AUG 2010 JPY / USD EX.RATE 85.429 WITH BROWN BROS	1,535,144.00	12 Aug 10				0.00	17,969.82	17,986.46	16.64
FX DEAL TRANSACTED ON 12 FEB 2010 JPY / USD EX.RATE 89.999 WITH BROWN BROS	10,681,417.00	12 Feb 10				0.00	118,683.73	118,347.09	-336.64
FX DEAL TRANSACTED ON 12 OCT 2010 JPY / USD EX.RATE 81.829 WITH BROWN BROS	4,918,896.00	12 Oct 10				0.00	60,111.89	60,443.55	331.66
FX DEAL TRANSACTED ON 13 APR 2010 JPY / USD EX.RATE 93.129 WITH BROWN BROS	25,481,095.00	13 Apr 10				0.00	273,610.74	273,637.19	26.45
FX DEAL TRANSACTED ON 13 JUL 2010 USD / JPY EX.RATE 0.0112754 WITH BROWN BROS	-7,986,306.00	13 Jul 10				0.00	-90,048.44	-91,324.25	-1,275.81
FX DEAL TRANSACTED ON 13 MAY 2010 JPY / USD EX.RATE 92.809 WITH BROWN BROS	5,020,326.00	13 May 10				0.00	54,093.09	54,279.66	186.57
FX DEAL TRANSACTED ON 13 OCT 2010 JPY / USD EX.RATE 81.768 WITH BROWN BROS	2,756,872.00	13 Oct 10				0.00	33,715.78	33,889.02	173.24

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 13 SEP 2010 USD / JPY EX.RATE 0.0118892 WITH BROWN BROS	-24,364,943.00	13 Sep 10				0.00	-289,679.50	-293,394.46	-3,714.96
FX DEAL TRANSACTED ON 13 SEP 2010 USD / JPY EX.RATE 0.011956 WITH BROWN BROS	-24,131,057.00	13 Sep 10				0.00	-288,510.96	-281,773.20	6,737.76
FX DEAL TRANSACTED ON 14 APR 2010 JPY / USD EX.RATE 93.528 WITH BROWN BROS	10,538,336.00	14 Apr 10				0.00	112,675.73	114,242.90	1,567.17
FX DEAL TRANSACTED ON 14 JAN 2010 USD / JPY EX.RATE 0.0108849 WITH BROWN BROS	-13,910,165.00	14 Jan 10				0.00	-151,411.40	-153,153.48	-1,742.08
FX DEAL TRANSACTED ON 14 JUL 2010 USD / JPY EX.RATE 0.0113075 WITH BROWN BROS	-26,359,832.00	14 Jul 10				0.00	-298,063.39	-304,122.67	-6,059.28
FX DEAL TRANSACTED ON 15 APR 2010 JPY / USD EX.RATE 93.099 WITH BROWN BROS	26,496,785.00	15 Apr 10				0.00	284,608.70	287,259.16	2,650.46
FX DEAL TRANSACTED ON 15 JAN 2010 USD / JPY EX.RATE 0.0109951 WITH BROWN BROS	-24,415,558.00	15 Jan 10				0.00	-268,450.34	-267,743.81	706.53
FX DEAL TRANSACTED ON 15 OCT 2010 JPY / USD EX.RATE 81.239 WITH BROWN BROS	1,764,339.00	15 Oct 10				0.00	21,717.88	21,563.66	-154.22
FX DEAL TRANSACTED ON 16 APR 2010 JPY / USD EX.RATE 92.729 WITH BROWN BROS	15,489,563.00	16 Apr 10				0.00	167,041.20	166,268.39	-772.81
FX DEAL TRANSACTED ON 16 JUL 2010 JPY / USD EX.RATE 86.828 WITH BROWN BROS	4,856,845.00	16 Jul 10				0.00	55,936.39	55,710.54	-225.85
FX DEAL TRANSACTED ON 16 SEP 2010 JPY / USD EX.RATE 85.569 WITH BROWN BROS	8,297,500.00	16 Sep 10				0.00	96,968.53	97,240.13	271.60
FX DEAL TRANSACTED ON 17 SEP 2010 JPY / USD EX.RATE 85.657 WITH BROWN BROS	17,622,608.00	17 Sep 10				0.00	205,734.59	209,058.76	3,324.17
FX DEAL TRANSACTED ON 18 JAN 2010 USD / JPY EX.RATE 0.0110619 WITH BROWN BROS	-16,605,870.00	18 Jan 10				0.00	-183,693.25	-182,061.95	1,631.30
FX DEAL TRANSACTED ON 18 MAY 2010 JPY / USD EX.RATE 92.769 WITH BROWN BROS	15,803,184.00	18 May 10				0.00	170,349.84	176,463.45	6,113.61
FX DEAL TRANSACTED ON 18 OCT 2010 JPY / USD EX.RATE 81.269 WITH BROWN BROS	1,326,358.00	18 Oct 10				0.00	16,320.59	16,388.95	68.36

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 19 JAN 2010 USD / JPY EX.RATE 0.0109928 WITH BROWN BROS	-10,614,927.00	19 Jan 10				0.00	-116,687.30	-116,391.74	295.56
FX DEAL TRANSACTED ON 19 JUL 2010 USD / JPY EX.RATE 0.0114718 WITH BROWN BROS	-71,708,723.00	19 Jul 10				0.00	-822,630.76	-822,536.40	94.36
FX DEAL TRANSACTED ON 19 MAY 2010 JPY / USD EX.RATE 91.597 WITH BROWN BROS	3,360,821.00	19 May 10				0.00	36,691.39	37,388.15	696.76
FX DEAL TRANSACTED ON 19 OCT 2010 USD / JPY EX.RATE 0.0122579 WITH BROWN BROS	-26,215,138.00	19 Oct 10				0.00	-321,342.71	-322,886.29	-1,543.58
FX DEAL TRANSACTED ON 20 JAN 2010 USD / JPY EX.RATE 0.0110023 WITH BROWN BROS	-14,243,661.00	20 Jan 10				0.00	-156,713.18	-158,113.57	-1,400.39
FX DEAL TRANSACTED ON 20 OCT 2010 JPY / USD EX.RATE 81.198 WITH BROWN BROS	2,353,160.00	20 Oct 10				0.00	28,980.52	28,901.50	-79.02
FX DEAL TRANSACTED ON 20 OCT 2010 USD / JPY EX.RATE 0.0123156 WITH BROWN BROS	-24,204,634.00	20 Oct 10				0.00	-298,093.97	-297,281.18	812.79
FX DEAL TRANSACTED ON 21 JAN 2010 USD / JPY EX.RATE 0.0108932 WITH BROWN BROS	-15,229,886.00	21 Jan 10				0.00	-165,902.90	-168,986.25	-3,083.35
FX DEAL TRANSACTED ON 21 OCT 2010 JPY / USD EX.RATE 81.149 WITH BROWN BROS	1,678,425.00	21 Oct 10				0.00	20,683.25	20,825.42	142.17
FX DEAL TRANSACTED ON 21 SEP 2010 JPY / USD EX.RATE 85.338 WITH BROWN BROS	12,007,913.00	21 Sep 10				0.00	140,710.04	142,577.93	1,867.89
FX DEAL TRANSACTED ON 22 SEP 2010 JPY / USD EX.RATE 84.557 WITH BROWN BROS	7,322,690.00	22 Sep 10				0.00	86,600.64	86,942.00	341.36
FX DEAL TRANSACTED ON 23 APR 2010 USD / JPY EX.RATE 0.0106428 WITH BROWN BROS	-37,744,580.00	23 Apr 10				0.00	-401,709.03	-403,685.35	-1,976.32
FX DEAL TRANSACTED ON 23 AUG 2010 JPY / USD EX.RATE 85.199 WITH BROWN BROS	61,874,989.00	23 Aug 10				0.00	726,240.79	731,296.41	5,055.62
FX DEAL TRANSACTED ON 23 FEB 2010 USD / JPY EX.RATE 0.0110108 WITH BROWN BROS	-15,807,017.00	23 Feb 10				0.00	-174,047.75	-177,766.72	-3,718.97
FX DEAL TRANSACTED ON 23 FEB 2010 USD / JPY EX.RATE 0.0110767 WITH BROWN BROS	-25,102,461.00	23 Feb 10				0.00	-278,051.19	-282,303.88	-4,252.69

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 24 FEB 2010 USD / JPY EX.RATE 0.0110866 WITH BROWN BROS	-26,131,934.00	24 Feb 10				0.00	-289,714.23	-294,063.29	-4,349.06
FX DEAL TRANSACTED ON 24 FEB 2010 USD / JPY EX.RATE 0.0111014 WITH BROWN BROS	-7,597,274.00	24 Feb 10				0.00	-84,340.12	-85,492.31	-1,152.19
FX DEAL TRANSACTED ON 24 SEP 2010 JPY / USD EX.RATE 84.189 WITH BROWN BROS	11,334,650.00	24 Sep 10				0.00	134,633.38	135,048.85	415.47
FX DEAL TRANSACTED ON 25 AUG 2010 JPY / USD EX.RATE 84.308 WITH BROWN BROS	2,161,897.00	25 Aug 10				0.00	25,642.85	25,440.07	-202.78
FX DEAL TRANSACTED ON 25 FEB 2010 USD / JPY EX.RATE 0.0111882 WITH BROWN BROS	-4,638,920.00	25 Feb 10				0.00	-51,901.10	-51,895.29	5.81
FX DEAL TRANSACTED ON 25 JAN 2010 USD / JPY EX.RATE 0.0110754 WITH BROWN BROS	-13,901,441.00	25 Jan 10				0.00	-153,964.35	-155,444.94	-1,480.59
FX DEAL TRANSACTED ON 25 MAR 2010 USD / JPY EX.RATE 0.0107805 WITH BROWN BROS	-24,141,880.00	25 Mar 10				0.00	-260,261.75	-260,500.46	-238.71
FX DEAL TRANSACTED ON 26 APR 2010 USD / JPY EX.RATE 0.0106361 WITH BROWN BROS	-147,214,795.00	26 Apr 10				0.00	-1,565,798.35	-1,562,540.94	3,257.41
FX DEAL TRANSACTED ON 26 FEB 2010 USD / JPY EX.RATE 0.0112032 WITH BROWN BROS	-11,234,254.00	26 Feb 10				0.00	-125,859.89	-126,185.04	-325.15
FX DEAL TRANSACTED ON 26 JAN 2010 USD / JPY EX.RATE 0.0111396 WITH BROWN BROS	-1,797,793.00	26 Jan 10				0.00	-20,026.66	-19,991.03	35.63
FX DEAL TRANSACTED ON 27 APR 2010 USD / JPY EX.RATE 0.0107301 WITH BROWN BROS	-16,723,491.00	27 Apr 10				0.00	-179,444.30	-177,202.55	2,241.75
FX DEAL TRANSACTED ON 27 JAN 2010 USD / JPY EX.RATE 0.0111645 WITH BROWN BROS	-9,247,763.00	27 Jan 10				0.00	-103,246.21	-102,010.51	1,235.70
FX DEAL TRANSACTED ON 27 SEP 2010 JPY / USD EX.RATE 84.219 WITH BROWN BROS	7,672,456.00	27 Sep 10				0.00	91,101.25	91,731.90	630.65
FX DEAL TRANSACTED ON 28 APR 2010 USD / JPY EX.RATE 0.0106311 WITH BROWN BROS	-81,008,659.00	28 Apr 10				0.00	-861,207.89	-867,794.95	-6,587.06
FX DEAL TRANSACTED ON 28 DEC 2010 JPY / USD EX.RATE 82.442 WITH BROWN BROS	35,381,342.00	28 Dec 10				0.00	429,166.47	436,241.19	7,074.72

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 28 JAN 2010 USD / JPY EX.RATE 0.0110742 WITH BROWN BROS	-11,363,074.00	28 Jan 10				0.00	-125,836.92	-125,178.45	658.47
FX DEAL TRANSACTED ON 28 SEP 2010 JPY / USD EX.RATE 84.098 WITH BROWN BROS	6,101,456.00	28 Sep 10				0.00	72,551.74	73,036.34	484.60
FX DEAL TRANSACTED ON 29 SEP 2010 JPY / USD EX.RATE 83.638 WITH BROWN BROS	4,240,599.00	29 Sep 10				0.00	50,701.82	50,916.72	214.90
FX DEAL TRANSACTED ON 29 SEP 2010 JPY / USD EX.RATE 83.648 WITH BROWN BROS	95,783,904.00	29 Sep 10				0.00	1,145,083.01	1,150,073.89	4,990.88
FX DEAL TRANSACTED ON 30 APR 2010 JPY / USD EX.RATE 93.83 WITH BROWN BROS	52,521,646.00	30 Apr 10				0.00	559,753.23	577,002.43	17,249.20
FX DEAL TRANSACTED ON 30 APR 2010 JPY / USD EX.RATE 94.357 WITH BROWN BROS	17,947,631.00	30 Apr 10				0.00	190,209.85	197,172.55	6,962.70
FX DEAL TRANSACTED ON 31 AUG 2010 JPY / USD EX.RATE 84.189 WITH BROWN BROS	4,704,653.00	31 Aug 10				0.00	55,882.04	55,798.53	-83.51
Mexican peso - MXN									
FX DEAL TRANSACTED ON 02 MAR 2010 MXN / USD EX.RATE 12.73114 WITH BROWN BROS	7,357,362.29	2 Mar 10				0.00	577,902.87	578,311.24	408.37
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 NOV 2010 NOK / USD EX.RATE 5.86379 WITH BROWN BROS	173,119.03	1 Nov 10				0.00	29,523.40	29,585.16	61.76
FX DEAL TRANSACTED ON 10 NOV 2010 NOK / USD EX.RATE 5.85825 WITH BROWN BROS	7,050,416.21	10 Nov 10				0.00	1,203,502.11	1,185,222.78	-18,279.33
FX DEAL TRANSACTED ON 14 OCT 2010 NOK / USD EX.RATE 5.73677 WITH BROWN BROS	921,467.61	14 Oct 10				0.00	160,624.81	158,100.94	-2,523.87
FX DEAL TRANSACTED ON 14 OCT 2010 NOK / USD EX.RATE 5.74527 WITH BROWN BROS	583,659.63	14 Oct 10				0.00	101,589.59	100,141.49	-1,448.10
FX DEAL TRANSACTED ON 15 OCT 2010 NOK / USD EX.RATE 5.78227 WITH BROWN BROS	1,007,894.34	15 Oct 10				0.00	174,307.73	170,361.78	-3,945.95

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 18 OCT 2010 NOK / USD EX.RATE 5.81227 WITH BROWN BROS	757,515.18	18 Oct 10				0.00	130,330.35	129,795.96	-534.39
FX DEAL TRANSACTED ON 19 OCT 2010 NOK / USD EX.RATE 5.90128 WITH BROWN BROS	861,783.00	19 Oct 10				0.00	146,033.23	148,307.12	2,273.89
FX DEAL TRANSACTED ON 20 OCT 2010 NOK / USD EX.RATE 5.83486 WITH BROWN BROS	643,387.60	20 Oct 10				0.00	110,266.16	110,746.55	480.39
FX DEAL TRANSACTED ON 21 OCT 2010 NOK / USD EX.RATE 5.82078 WITH BROWN BROS	2,162,952.73	21 Oct 10				0.00	371,591.56	373,016.14	1,424.58
FX DEAL TRANSACTED ON 22 OCT 2010 NOK / USD EX.RATE 5.80728 WITH BROWN BROS	994,731.96	22 Oct 10				0.00	171,290.51	169,518.06	-1,772.45
FX DEAL TRANSACTED ON 25 OCT 2010 NOK / USD EX.RATE 5.77978 WITH BROWN BROS	528,955.44	25 Oct 10				0.00	91,518.27	89,569.21	-1,949.06
FX DEAL TRANSACTED ON 26 OCT 2010 NOK / USD EX.RATE 5.85027 WITH BROWN BROS	301,545.91	26 Oct 10				0.00	51,543.93	51,186.69	-357.24
FX DEAL TRANSACTED ON 27 OCT 2010 NOK / USD EX.RATE 5.89835 WITH BROWN BROS	531,674.51	27 Oct 10				0.00	90,139.53	90,281.11	141.58
FX DEAL TRANSACTED ON 28 OCT 2010 NOK / USD EX.RATE 5.87749 WITH BROWN BROS	379,438.78	28 Oct 10				0.00	64,557.96	64,640.34	82.38
FX DEAL TRANSACTED ON 29 OCT 2010 NOK / USD EX.RATE 5.87679 WITH BROWN BROS	174,972.69	29 Oct 10				0.00	29,773.51	29,916.25	142.74
South African rand - ZAR									
FX DEAL TRANSACTED ON 03 MAR 2010 ZAR / USD EX.RATE 7.49564 WITH BROWN BROS	3,446,756.81	3 Mar 10				0.00	459,834.89	466,048.76	6,213.87
FX DEAL TRANSACTED ON 10 FEB 2010 ZAR / USD EX.RATE 7.74 WITH BROWN BROS	2,291,731.09	10 Feb 10				0.00	296,089.29	296,512.60	423.31
FX DEAL TRANSACTED ON 10 NOV 2010 ZAR / USD EX.RATE 6.88864 WITH BROWN BROS	951,164.53	10 Nov 10				0.00	138,077.26	134,802.23	-3,275.03

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 03 MAR 2010 SEK / USD EX.RATE 7.11764 WITH BROWN BROS	5,539,391.04	3 Mar 10				0.00	778,262.32	778,217.50	-44.82
Swiss franc - CHF									
FX DEAL TRANSACTED ON 02 FEB 2010 CHF / USD EX.RATE 1.05463 WITH BROWN BROS	199,056.81	2 Feb 10				0.00	188,745.64	187,127.44	-1,618.20
FX DEAL TRANSACTED ON 03 MAR 2010 CHF / USD EX.RATE 1.06498 WITH BROWN BROS	3,255,662.97	3 Mar 10				0.00	3,057,017.94	3,027,819.55	-29,198.39
FX DEAL TRANSACTED ON 08 JAN 2010 USD / CHF EX.RATE 0.9765625 WITH BROWN BROS	-569,974.79	8 Jan 10				0.00	-556,616.01	-561,551.52	-4,935.51
FX DEAL TRANSACTED ON 09 FEB 2010 CHF / USD EX.RATE 1.06449 WITH BROWN BROS	318,124.18	9 Feb 10				0.00	298,851.26	295,229.16	-3,622.10
FX DEAL TRANSACTED ON 11 JAN 2010 USD / CHF EX.RATE 0.9846396 WITH BROWN BROS	-141,538.50	11 Jan 10				0.00	-139,364.42	-138,885.78	478.64
FX DEAL TRANSACTED ON 12 JAN 2010 USD / CHF EX.RATE 0.9814698 WITH BROWN BROS	-481,168.46	12 Jan 10				0.00	-472,252.34	-470,902.78	1,349.56
FX DEAL TRANSACTED ON 12 JAN 2010 USD / CHF EX.RATE 0.9825113 WITH BROWN BROS	-43,897.32	12 Jan 10				0.00	-43,129.61	-42,960.78	168.83
FX DEAL TRANSACTED ON 13 JAN 2010 USD / CHF EX.RATE 0.9822314 WITH BROWN BROS	-97,789.50	13 Jan 10				0.00	-96,051.92	-95,423.01	628.91
FX DEAL TRANSACTED ON 14 JAN 2010 USD / CHF EX.RATE 0.9813543 WITH BROWN BROS	-428,922.52	14 Jan 10				0.00	-420,924.95	-418,542.66	2,382.29
FX DEAL TRANSACTED ON 15 JAN 2010 USD / CHF EX.RATE 0.9740892 WITH BROWN BROS	-158,382.07	15 Jan 10				0.00	-154,278.27	-153,211.19	1,067.08
FX DEAL TRANSACTED ON 16 AUG 2010 USD / CHF EX.RATE 0.9631128 WITH BROWN BROS	-120,837.57	16 Aug 10				0.00	-116,380.21	-116,017.06	363.15
FX DEAL TRANSACTED ON 18 JAN 2010 USD / CHF EX.RATE 0.9758763 WITH BROWN BROS	-90,232.67	18 Jan 10				0.00	-88,055.93	-86,371.85	1,684.08

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 19 JAN 2010 USD / CHF EX.RATE 0.9675391 WITH BROWN BROS	-95,988.78	19 Jan 10				0.00	-92,872.89	-91,710.49	1,162.40
FX DEAL TRANSACTED ON 20 JAN 2010 USD / CHF EX.RATE 0.9559498 WITH BROWN BROS	-172,716.49	20 Jan 10				0.00	-165,108.30	-166,033.64	-925.34
FX DEAL TRANSACTED ON 20 JAN 2010 USD / CHF EX.RATE 0.9572126 WITH BROWN BROS	-583,043.37	20 Jan 10				0.00	-558,096.46	-557,056.68	1,039.78
FX DEAL TRANSACTED ON 20 JAN 2010 USD / CHF EX.RATE 0.9572218 WITH BROWN BROS	-311,690.48	20 Jan 10				0.00	-298,356.91	-299,630.36	-1,273.45
FX DEAL TRANSACTED ON 21 JAN 2010 USD / CHF EX.RATE 0.9590486 WITH BROWN BROS	-70,954.11	21 Jan 10				0.00	-68,048.44	-68,221.83	-173.39
FX DEAL TRANSACTED ON 21 MAY 2010 CHF / USD EX.RATE 1.14692 WITH BROWN BROS	173,542.64	21 May 10				0.00	151,311.90	149,792.97	-1,518.93
FX DEAL TRANSACTED ON 22 JAN 2010 USD / CHF EX.RATE 0.9626492 WITH BROWN BROS	-79,746.65	22 Jan 10				0.00	-76,768.05	-76,115.92	652.13
FX DEAL TRANSACTED ON 24 SEP 2010 CHF / USD EX.RATE 0.98179 WITH BROWN BROS	146,976.61	24 Sep 10				0.00	149,702.70	150,390.47	687.77
FX DEAL TRANSACTED ON 24 SEP 2010 USD / CHF EX.RATE 1.0135923 WITH BROWN BROS	-473,588.15	24 Sep 10				0.00	-480,025.29	-484,588.31	-4,563.02
FX DEAL TRANSACTED ON 25 JAN 2010 USD / CHF EX.RATE 0.9613536 WITH BROWN BROS	-13,893.78	25 Jan 10				0.00	-13,356.84	-13,261.22	95.62
FX DEAL TRANSACTED ON 25 MAY 2010 CHF / USD EX.RATE 1.16004 WITH BROWN BROS	86,524.95	25 May 10				0.00	74,587.90	74,545.49	-42.41
FX DEAL TRANSACTED ON 26 JAN 2010 USD / CHF EX.RATE 0.9564802 WITH BROWN BROS	-19,819.87	26 Jan 10				0.00	-18,957.31	-18,816.93	140.38
FX DEAL TRANSACTED ON 27 JAN 2010 USD / CHF EX.RATE 0.9538526 WITH BROWN BROS	-4,829.98	27 Jan 10				0.00	-4,607.09	-4,582.09	25.00
FX DEAL TRANSACTED ON 27 SEP 2010 USD / CHF EX.RATE 1.0162189 WITH BROWN BROS	-445,084.90	27 Sep 10				0.00	-452,303.67	-456,146.45	-3,842.78
FX DEAL TRANSACTED ON 28 JAN 2010 USD / CHF EX.RATE 0.9496676 WITH BROWN BROS	-10,803.02	28 Jan 10				0.00	-10,259.28	-10,195.38	63.90

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 28 SEP 2010 USD / CHF EX RATE 1.0253466 WITH BROWN BROS	-463,185.43	28 Sep 10				0.00	-474,925.59	-474,113.75	811.84
FX DEAL TRANSACTED ON 29 APR 2010 CHF / USD EX RATE 1.08278 WITH BROWN BROS	16,647.70	29 Apr 10				0.00	15,374.96	15,310.34	-64.62
FX DEAL TRANSACTED ON 29 SEP 2010 USD / CHF EX RATE 1.0246007 WITH BROWN BROS	-724,833.00	29 Sep 10				0.00	-742,664.37	-743,151.69	-487.32
FX DEAL TRANSACTED ON 30 APR 2010 CHF / USD EX RATE 1.07878 WITH BROWN BROS	198,822.07	30 Apr 10				0.00	184,302.70	180,887.11	-3,415.59
Turkish lira - TRY									
FX DEAL TRANSACTED ON 01 DEC 2010 TRY / USD EX RATE 1.489 WITH BROWN BROS	416,633.19	1 Dec 10				0.00	279,807.38	280,211.99	404.61
FX DEAL TRANSACTED ON 02 AUG 2010 TRY / USD EX RATE 1.4935 WITH BROWN BROS	92,818.60	2 Aug 10				0.00	62,148.38	62,071.49	-76.89
FX DEAL TRANSACTED ON 03 MAY 2010 USD / TRY EX RATE 0.6685833 WITH BROWN BROS	-54,575.31	3 May 10				0.00	-36,488.14	-36,064.97	423.17
FX DEAL TRANSACTED ON 04 JUN 2010 TRY / USD EX RATE 1.5934 WITH BROWN BROS	127,078.78	4 Jun 10				0.00	79,753.22	79,115.19	-638.03
FX DEAL TRANSACTED ON 04 MAY 2010 USD / TRY EX RATE 0.6603711 WITH BROWN BROS	-80,728.73	4 May 10				0.00	-53,310.92	-52,715.64	595.28
FX DEAL TRANSACTED ON 05 MAY 2010 TRY / USD EX RATE 1.5372 WITH BROWN BROS	244,214.51	5 May 10				0.00	158,869.70	157,985.84	-883.86
FX DEAL TRANSACTED ON 06 MAY 2010 USD / TRY EX RATE 0.6379585 WITH BROWN BROS	-92,075.70	6 May 10				0.00	-58,740.48	-58,546.26	194.22
FX DEAL TRANSACTED ON 07 APR 2010 USD / TRY EX RATE 0.6672449 WITH BROWN BROS	-159,360.60	7 Apr 10				0.00	-106,332.55	-106,021.29	311.26
FX DEAL TRANSACTED ON 07 JUN 2010 TRY / USD EX RATE 1.6035 WITH BROWN BROS	224,282.78	7 Jun 10				0.00	139,870.77	139,453.32	-417.45
FX DEAL TRANSACTED ON 07 MAY 2010 TRY / USD EX RATE 1.56 WITH BROWN BROS	325,849.30	7 May 10				0.00	208,877.76	213,447.73	4,569.97

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 08 APR 2010 USD / TRY EX.RATE 0.66671111 WITH BROWN BROS	-111,931.85	8 Apr 10				0.00	-74,626.21	-75,144.74	-518.53
FX DEAL TRANSACTED ON 08 JUN 2010 TRY / USD EX.RATE 1.6043 WITH BROWN BROS	271,268.49	8 Jun 10				0.00	169,088.38	170,095.62	1,007.24
FX DEAL TRANSACTED ON 09 APR 2010 USD / TRY EX.RATE 0.6714113 WITH BROWN BROS	-53,120.20	9 Apr 10				0.00	-35,665.50	-35,717.06	-51.56
FX DEAL TRANSACTED ON 09 JUN 2010 TRY / USD EX.RATE 1.5966 WITH BROWN BROS	33,850.70	9 Jun 10				0.00	21,201.74	21,322.60	120.86
FX DEAL TRANSACTED ON 11 NOV 2010 TRY / USD EX.RATE 1.43687 WITH BROWN BROS	48,477.01	11 Nov 10				0.00	33,737.92	33,555.07	-182.85
FX DEAL TRANSACTED ON 12 APR 2010 USD / TRY EX.RATE 0.671186 WITH BROWN BROS	-113,296.80	12 Apr 10				0.00	-76,043.22	-76,084.08	-40.86
FX DEAL TRANSACTED ON 12 NOV 2010 TRY / USD EX.RATE 1.44027 WITH BROWN BROS	23,502.89	12 Nov 10				0.00	16,318.39	16,187.68	-130.71
FX DEAL TRANSACTED ON 13 APR 2010 USD / TRY EX.RATE 0.6724497 WITH BROWN BROS	-41,737.30	13 Apr 10				0.00	-28,066.24	-28,255.29	-189.05
FX DEAL TRANSACTED ON 14 APR 2010 USD / TRY EX.RATE 0.678058 WITH BROWN BROS	-39,840.15	14 Apr 10				0.00	-27,013.93	-27,083.72	-69.79
FX DEAL TRANSACTED ON 14 JUL 2010 USD / TRY EX.RATE 0.6490135 WITH BROWN BROS	-21,297.37	14 Jul 10				0.00	-13,822.28	-13,867.73	-45.45
FX DEAL TRANSACTED ON 15 APR 2010 USD / TRY EX.RATE 0.6779431 WITH BROWN BROS	-24,662.95	15 Apr 10				0.00	-16,720.08	-16,651.22	68.86
FX DEAL TRANSACTED ON 15 JUL 2010 USD / TRY EX.RATE 0.6507028 WITH BROWN BROS	-34,178.65	15 Jul 10				0.00	-22,240.14	-22,214.12	26.02
FX DEAL TRANSACTED ON 17 DEC 2010 TRY / USD EX.RATE 1.5462 WITH BROWN BROS	316,329.56	17 Dec 10				0.00	204,585.15	202,327.90	-2,257.25
FX DEAL TRANSACTED ON 19 JUL 2010 USD / TRY EX.RATE 0.6496881 WITH BROWN BROS	-50,533.88	19 Jul 10				0.00	-32,831.26	-32,930.75	-99.49
FX DEAL TRANSACTED ON 21 JUL 2010 USD / TRY EX.RATE 0.6532959 WITH BROWN BROS	-38,939.13	21 Jul 10				0.00	-25,438.77	-25,664.28	-225.51

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 22 JUL 2010 USD / TRY EX.RATE 0.6572461 WITH BROWN BROS	-86,299.61	22 Jul 10				0.00	-56,720.09	-56,630.76	89.33
FX DEAL TRANSACTED ON 23 JUL 2010 USD / TRY EX.RATE 0.6570302 WITH BROWN BROS	-59,695.86	23 Jul 10				0.00	-39,221.98	-39,334.41	-112.43
FX DEAL TRANSACTED ON 24 MAY 2010 TRY / USD EX.RATE 1.5665 WITH BROWN BROS	53,540.19	24 May 10				0.00	34,178.23	33,507.65	-670.58
FX DEAL TRANSACTED ON 25 MAY 2010 TRY / USD EX.RATE 1.59 WITH BROWN BROS	645,536.09	25 May 10				0.00	405,997.54	410,176.70	4,179.16
FX DEAL TRANSACTED ON 26 JUL 2010 USD / TRY EX.RATE 0.6598047 WITH BROWN BROS	-18,054.24	26 Jul 10				0.00	-11,912.27	-11,932.74	-20.47
FX DEAL TRANSACTED ON 27 APR 2010 USD / TRY EX.RATE 0.6648936 WITH BROWN BROS	-39,840.15	27 Apr 10				0.00	-26,489.46	-26,594.67	-105.21
FX DEAL TRANSACTED ON 27 JUL 2010 TRY / USD EX.RATE 1.5105 WITH BROWN BROS	48,975.22	27 Jul 10				0.00	32,423.18	32,384.59	-38.59
FX DEAL TRANSACTED ON 29 APR 2010 USD / TRY EX.RATE 0.6735367 WITH BROWN BROS	-16,125.78	29 Apr 10				0.00	-10,861.31	-10,859.84	1.47
FX DEAL TRANSACTED ON 30 APR 2010 USD / TRY EX.RATE 0.6713662 WITH BROWN BROS	-160,130.56	30 Apr 10				0.00	-107,506.25	-107,157.33	348.92
FX DEAL TRANSACTED ON 30 JUL 2010 TRY / USD EX.RATE 1.5058 WITH BROWN BROS	118,377.30	30 Jul 10				0.00	78,614.22	79,397.23	783.01
FX DEAL TRANSACTED ON 30 NOV 2010 TRY / USD EX.RATE 1.5033 WITH BROWN BROS	196,666.95	30 Nov 10				0.00	130,823.49	131,321.41	497.92
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2010 GBP / USD EX.RATE 0.6548874 WITH BROWN BROS	-38,361.69	1 Apr 10				0.00	-38,361.69	-38,361.69	0.00
FX DEAL TRANSACTED ON 01 APR 2010 USD / EUR EX.RATE 1.3584 WITH BROWN BROS	254,550.81	1 Apr 10				0.00	254,550.81	254,550.81	0.00
FX DEAL TRANSACTED ON 01 APR 2010 USD / EUR EX.RATE 1.3584 WITH BROWN BROS	838,562.68	1 Apr 10				0.00	838,562.68	838,562.68	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 01 DEC 2010 EUR / USD EX.RATE 0.7610929 WITH BROWN BROS	-600,301.14	1 Dec 10				0.00	-600,301.14	-600,301.14	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 EUR / USD EX.RATE 0.7619628 WITH BROWN BROS	-465,748.59	1 Dec 10				0.00	-465,748.59	-465,748.59	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 GBP / USD EX.RATE 0.6408326 WITH BROWN BROS	-26,675.72	1 Dec 10				0.00	-26,675.72	-26,675.72	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 TRY / USD EX.RATE 1.489 WITH BROWN BROS	-279,807.38	1 Dec 10				0.00	-279,807.38	-279,807.38	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 USD / EUR EX.RATE 1.3124 WITH BROWN BROS	812,569.91	1 Dec 10				0.00	812,569.91	812,569.91	0.00
FX DEAL TRANSACTED ON 01 FEB 2010 GBP / USD EX.RATE 0.6276715 WITH BROWN BROS	-70,481.40	1 Feb 10				0.00	-70,481.40	-70,481.40	0.00
FX DEAL TRANSACTED ON 01 FEB 2010 USD / EUR EX.RATE 1.3917 WITH BROWN BROS	35,606.24	1 Feb 10				0.00	35,606.24	35,606.24	0.00
FX DEAL TRANSACTED ON 01 FEB 2010 USD / JPY EX.RATE 0.0110754 WITH BROWN BROS	209,466.88	1 Feb 10				0.00	209,466.88	209,466.88	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 EUR / USD EX.RATE 0.8036066 WITH BROWN BROS	-105,323.40	1 Jul 10				0.00	-105,323.40	-105,323.40	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 JPY / USD EX.RATE 87.54 WITH BROWN BROS	-86,773.94	1 Jul 10				0.00	-86,773.94	-86,773.94	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / EUR EX.RATE 1.2444 WITH BROWN BROS	150,203.65	1 Jul 10				0.00	150,203.65	150,203.65	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / GBP EX.RATE 1.5077 WITH BROWN BROS	84,373.58	1 Jul 10				0.00	84,373.58	84,373.58	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / GBP EX.RATE 1.5172 WITH BROWN BROS	259,092.79	1 Jul 10				0.00	259,092.79	259,092.79	0.00
FX DEAL TRANSACTED ON 01 MAR 2010 USD / EUR EX.RATE 1.35 WITH BROWN BROS	130,361.99	1 Mar 10				0.00	130,361.99	130,361.99	0.00
FX DEAL TRANSACTED ON 01 MAR 2010 USD / JPY EX.RATE 0.0111982 WITH BROWN BROS	217,975.17	1 Mar 10				0.00	217,975.17	217,975.17	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 01 NOV 2010 NOK / USD EX.RATE 5.86379 WITH BROWN BROS	-29,523.40	1 Nov 10				0.00	-29,523.40	-29,523.40	0.00
FX DEAL TRANSACTED ON 01 OCT 2010 EUR / USD EX.RATE 0.7273309 WITH BROWN BROS	-63,075.36	1 Oct 10				0.00	-63,075.36	-63,075.36	0.00
FX DEAL TRANSACTED ON 01 SEP 2010 EUR / USD EX.RATE 0.7804573 WITH BROWN BROS	-81,242.02	1 Sep 10				0.00	-81,242.02	-81,242.02	0.00
FX DEAL TRANSACTED ON 02 APR 2010 JPY / USD EX.RATE 94.579 WITH BROWN BROS	-1,098,715.19	2 Apr 10				0.00	-1,098,715.19	-1,098,715.19	0.00
FX DEAL TRANSACTED ON 02 AUG 2010 EUR / USD EX.RATE 0.7589557 WITH BROWN BROS	-54,478.65	2 Aug 10				0.00	-54,478.65	-54,478.65	0.00
FX DEAL TRANSACTED ON 02 AUG 2010 GBP / USD EX.RATE 0.629291 WITH BROWN BROS	-98,281.90	2 Aug 10				0.00	-98,281.90	-98,281.90	0.00
FX DEAL TRANSACTED ON 02 AUG 2010 JPY / USD EX.RATE 86.409 WITH BROWN BROS	-184,434.64	2 Aug 10				0.00	-184,434.64	-184,434.64	0.00
FX DEAL TRANSACTED ON 02 AUG 2010 TRY / USD EX.RATE 1.4935 WITH BROWN BROS	-62,148.38	2 Aug 10				0.00	-62,148.38	-62,148.38	0.00
FX DEAL TRANSACTED ON 02 DEC 2010 EUR / USD EX.RATE 0.7568877 WITH BROWN BROS	-212,284.06	2 Dec 10				0.00	-212,284.06	-212,284.06	0.00
FX DEAL TRANSACTED ON 02 DEC 2010 USD / EUR EX.RATE 1.32119 WITH BROWN BROS	759,360.35	2 Dec 10				0.00	759,360.35	759,360.35	0.00
FX DEAL TRANSACTED ON 02 FEB 2010 CHF / USD EX.RATE 1.05463 WITH BROWN BROS	-188,745.64	2 Feb 10				0.00	-188,745.64	-188,745.64	0.00
FX DEAL TRANSACTED ON 02 FEB 2010 USD / EUR EX.RATE 1.3957 WITH BROWN BROS	119,056.92	2 Feb 10				0.00	119,056.92	119,056.92	0.00
FX DEAL TRANSACTED ON 02 FEB 2010 USD / EUR EX.RATE 1.3964 WITH BROWN BROS	20,138.03	2 Feb 10				0.00	20,138.03	20,138.03	0.00
FX DEAL TRANSACTED ON 02 JUL 2010 EUR / USD EX.RATE 0.7971303 WITH BROWN BROS	-8,785.89	2 Jul 10				0.00	-8,785.89	-8,785.89	0.00
FX DEAL TRANSACTED ON 02 JUL 2010 GBP / USD EX.RATE 0.6584145 WITH BROWN BROS	-17,882.40	2 Jul 10				0.00	-17,882.40	-17,882.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 02 JUL 2010 JPY / USD EX.RATE 87.578 WITH BROWN BROS	-176,374.96	2 Jul 10				0.00	-176,374.96	-176,374.96	0.00
FX DEAL TRANSACTED ON 02 JUL 2010 USD / CAD EX.RATE 0.9406364 WITH BROWN BROS	66,633.74	2 Jul 10				0.00	66,633.74	66,633.74	0.00
FX DEAL TRANSACTED ON 02 JUL 2010 USD / EUR EX.RATE 1.2545 WITH BROWN BROS	235,695.84	2 Jul 10				0.00	235,695.84	235,695.84	0.00
FX DEAL TRANSACTED ON 02 JUN 2010 CAD / USD EX.RATE 1.03873 WITH BROWN BROS	-3,543.41	2 Jun 10				0.00	-3,543.41	-3,543.41	0.00
FX DEAL TRANSACTED ON 02 JUN 2010 HKD / USD EX.RATE 7.7931 WITH BROWN BROS	-788,273.69	2 Jun 10				0.00	-788,273.69	-788,273.69	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 CAD / USD EX.RATE 1.0356 WITH BROWN BROS	-1,028,536.38	2 Mar 10				0.00	-1,028,536.38	-1,028,536.38	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 MXN / USD EX.RATE 12.73114 WITH BROWN BROS	-577,902.87	2 Mar 10				0.00	-577,902.87	-577,902.87	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 USD / EUR EX.RATE 1.3568 WITH BROWN BROS	117,927.29	2 Mar 10				0.00	117,927.29	117,927.29	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 USD / JPY EX.RATE 0.0112284 WITH BROWN BROS	77,704.19	2 Mar 10				0.00	77,704.19	77,704.19	0.00
FX DEAL TRANSACTED ON 02 NOV 2010 EUR / USD EX.RATE 0.7119515 WITH BROWN BROS	-43,563.95	2 Nov 10				0.00	-43,563.95	-43,563.95	0.00
FX DEAL TRANSACTED ON 02 NOV 2010 GBP / USD EX.RATE 0.6236008 WITH BROWN BROS	-169,197.97	2 Nov 10				0.00	-169,197.97	-169,197.97	0.00
FX DEAL TRANSACTED ON 02 SEP 2010 EUR / USD EX.RATE 0.7799095 WITH BROWN BROS	-86,946.39	2 Sep 10				0.00	-86,946.39	-86,946.39	0.00
FX DEAL TRANSACTED ON 03 AUG 2010 EUR / USD EX.RATE 0.7550019 WITH BROWN BROS	-95,095.22	3 Aug 10				0.00	-95,095.22	-95,095.22	0.00
FX DEAL TRANSACTED ON 03 AUG 2010 EUR / USD EX.RATE 0.7550019 WITH BROWN BROS	-225,009.68	3 Aug 10				0.00	-225,009.68	-225,009.68	0.00
FX DEAL TRANSACTED ON 03 AUG 2010 GBP / USD EX.RATE 0.6274352 WITH BROWN BROS	-36,981.87	3 Aug 10				0.00	-36,981.87	-36,981.87	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 03 AUG 2010 JPY / USD EX RATE 85.839 WITH BROWN BROS	-52,609.90	3 Aug 10				0.00	-52,609.90	-52,609.90	0.00
FX DEAL TRANSACTED ON 03 DEC 2010 CAD / USD EX RATE 1.00334 WITH BROWN BROS	-31,451.50	3 Dec 10				0.00	-31,451.50	-31,451.50	0.00
FX DEAL TRANSACTED ON 03 DEC 2010 EUR / USD EX RATE 0.7473842 WITH BROWN BROS	-301,526.17	3 Dec 10				0.00	-301,526.17	-301,526.17	0.00
FX DEAL TRANSACTED ON 03 DEC 2010 EUR / USD EX RATE 0.7473897 WITH BROWN BROS	-36,255.06	3 Dec 10				0.00	-36,255.06	-36,255.06	0.00
FX DEAL TRANSACTED ON 03 DEC 2010 JPY / USD EX RATE 82.509 WITH BROWN BROS	-401,911.42	3 Dec 10				0.00	-401,911.42	-401,911.42	0.00
FX DEAL TRANSACTED ON 03 FEB 2010 GBP / USD EX RATE 0.6274825 WITH BROWN BROS	-343,487.58	3 Feb 10				0.00	-343,487.58	-343,487.58	0.00
FX DEAL TRANSACTED ON 03 FEB 2010 USD / EUR EX RATE 1.39239 WITH BROWN BROS	20,893.48	3 Feb 10				0.00	20,893.48	20,893.48	0.00
FX DEAL TRANSACTED ON 03 FEB 2010 USD / JPY EX RATE 0.0110511 WITH BROWN BROS	309,801.29	3 Feb 10				0.00	309,801.29	309,801.29	0.00
FX DEAL TRANSACTED ON 03 JUN 2010 CAD / USD EX RATE 1.04042 WITH BROWN BROS	-7,095.67	3 Jun 10				0.00	-7,095.67	-7,095.67	0.00
FX DEAL TRANSACTED ON 03 JUN 2010 EUR / USD EX RATE 0.8213485 WITH BROWN BROS	-46,003.51	3 Jun 10				0.00	-46,003.51	-46,003.51	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 AUD / USD EX RATE 1.1045696 WITH BROWN BROS	-202,690.69	3 Mar 10				0.00	-202,690.69	-202,690.69	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 AUD / USD EX RATE 1.1079841 WITH BROWN BROS	-801,078.42	3 Mar 10				0.00	-801,078.42	-801,078.42	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 CHF / USD EX RATE 1.06498 WITH BROWN BROS	-3,057,017.94	3 Mar 10				0.00	-3,057,017.94	-3,057,017.94	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 DKK / USD EX RATE 5.41975 WITH BROWN BROS	-2,000,364.00	3 Mar 10				0.00	-2,000,364.00	-2,000,364.00	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX RATE 0.728173 WITH BROWN BROS	-5,111,360.02	3 Mar 10				0.00	-5,111,360.02	-5,111,360.02	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX RATE 0.728173 WITH BROWN BROS	-2,337,276.98	3 Mar 10				0.00	-2,337,276.98	-2,337,276.98	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX RATE 0.7298737 WITH BROWN BROS	-3,651,890.79	3 Mar 10				0.00	-3,651,890.79	-3,651,890.79	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX RATE 0.7298737 WITH BROWN BROS	-658,686.07	3 Mar 10				0.00	-658,686.07	-658,686.07	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 GBP / USD EX RATE 0.6610827 WITH BROWN BROS	-7,352,632.32	3 Mar 10				0.00	-7,352,632.32	-7,352,632.32	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 GBP / USD EX RATE 0.6620018 WITH BROWN BROS	-3,660,476.14	3 Mar 10				0.00	-3,660,476.14	-3,660,476.14	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 HKD / USD EX RATE 7.7626 WITH BROWN BROS	-1,688,132.22	3 Mar 10				0.00	-1,688,132.22	-1,688,132.22	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 JPY / USD EX RATE 88.429 WITH BROWN BROS	-6,925,948.41	3 Mar 10				0.00	-6,925,948.41	-6,925,948.41	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 JPY / USD EX RATE 88.749 WITH BROWN BROS	-2,641,233.08	3 Mar 10				0.00	-2,641,233.08	-2,641,233.08	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 SEK / USD EX RATE 7.11764 WITH BROWN BROS	-778,262.32	3 Mar 10				0.00	-778,262.32	-778,262.32	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 ZAR / USD EX RATE 7.49564 WITH BROWN BROS	-459,834.89	3 Mar 10				0.00	-459,834.89	-459,834.89	0.00
FX DEAL TRANSACTED ON 03 MAY 2010 CAD / USD EX RATE 1.01059 WITH BROWN BROS	-29,103.95	3 May 10				0.00	-29,103.95	-29,103.95	0.00
FX DEAL TRANSACTED ON 03 MAY 2010 CAD / USD EX RATE 1.01559 WITH BROWN BROS	-61,395.28	3 May 10				0.00	-61,395.28	-61,395.28	0.00
FX DEAL TRANSACTED ON 03 MAY 2010 EUR / USD EX RATE 0.757748 WITH BROWN BROS	-66,231.39	3 May 10				0.00	-66,231.39	-66,231.39	0.00
FX DEAL TRANSACTED ON 03 MAY 2010 USD / TRY EX RATE 0.6685833 WITH BROWN BROS	36,488.14	3 May 10				0.00	36,488.14	36,488.14	0.00
FX DEAL TRANSACTED ON 03 NOV 2010 EUR / USD EX RATE 0.7113489 WITH BROWN BROS	-36,769.91	3 Nov 10				0.00	-36,769.91	-36,769.91	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 03 NOV 2010 GBP / USD EX.RATE 0.6208596 WITH BROWN BROS	-104,436.50	3 Nov 10				0.00	-104,436.50	-104,436.50	0.00
FX DEAL TRANSACTED ON 03 NOV 2010 USD / HKD EX.RATE 0.1290173 WITH BROWN BROS	24,546.02	3 Nov 10				0.00	24,546.02	24,546.02	0.00
FX DEAL TRANSACTED ON 03 SEP 2010 EUR / USD EX.RATE 0.7759216 WITH BROWN BROS	-98,196.48	3 Sep 10				0.00	-98,196.48	-98,196.48	0.00
FX DEAL TRANSACTED ON 03 SEP 2010 JPY / USD EX.RATE 84.34 WITH BROWN BROS	-225,932.52	3 Sep 10				0.00	-225,932.52	-225,932.52	0.00
FX DEAL TRANSACTED ON 04 AUG 2010 EUR / USD EX.RATE 0.7595841 WITH BROWN BROS	-90,029.33	4 Aug 10				0.00	-90,029.33	-90,029.33	0.00
FX DEAL TRANSACTED ON 04 AUG 2010 EUR / USD EX.RATE 0.7595898 WITH BROWN BROS	-58,133.35	4 Aug 10				0.00	-58,133.35	-58,133.35	0.00
FX DEAL TRANSACTED ON 04 AUG 2010 GBP / USD EX.RATE 0.6292553 WITH BROWN BROS	-125,064.78	4 Aug 10				0.00	-125,064.78	-125,064.78	0.00
FX DEAL TRANSACTED ON 04 AUG 2010 JPY / USD EX.RATE 86.26 WITH BROWN BROS	-152,297.67	4 Aug 10				0.00	-152,297.67	-152,297.67	0.00
FX DEAL TRANSACTED ON 04 AUG 2010 USD / DKK EX.RATE 0.176553 WITH BROWN BROS	1,380,154.53	4 Aug 10				0.00	1,380,154.53	1,380,154.53	0.00
FX DEAL TRANSACTED ON 04 FEB 2010 JPY / USD EX.RATE 90.77 WITH BROWN BROS	-117,571.80	4 Feb 10				0.00	-117,571.80	-117,571.80	0.00
FX DEAL TRANSACTED ON 04 JAN 2010 GBP / USD EX.RATE 0.6203512 WITH BROWN BROS	-123,509.50	4 Jan 10				0.00	-123,509.50	-123,509.50	0.00
FX DEAL TRANSACTED ON 04 JUN 2010 CAD / USD EX.RATE 1.06081 WITH BROWN BROS	-6,977.86	4 Jun 10				0.00	-6,977.86	-6,977.86	0.00
FX DEAL TRANSACTED ON 04 JUN 2010 TRY / USD EX.RATE 1.5934 WITH BROWN BROS	-79,753.22	4 Jun 10				0.00	-79,753.22	-79,753.22	0.00
FX DEAL TRANSACTED ON 04 MAR 2010 DKK / USD EX.RATE 5.48011 WITH BROWN BROS	-230,355.58	4 Mar 10				0.00	-230,355.58	-230,355.58	0.00
FX DEAL TRANSACTED ON 04 MAR 2010 GBP / USD EX.RATE 0.6650307 WITH BROWN BROS	-474,713.85	4 Mar 10				0.00	-474,713.85	-474,713.85	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 04 MAR 2010 HKD / USD EX RATE 7.7633 WITH BROWN BROS	-975,687.97	4 Mar 10				0.00	-975,687.97	-975,687.97	0.00
FX DEAL TRANSACTED ON 04 MAY 2010 CAD / USD EX RATE 1.02349 WITH BROWN BROS	-93,938.80	4 May 10				0.00	-93,938.80	-93,938.80	0.00
FX DEAL TRANSACTED ON 04 MAY 2010 EUR / USD EX RATE 0.7671653 WITH BROWN BROS	-25,851.82	4 May 10				0.00	-25,851.82	-25,851.82	0.00
FX DEAL TRANSACTED ON 04 MAY 2010 EUR / USD EX RATE 0.7692781 WITH BROWN BROS	-305,338.83	4 May 10				0.00	-305,338.83	-305,338.83	0.00
FX DEAL TRANSACTED ON 04 MAY 2010 GBP / USD EX RATE 0.6587615 WITH BROWN BROS	-247,037.00	4 May 10				0.00	-247,037.00	-247,037.00	0.00
FX DEAL TRANSACTED ON 04 MAY 2010 USD / TRY EX RATE 0.6603711 WITH BROWN BROS	53,310.92	4 May 10				0.00	53,310.92	53,310.92	0.00
FX DEAL TRANSACTED ON 04 NOV 2010 EUR / USD EX RATE 0.7041758 WITH BROWN BROS	-34,569.22	4 Nov 10				0.00	-34,569.22	-34,569.22	0.00
FX DEAL TRANSACTED ON 04 NOV 2010 USD / GBP EX RATE 1.6263 WITH BROWN BROS	388,178.23	4 Nov 10				0.00	388,178.23	388,178.23	0.00
FX DEAL TRANSACTED ON 04 NOV 2010 USD / HKD EX RATE 0.1290106 WITH BROWN BROS	20,994.32	4 Nov 10				0.00	20,994.32	20,994.32	0.00
FX DEAL TRANSACTED ON 04 OCT 2010 EUR / USD EX RATE 0.7303002 WITH BROWN BROS	-58,152.23	4 Oct 10				0.00	-58,152.23	-58,152.23	0.00
FX DEAL TRANSACTED ON 04 OCT 2010 JPY / USD EX RATE 83.359 WITH BROWN BROS	-305,014.52	4 Oct 10				0.00	-305,014.52	-305,014.52	0.00
FX DEAL TRANSACTED ON 05 APR 2010 JPY / USD EX RATE 94.429 WITH BROWN BROS	-288,730.25	5 Apr 10				0.00	-288,730.25	-288,730.25	0.00
FX DEAL TRANSACTED ON 05 AUG 2010 EUR / USD EX RATE 0.7595898 WITH BROWN BROS	-27,207.25	5 Aug 10				0.00	-27,207.25	-27,207.25	0.00
FX DEAL TRANSACTED ON 05 AUG 2010 EUR / USD EX RATE 0.7595898 WITH BROWN BROS	-14,632.54	5 Aug 10				0.00	-14,632.54	-14,632.54	0.00
FX DEAL TRANSACTED ON 05 AUG 2010 GBP / USD EX RATE 0.6298062 WITH BROWN BROS	-47,731.62	5 Aug 10				0.00	-47,731.62	-47,731.62	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 05 JAN 2010 GBP / USD EX.RATE 0.6248477 WITH BROWN BROS	-108,433.45	5 Jan 10				0.00	-108,433.45	-108,433.45	0.00
FX DEAL TRANSACTED ON 05 JUL 2010 EUR / USD EX.RATE 0.7981483 WITH BROWN BROS	-17,548.69	5 Jul 10				0.00	-17,548.69	-17,548.69	0.00
FX DEAL TRANSACTED ON 05 JUL 2010 GBP / USD EX.RATE 0.6615944 WITH BROWN BROS	-54,070.09	5 Jul 10				0.00	-54,070.09	-54,070.09	0.00
FX DEAL TRANSACTED ON 05 JUL 2010 JPY / USD EX.RATE 87.699 WITH BROWN BROS	-56,269.66	5 Jul 10				0.00	-56,269.66	-56,269.66	0.00
FX DEAL TRANSACTED ON 05 JUL 2010 USD / EUR EX.RATE 1.2529 WITH BROWN BROS	130,938.99	5 Jul 10				0.00	130,938.99	130,938.99	0.00
FX DEAL TRANSACTED ON 05 MAR 2010 GBP / USD EX.RATE 0.6616426 WITH BROWN BROS	-209,834.09	5 Mar 10				0.00	-209,834.09	-209,834.09	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 CAD / USD EX.RATE 1.03189 WITH BROWN BROS	-3,562.59	5 May 10				0.00	-3,562.59	-3,562.59	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 EUR / USD EX.RATE 0.7793503 WITH BROWN BROS	-1,134,358.93	5 May 10				0.00	-1,134,358.93	-1,134,358.93	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 GBP / USD EX.RATE 0.6621683 WITH BROWN BROS	-59,905.52	5 May 10				0.00	-59,905.52	-59,905.52	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 TRY / USD EX.RATE 1.5372 WITH BROWN BROS	-158,869.70	5 May 10				0.00	-158,869.70	-158,869.70	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 USD / EUR EX.RATE 1.28152 WITH BROWN BROS	391,577.57	5 May 10				0.00	391,577.57	391,577.57	0.00
FX DEAL TRANSACTED ON 05 NOV 2010 EUR / USD EX.RATE 0.7113438 WITH BROWN BROS	-375,398.11	5 Nov 10				0.00	-375,398.11	-375,398.11	0.00
FX DEAL TRANSACTED ON 05 NOV 2010 USD / HKD EX.RATE 0.1290073 WITH BROWN BROS	8,308.24	5 Nov 10				0.00	8,308.24	8,308.24	0.00
FX DEAL TRANSACTED ON 05 OCT 2010 EUR / USD EX.RATE 0.7228567 WITH BROWN BROS	-44,577.74	5 Oct 10				0.00	-44,577.74	-44,577.74	0.00
FX DEAL TRANSACTED ON 05 OCT 2010 JPY / USD EX.RATE 83.197 WITH BROWN BROS	-179,388.15	5 Oct 10				0.00	-179,388.15	-179,388.15	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 06 APR 2010 GBP / USD EX.RATE 0.6563446 WITH BROWN BROS	-55,937.66	6 Apr 10				0.00	-55,937.66	-55,937.66	0.00
FX DEAL TRANSACTED ON 06 APR 2010 JPY / USD EX.RATE 93.939 WITH BROWN BROS	-132,223.24	6 Apr 10				0.00	-132,223.24	-132,223.24	0.00
FX DEAL TRANSACTED ON 06 AUG 2010 EUR / USD EX.RATE 0.7532957 WITH BROWN BROS	-125,720.25	6 Aug 10				0.00	-125,720.25	-125,720.25	0.00
FX DEAL TRANSACTED ON 06 AUG 2010 EUR / USD EX.RATE 0.7533013 WITH BROWN BROS	-45,447.38	6 Aug 10				0.00	-45,447.38	-45,447.38	0.00
FX DEAL TRANSACTED ON 06 AUG 2010 GBP / USD EX.RATE 0.626178 WITH BROWN BROS	-85,199.94	6 Aug 10				0.00	-85,199.94	-85,199.94	0.00
FX DEAL TRANSACTED ON 06 DEC 2010 CAD / USD EX.RATE 1.00544 WITH BROWN BROS	-25,379.87	6 Dec 10				0.00	-25,379.87	-25,379.87	0.00
FX DEAL TRANSACTED ON 06 DEC 2010 EUR / USD EX.RATE 0.752961 WITH BROWN BROS	-13,994.93	6 Dec 10				0.00	-13,994.93	-13,994.93	0.00
FX DEAL TRANSACTED ON 06 DEC 2010 USD / HKD EX.RATE 0.1287996 WITH BROWN BROS	27,709.05	6 Dec 10				0.00	27,709.05	27,709.05	0.00
FX DEAL TRANSACTED ON 06 JAN 2010 GBP / USD EX.RATE 0.6249727 WITH BROWN BROS	-68,316.80	6 Jan 10				0.00	-68,316.80	-68,316.80	0.00
FX DEAL TRANSACTED ON 06 JAN 2010 USD / HKD EX.RATE 0.1289374 WITH BROWN BROS	355,806.93	6 Jan 10				0.00	355,806.93	355,806.93	0.00
FX DEAL TRANSACTED ON 06 JUL 2010 JPY / USD EX.RATE 87.899 WITH BROWN BROS	-21,183.73	6 Jul 10				0.00	-21,183.73	-21,183.73	0.00
FX DEAL TRANSACTED ON 06 JUL 2010 USD / CAD EX.RATE 0.9482088 WITH BROWN BROS	118,992.66	6 Jul 10				0.00	118,992.66	118,992.66	0.00
FX DEAL TRANSACTED ON 06 JUL 2010 USD / GBP EX.RATE 1.51679 WITH BROWN BROS	58,318.00	6 Jul 10				0.00	58,318.00	58,318.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 EUR / USD EX.RATE 0.7912644 WITH BROWN BROS	-127,938.45	6 May 10				0.00	-127,938.45	-127,938.45	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 GBP / USD EX.RATE 0.6700168 WITH BROWN BROS	-27,500.34	6 May 10				0.00	-27,500.34	-27,500.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 06 MAY 2010 JPY / USD EX.RATE 90.279 WITH BROWN BROS	-298,602.65	6 May 10				0.00	-298,602.65	-298,602.65	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 JPY / USD EX.RATE 93.669 WITH BROWN BROS	-89,492.50	6 May 10				0.00	-89,492.50	-89,492.50	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 USD / EUR EX.RATE 1.2705 WITH BROWN BROS	355,161.16	6 May 10				0.00	355,161.16	355,161.16	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 USD / TRY EX.RATE 0.6379585 WITH BROWN BROS	58,740.48	6 May 10				0.00	58,740.48	58,740.48	0.00
FX DEAL TRANSACTED ON 06 OCT 2010 CAD / USD EX.RATE 1.01011 WITH BROWN BROS	-48,498.75	6 Oct 10				0.00	-48,498.75	-48,498.75	0.00
FX DEAL TRANSACTED ON 06 OCT 2010 EUR / USD EX.RATE 0.7172572 WITH BROWN BROS	-24,961.69	6 Oct 10				0.00	-24,961.69	-24,961.69	0.00
FX DEAL TRANSACTED ON 06 OCT 2010 USD / HKD EX.RATE 0.1289258 WITH BROWN BROS	211,491.66	6 Oct 10				0.00	211,491.66	211,491.66	0.00
FX DEAL TRANSACTED ON 07 APR 2010 JPY / USD EX.RATE 93.677 WITH BROWN BROS	-212,953.16	7 Apr 10				0.00	-212,953.16	-212,953.16	0.00
FX DEAL TRANSACTED ON 07 APR 2010 USD / EUR EX.RATE 1.3348 WITH BROWN BROS	57,712.73	7 Apr 10				0.00	57,712.73	57,712.73	0.00
FX DEAL TRANSACTED ON 07 APR 2010 USD / TRY EX.RATE 0.6672449 WITH BROWN BROS	106,332.55	7 Apr 10				0.00	106,332.55	106,332.55	0.00
FX DEAL TRANSACTED ON 07 DEC 2010 CAD / USD EX.RATE 1.01123 WITH BROWN BROS	-86,729.16	7 Dec 10				0.00	-86,729.16	-86,729.16	0.00
FX DEAL TRANSACTED ON 07 DEC 2010 USD / HKD EX.RATE 0.1288029 WITH BROWN BROS	34,175.43	7 Dec 10				0.00	34,175.43	34,175.43	0.00
FX DEAL TRANSACTED ON 07 JUL 2010 USD / CAD EX.RATE 0.9533525 WITH BROWN BROS	297,276.96	7 Jul 10				0.00	297,276.96	297,276.96	0.00
FX DEAL TRANSACTED ON 07 JUL 2010 USD / GBP EX.RATE 1.51768 WITH BROWN BROS	30,795.47	7 Jul 10				0.00	30,795.47	30,795.47	0.00
FX DEAL TRANSACTED ON 07 JUN 2010 TRY / USD EX.RATE 1.6035 WITH BROWN BROS	-139,870.77	7 Jun 10				0.00	-139,870.77	-139,870.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 07 MAY 2010 AUD / USD EX.RATE 1.1233178 WITH BROWN BROS	-1,063,992.64	7 May 10				0.00	-1,063,992.64	-1,063,992.64	0.00
FX DEAL TRANSACTED ON 07 MAY 2010 EUR / USD EX.RATE 0.7858546 WITH BROWN BROS	-240,635.95	7 May 10				0.00	-240,635.95	-240,635.95	0.00
FX DEAL TRANSACTED ON 07 MAY 2010 GBP / USD EX.RATE 0.67563 WITH BROWN BROS	-34,674.32	7 May 10				0.00	-34,674.32	-34,674.32	0.00
FX DEAL TRANSACTED ON 07 MAY 2010 JPY / USD EX.RATE 92.389 WITH BROWN BROS	-157,692.05	7 May 10				0.00	-157,692.05	-157,692.05	0.00
FX DEAL TRANSACTED ON 07 MAY 2010 TRY / USD EX.RATE 1.56 WITH BROWN BROS	-208,877.76	7 May 10				0.00	-208,877.76	-208,877.76	0.00
FX DEAL TRANSACTED ON 07 MAY 2010 USD / EUR EX.RATE 1.27251 WITH BROWN BROS	108,214.28	7 May 10				0.00	108,214.28	108,214.28	0.00
FX DEAL TRANSACTED ON 07 OCT 2010 CAD / USD EX.RATE 1.0171 WITH BROWN BROS	-136,372.52	7 Oct 10				0.00	-136,372.52	-136,372.52	0.00
FX DEAL TRANSACTED ON 07 OCT 2010 CAD / USD EX.RATE 1.01711 WITH BROWN BROS	-62,615.90	7 Oct 10				0.00	-62,615.90	-62,615.90	0.00
FX DEAL TRANSACTED ON 07 OCT 2010 EUR / USD EX.RATE 0.7202017 WITH BROWN BROS	-352,493.93	7 Oct 10				0.00	-352,493.93	-352,493.93	0.00
FX DEAL TRANSACTED ON 07 OCT 2010 EUR / USD EX.RATE 0.7202017 WITH BROWN BROS	-83,480.74	7 Oct 10				0.00	-83,480.74	-83,480.74	0.00
FX DEAL TRANSACTED ON 07 OCT 2010 USD / HKD EX.RATE 0.1289574 WITH BROWN BROS	79,910.26	7 Oct 10				0.00	79,910.26	79,910.26	0.00
FX DEAL TRANSACTED ON 07 SEP 2010 EUR / USD EX.RATE 0.7856694 WITH BROWN BROS	-24,846.63	7 Sep 10				0.00	-24,846.63	-24,846.63	0.00
FX DEAL TRANSACTED ON 07 SEP 2010 GBP / USD EX.RATE 0.6523625 WITH BROWN BROS	-19,806.55	7 Sep 10				0.00	-19,806.55	-19,806.55	0.00
FX DEAL TRANSACTED ON 08 APR 2010 JPY / USD EX.RATE 92.829 WITH BROWN BROS	-343,878.13	8 Apr 10				0.00	-343,878.13	-343,878.13	0.00
FX DEAL TRANSACTED ON 08 APR 2010 USD / EUR EX.RATE 1.3346 WITH BROWN BROS	48,764.35	8 Apr 10				0.00	48,764.35	48,764.35	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 08 APR 2010 USD / TRY EX.RATE 0.66671111 WITH BROWN BROS	74,626.21	8 Apr 10				0.00	74,626.21	74,626.21	0.00
FX DEAL TRANSACTED ON 08 DEC 2010 CAD / USD EX.RATE 1.01087 WITH BROWN BROS	-15,571.24	8 Dec 10				0.00	-15,571.24	-15,571.24	0.00
FX DEAL TRANSACTED ON 08 DEC 2010 EUR / USD EX.RATE 0.7557608 WITH BROWN BROS	-33,010.80	8 Dec 10				0.00	-33,010.80	-33,010.80	0.00
FX DEAL TRANSACTED ON 08 DEC 2010 GBP / USD EX.RATE 0.6335249 WITH BROWN BROS	-298,292.96	8 Dec 10				0.00	-298,292.96	-298,292.96	0.00
FX DEAL TRANSACTED ON 08 FEB 2010 CAD / USD EX.RATE 1.0685 WITH BROWN BROS	-20,053.08	8 Feb 10				0.00	-20,053.08	-20,053.08	0.00
FX DEAL TRANSACTED ON 08 FEB 2010 CAD / USD EX.RATE 1.0765 WITH BROWN BROS	-23,099.87	8 Feb 10				0.00	-23,099.87	-23,099.87	0.00
FX DEAL TRANSACTED ON 08 FEB 2010 USD / JPY EX.RATE 0.0111946 WITH BROWN BROS	186,419.30	8 Feb 10				0.00	186,419.30	186,419.30	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX.RATE 0.6237564 WITH BROWN BROS	-528,506.22	8 Jan 10				0.00	-528,506.22	-528,506.22	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX.RATE 0.6251993 WITH BROWN BROS	-365,102.32	8 Jan 10				0.00	-365,102.32	-365,102.32	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 USD / CHF EX.RATE 0.9765625 WITH BROWN BROS	556,616.01	8 Jan 10				0.00	556,616.01	556,616.01	0.00
FX DEAL TRANSACTED ON 08 JUL 2010 EUR / USD EX.RATE 0.7893283 WITH BROWN BROS	-114,370.61	8 Jul 10				0.00	-114,370.61	-114,370.61	0.00
FX DEAL TRANSACTED ON 08 JUL 2010 USD / GBP EX.RATE 1.51129 WITH BROWN BROS	102,089.95	8 Jul 10				0.00	102,089.95	102,089.95	0.00
FX DEAL TRANSACTED ON 08 JUL 2010 USD / GBP EX.RATE 1.51609 WITH BROWN BROS	17,163.64	8 Jul 10				0.00	17,163.64	17,163.64	0.00
FX DEAL TRANSACTED ON 08 JUN 2010 TRY / USD EX.RATE 1.6043 WITH BROWN BROS	-169,088.38	8 Jun 10				0.00	-169,088.38	-169,088.38	0.00
FX DEAL TRANSACTED ON 08 MAR 2010 CAD / USD EX.RATE 1.027 WITH BROWN BROS	-292,341.46	8 Mar 10				0.00	-292,341.46	-292,341.46	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 08 MAR 2010 CAD / USD EX.RATE 1.0292 WITH BROWN BROS	-35,388.73	8 Mar 10				0.00	-35,388.73	-35,388.73	0.00
FX DEAL TRANSACTED ON 08 NOV 2010 EUR / USD EX.RATE 0.7173087 WITH BROWN BROS	-64,824.03	8 Nov 10				0.00	-64,824.03	-64,824.03	0.00
FX DEAL TRANSACTED ON 08 NOV 2010 GBP / USD EX.RATE 0.6192717 WITH BROWN BROS	-75,525.57	8 Nov 10				0.00	-75,525.57	-75,525.57	0.00
FX DEAL TRANSACTED ON 08 NOV 2010 USD / HKD EX.RATE 0.129009 WITH BROWN BROS	11,490.16	8 Nov 10				0.00	11,490.16	11,490.16	0.00
FX DEAL TRANSACTED ON 08 OCT 2010 EUR / USD EX.RATE 0.7178287 WITH BROWN BROS	-24,858.26	8 Oct 10				0.00	-24,858.26	-24,858.26	0.00
FX DEAL TRANSACTED ON 08 OCT 2010 EUR / USD EX.RATE 0.718138 WITH BROWN BROS	-128,364.78	8 Oct 10				0.00	-128,364.78	-128,364.78	0.00
FX DEAL TRANSACTED ON 08 OCT 2010 GBP / USD EX.RATE 0.6267235 WITH BROWN BROS	-57,034.95	8 Oct 10				0.00	-57,034.95	-57,034.95	0.00
FX DEAL TRANSACTED ON 08 OCT 2010 JPY / USD EX.RATE 81.979 WITH BROWN BROS	-111,515.23	8 Oct 10				0.00	-111,515.23	-111,515.23	0.00
FX DEAL TRANSACTED ON 08 OCT 2010 USD / HKD EX.RATE 0.128859 WITH BROWN BROS	202,188.21	8 Oct 10				0.00	202,188.21	202,188.21	0.00
FX DEAL TRANSACTED ON 08 SEP 2010 JPY / USD EX.RATE 83.898 WITH BROWN BROS	-319,892.30	8 Sep 10				0.00	-319,892.30	-319,892.30	0.00
FX DEAL TRANSACTED ON 09 APR 2010 JPY / USD EX.RATE 93.699 WITH BROWN BROS	-387,550.22	9 Apr 10				0.00	-387,550.22	-387,550.22	0.00
FX DEAL TRANSACTED ON 09 APR 2010 USD / EUR EX.RATE 1.34699 WITH BROWN BROS	63,392.16	9 Apr 10				0.00	63,392.16	63,392.16	0.00
FX DEAL TRANSACTED ON 09 APR 2010 USD / TRY EX.RATE 0.6714113 WITH BROWN BROS	35,665.50	9 Apr 10				0.00	35,665.50	35,665.50	0.00
FX DEAL TRANSACTED ON 09 AUG 2010 EUR / USD EX.RATE 0.754717 WITH BROWN BROS	-27,353.09	9 Aug 10				0.00	-27,353.09	-27,353.09	0.00
FX DEAL TRANSACTED ON 09 AUG 2010 GBP / USD EX.RATE 0.6271598 WITH BROWN BROS	-50,398.56	9 Aug 10				0.00	-50,398.56	-50,398.56	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 09 AUG 2010 JPY / USD EX.RATE 85.629 WITH BROWN BROS	-18,536.23	9 Aug 10				0.00	-18,536.23	-18,536.23	0.00
FX DEAL TRANSACTED ON 09 DEC 2010 CAD / USD EX.RATE 1.01027 WITH BROWN BROS	-64,852.76	9 Dec 10				0.00	-64,852.76	-64,852.76	0.00
FX DEAL TRANSACTED ON 09 DEC 2010 GBP / USD EX.RATE 0.6348844 WITH BROWN BROS	-26,903.47	9 Dec 10				0.00	-26,903.47	-26,903.47	0.00
FX DEAL TRANSACTED ON 09 DEC 2010 USD / EUR EX.RATE 1.3218 WITH BROWN BROS	103,496.11	9 Dec 10				0.00	103,496.11	103,496.11	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 CAD / USD EX.RATE 1.0663 WITH BROWN BROS	-10,129.75	9 Feb 10				0.00	-10,129.75	-10,129.75	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 CHF / USD EX.RATE 1.06449 WITH BROWN BROS	-298,851.26	9 Feb 10				0.00	-298,851.26	-298,851.26	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 EUR / USD EX.RATE 0.7256367 WITH BROWN BROS	-84,566.82	9 Feb 10				0.00	-84,566.82	-84,566.82	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 GBP / USD EX.RATE 0.6369873 WITH BROWN BROS	-77,571.50	9 Feb 10				0.00	-77,571.50	-77,571.50	0.00
FX DEAL TRANSACTED ON 09 JUL 2010 EUR / USD EX.RATE 0.7909578 WITH BROWN BROS	-43,146.56	9 Jul 10				0.00	-43,146.56	-43,146.56	0.00
FX DEAL TRANSACTED ON 09 JUL 2010 HKD / USD EX.RATE 7.7815 WITH BROWN BROS	-40,788.43	9 Jul 10				0.00	-40,788.43	-40,788.43	0.00
FX DEAL TRANSACTED ON 09 JUL 2010 USD / GBP EX.RATE 1.50619 WITH BROWN BROS	103,598.72	9 Jul 10				0.00	103,598.72	103,598.72	0.00
FX DEAL TRANSACTED ON 09 JUN 2010 TRY / USD EX.RATE 1.5966 WITH BROWN BROS	-21,201.74	9 Jun 10				0.00	-21,201.74	-21,201.74	0.00
FX DEAL TRANSACTED ON 09 MAR 2010 CAD / USD EX.RATE 1.026 WITH BROWN BROS	-85,202.92	9 Mar 10				0.00	-85,202.92	-85,202.92	0.00
FX DEAL TRANSACTED ON 09 NOV 2010 USD / HKD EX.RATE 0.129004 WITH BROWN BROS	288,429.76	9 Nov 10				0.00	288,429.76	288,429.76	0.00
FX DEAL TRANSACTED ON 10 AUG 2010 EUR / USD EX.RATE 0.7627765 WITH BROWN BROS	-65,301.43	10 Aug 10				0.00	-65,301.43	-65,301.43	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 10 AUG 2010 EUR / USD EX.RATE 0.7627765 WITH BROWN BROS	-22,381.17	10 Aug 10				0.00	-22,381.17	-22,381.17	0.00
FX DEAL TRANSACTED ON 10 DEC 2010 CAD / USD EX.RATE 1.00914 WITH BROWN BROS	-71,432.08	10 Dec 10				0.00	-71,432.08	-71,432.08	0.00
FX DEAL TRANSACTED ON 10 FEB 2010 EUR / USD EX.RATE 0.7275902 WITH BROWN BROS	-104,342.61	10 Feb 10				0.00	-104,342.61	-104,342.61	0.00
FX DEAL TRANSACTED ON 10 FEB 2010 GBP / USD EX.RATE 0.6404099 WITH BROWN BROS	-116,287.31	10 Feb 10				0.00	-116,287.31	-116,287.31	0.00
FX DEAL TRANSACTED ON 10 FEB 2010 ZAR / USD EX.RATE 7.74 WITH BROWN BROS	-296,089.29	10 Feb 10				0.00	-296,089.29	-296,089.29	0.00
FX DEAL TRANSACTED ON 10 MAR 2010 CAD / USD EX.RATE 1.0247 WITH BROWN BROS	-60,119.96	10 Mar 10				0.00	-60,119.96	-60,119.96	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 GBP / USD EX.RATE 0.6729475 WITH BROWN BROS	-1,167.94	10 May 10				0.00	-1,167.94	-1,167.94	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 JPY / USD EX.RATE 92.899 WITH BROWN BROS	-86,713.61	10 May 10				0.00	-86,713.61	-86,713.61	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 USD / EUR EX.RATE 1.2816 WITH BROWN BROS	853,121.43	10 May 10				0.00	853,121.43	853,121.43	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 USD / JPY EX.RATE 0.0107181 WITH BROWN BROS	890,824.19	10 May 10				0.00	890,824.19	890,824.19	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 EUR / USD EX.RATE 0.7278285 WITH BROWN BROS	-135,146.20	10 Nov 10				0.00	-135,146.20	-135,146.20	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 JPY / USD EX.RATE 82.309 WITH BROWN BROS	-189,158.48	10 Nov 10				0.00	-189,158.48	-189,158.48	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 NOK / USD EX.RATE 5.85825 WITH BROWN BROS	-1,203,502.11	10 Nov 10				0.00	-1,203,502.11	-1,203,502.11	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 USD / HKD EX.RATE 0.1290023 WITH BROWN BROS	259,048.38	10 Nov 10				0.00	259,048.38	259,048.38	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 ZAR / USD EX.RATE 6.88864 WITH BROWN BROS	-138,077.26	10 Nov 10				0.00	-138,077.26	-138,077.26	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 11 AUG 2010 EUR / USD EX.RATE 0.7748935 WITH BROWN BROS	-55,738.00	11 Aug 10				0.00	-55,738.00	-55,738.00	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 EUR / USD EX.RATE 0.7748995 WITH BROWN BROS	-34,931.93	11 Aug 10				0.00	-34,931.93	-34,931.93	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 JPY / USD EX.RATE 84.918 WITH BROWN BROS	-44,415.06	11 Aug 10				0.00	-44,415.06	-44,415.06	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 USD / EUR EX.RATE 1.301 WITH BROWN BROS	352,395.16	11 Aug 10				0.00	352,395.16	352,395.16	0.00
FX DEAL TRANSACTED ON 11 FEB 2010 GBP / USD EX.RATE 0.6366588 WITH BROWN BROS	-111,397.44	11 Feb 10				0.00	-111,397.44	-111,397.44	0.00
FX DEAL TRANSACTED ON 11 JAN 2010 GBP / USD EX.RATE 0.6197361 WITH BROWN BROS	-133,617.03	11 Jan 10				0.00	-133,617.03	-133,617.03	0.00
FX DEAL TRANSACTED ON 11 JAN 2010 GBP / USD EX.RATE 0.6206169 WITH BROWN BROS	-241,073.55	11 Jan 10				0.00	-241,073.55	-241,073.55	0.00
FX DEAL TRANSACTED ON 11 JAN 2010 GBP / USD EX.RATE 0.6206207 WITH BROWN BROS	-441,145.32	11 Jan 10				0.00	-441,145.32	-441,145.32	0.00
FX DEAL TRANSACTED ON 11 JAN 2010 USD / CHF EX.RATE 0.9846396 WITH BROWN BROS	139,364.42	11 Jan 10				0.00	139,364.42	139,364.42	0.00
FX DEAL TRANSACTED ON 11 JUN 2010 USD / GBP EX.RATE 1.4521 WITH BROWN BROS	33,247.91	11 Jun 10				0.00	33,247.91	33,247.91	0.00
FX DEAL TRANSACTED ON 11 MAR 2010 CAD / USD EX.RATE 1.0239 WITH BROWN BROS	-17,772.73	11 Mar 10				0.00	-17,772.73	-17,772.73	0.00
FX DEAL TRANSACTED ON 11 MAY 2010 GBP / USD EX.RATE 0.6670669 WITH BROWN BROS	-5,877.63	11 May 10				0.00	-5,877.63	-5,877.63	0.00
FX DEAL TRANSACTED ON 11 NOV 2010 EUR / USD EX.RATE 0.7327671 WITH BROWN BROS	-67,330.37	11 Nov 10				0.00	-67,330.37	-67,330.37	0.00
FX DEAL TRANSACTED ON 11 NOV 2010 TRY / USD EX.RATE 1.43687 WITH BROWN BROS	-33,737.92	11 Nov 10				0.00	-33,737.92	-33,737.92	0.00
FX DEAL TRANSACTED ON 11 NOV 2010 USD / HKD EX.RATE 0.1290006 WITH BROWN BROS	108,486.77	11 Nov 10				0.00	108,486.77	108,486.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 11 OCT 2010 EUR / USD EX.RATE 0.7198958 WITH BROWN BROS	-196,765.42	11 Oct 10				0.00	-196,765.42	-196,765.42	0.00
FX DEAL TRANSACTED ON 11 OCT 2010 GBP / USD EX.RATE 0.6294098 WITH BROWN BROS	-38,168.95	11 Oct 10				0.00	-38,168.95	-38,168.95	0.00
FX DEAL TRANSACTED ON 11 OCT 2010 USD / HKD EX.RATE 0.1288743 WITH BROWN BROS	214,450.59	11 Oct 10				0.00	214,450.59	214,450.59	0.00
FX DEAL TRANSACTED ON 12 APR 2010 JPY / USD EX.RATE 93.499 WITH BROWN BROS	-274,033.50	12 Apr 10				0.00	-274,033.50	-274,033.50	0.00
FX DEAL TRANSACTED ON 12 APR 2010 USD / EUR EX.RATE 1.3575 WITH BROWN BROS	216,759.38	12 Apr 10				0.00	216,759.38	216,759.38	0.00
FX DEAL TRANSACTED ON 12 APR 2010 USD / TRY EX.RATE 0.671186 WITH BROWN BROS	76,043.22	12 Apr 10				0.00	76,043.22	76,043.22	0.00
FX DEAL TRANSACTED ON 12 AUG 2010 EUR / USD EX.RATE 0.7773028 WITH BROWN BROS	-56,523.78	12 Aug 10				0.00	-56,523.78	-56,523.78	0.00
FX DEAL TRANSACTED ON 12 AUG 2010 GBP / USD EX.RATE 0.6418938 WITH BROWN BROS	-43,980.11	12 Aug 10				0.00	-43,980.11	-43,980.11	0.00
FX DEAL TRANSACTED ON 12 AUG 2010 JPY / USD EX.RATE 85.429 WITH BROWN BROS	-17,969.82	12 Aug 10				0.00	-17,969.82	-17,969.82	0.00
FX DEAL TRANSACTED ON 12 FEB 2010 CAD / USD EX.RATE 1.0493 WITH BROWN BROS	-6,949.03	12 Feb 10				0.00	-6,949.03	-6,949.03	0.00
FX DEAL TRANSACTED ON 12 FEB 2010 CAD / USD EX.RATE 1.0503 WITH BROWN BROS	-10,390.59	12 Feb 10				0.00	-10,390.59	-10,390.59	0.00
FX DEAL TRANSACTED ON 12 FEB 2010 JPY / USD EX.RATE 89.999 WITH BROWN BROS	-118,683.73	12 Feb 10				0.00	-118,683.73	-118,683.73	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 EUR / USD EX.RATE 0.6892749 WITH BROWN BROS	-89,052.32	12 Jan 10				0.00	-89,052.32	-89,052.32	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 GBP / USD EX.RATE 0.6185095 WITH BROWN BROS	-69,427.52	12 Jan 10				0.00	-69,427.52	-69,427.52	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 GBP / USD EX.RATE 0.6185401 WITH BROWN BROS	-1,197.25	12 Jan 10				0.00	-1,197.25	-1,197.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 12 JAN 2010 GBP / USD EX.RATE 0.618554 WITH BROWN BROS	-404,512.00	12 Jan 10				0.00	-404,512.00	-404,512.00	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 USD / CHF EX.RATE 0.9814698 WITH BROWN BROS	472,252.34	12 Jan 10				0.00	472,252.34	472,252.34	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 USD / CHF EX.RATE 0.9825113 WITH BROWN BROS	43,129.61	12 Jan 10				0.00	43,129.61	43,129.61	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 USD / DKK EX.RATE 0.1948558 WITH BROWN BROS	62,438.61	12 Jan 10				0.00	62,438.61	62,438.61	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 USD / HKD EX.RATE 0.1289441 WITH BROWN BROS	31,180.01	12 Jan 10				0.00	31,180.01	31,180.01	0.00
FX DEAL TRANSACTED ON 12 JUL 2010 USD / GBP EX.RATE 1.50189 WITH BROWN BROS	178,605.80	12 Jul 10				0.00	178,605.80	178,605.80	0.00
FX DEAL TRANSACTED ON 12 JUL 2010 USD / GBP EX.RATE 1.50249 WITH BROWN BROS	35,577.82	12 Jul 10				0.00	35,577.82	35,577.82	0.00
FX DEAL TRANSACTED ON 12 MAR 2010 CAD / USD EX.RATE 1.0183 WITH BROWN BROS	-46,956.11	12 Mar 10				0.00	-46,956.11	-46,956.11	0.00
FX DEAL TRANSACTED ON 12 MAY 2010 USD / GBP EX.RATE 1.48148 WITH BROWN BROS	447,554.77	12 May 10				0.00	447,554.77	447,554.77	0.00
FX DEAL TRANSACTED ON 12 NOV 2010 EUR / USD EX.RATE 0.7300389 WITH BROWN BROS	-822,360.17	12 Nov 10				0.00	-822,360.17	-822,360.17	0.00
FX DEAL TRANSACTED ON 12 NOV 2010 EUR / USD EX.RATE 0.7302522 WITH BROWN BROS	-127,167.14	12 Nov 10				0.00	-127,167.14	-127,167.14	0.00
FX DEAL TRANSACTED ON 12 NOV 2010 EUR / USD EX.RATE 0.7305723 WITH BROWN BROS	-234,753.66	12 Nov 10				0.00	-234,753.66	-234,753.66	0.00
FX DEAL TRANSACTED ON 12 NOV 2010 TRY / USD EX.RATE 1.44027 WITH BROWN BROS	-16,318.39	12 Nov 10				0.00	-16,318.39	-16,318.39	0.00
FX DEAL TRANSACTED ON 12 NOV 2010 USD / EUR EX.RATE 1.3698 WITH BROWN BROS	427,610.42	12 Nov 10				0.00	427,610.42	427,610.42	0.00
FX DEAL TRANSACTED ON 12 OCT 2010 CAD / USD EX.RATE 1.00994 WITH BROWN BROS	-22,236.82	12 Oct 10				0.00	-22,236.82	-22,236.82	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 12 OCT 2010 EUR / USD EX.RATE 0.7207259 WITH BROWN BROS	-249,556.92	12 Oct 10				0.00	-249,556.92	-249,556.92	0.00
FX DEAL TRANSACTED ON 12 OCT 2010 GBP / USD EX.RATE 0.6331117 WITH BROWN BROS	-3,791.62	12 Oct 10				0.00	-3,791.62	-3,791.62	0.00
FX DEAL TRANSACTED ON 12 OCT 2010 JPY / USD EX.RATE 81.829 WITH BROWN BROS	-60,111.89	12 Oct 10				0.00	-60,111.89	-60,111.89	0.00
FX DEAL TRANSACTED ON 12 OCT 2010 USD / AUD EX.RATE 0.9826 WITH BROWN BROS	316,069.80	12 Oct 10				0.00	316,069.80	316,069.80	0.00
FX DEAL TRANSACTED ON 12 OCT 2010 USD / HKD EX.RATE 0.1288577 WITH BROWN BROS	104,139.25	12 Oct 10				0.00	104,139.25	104,139.25	0.00
FX DEAL TRANSACTED ON 13 APR 2010 JPY / USD EX.RATE 93.129 WITH BROWN BROS	-273,610.74	13 Apr 10				0.00	-273,610.74	-273,610.74	0.00
FX DEAL TRANSACTED ON 13 APR 2010 USD / EUR EX.RATE 1.3574 WITH BROWN BROS	72,256.02	13 Apr 10				0.00	72,256.02	72,256.02	0.00
FX DEAL TRANSACTED ON 13 APR 2010 USD / TRY EX.RATE 0.6724497 WITH BROWN BROS	28,066.24	13 Apr 10				0.00	28,066.24	28,066.24	0.00
FX DEAL TRANSACTED ON 13 DEC 2010 CAD / USD EX.RATE 1.00704 WITH BROWN BROS	-9,273.53	13 Dec 10				0.00	-9,273.53	-9,273.53	0.00
FX DEAL TRANSACTED ON 13 JAN 2010 EUR / USD EX.RATE 0.6887527 WITH BROWN BROS	-35,682.43	13 Jan 10				0.00	-35,682.43	-35,682.43	0.00
FX DEAL TRANSACTED ON 13 JAN 2010 USD / CHF EX.RATE 0.9822314 WITH BROWN BROS	96,051.92	13 Jan 10				0.00	96,051.92	96,051.92	0.00
FX DEAL TRANSACTED ON 13 JAN 2010 USD / GBP EX.RATE 1.62915 WITH BROWN BROS	107,359.89	13 Jan 10				0.00	107,359.89	107,359.89	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 HKD / USD EX.RATE 7.7743 WITH BROWN BROS	-39,249.37	13 Jul 10				0.00	-39,249.37	-39,249.37	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 USD / GBP EX.RATE 1.51699 WITH BROWN BROS	146,205.93	13 Jul 10				0.00	146,205.93	146,205.93	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 USD / JPY EX.RATE 0.0112754 WITH BROWN BROS	90,048.44	13 Jul 10				0.00	90,048.44	90,048.44	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 13 MAY 2010 JPY / USD EX.RATE 92.809 WITH BROWN BROS	-54,093.09	13 May 10				0.00	-54,093.09	-54,093.09	0.00
FX DEAL TRANSACTED ON 13 MAY 2010 USD / GBP EX.RATE 1.45979 WITH BROWN BROS	731,249.35	13 May 10				0.00	731,249.35	731,249.35	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 EUR / USD EX.RATE 0.7163016 WITH BROWN BROS	-45,327.32	13 Oct 10				0.00	-45,327.32	-45,327.32	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 JPY / USD EX.RATE 81.768 WITH BROWN BROS	-33,715.78	13 Oct 10				0.00	-33,715.78	-33,715.78	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 USD / HKD EX.RATE 0.1288593 WITH BROWN BROS	243,065.13	13 Oct 10				0.00	243,065.13	243,065.13	0.00
FX DEAL TRANSACTED ON 13 SEP 2010 USD / JPY EX.RATE 0.0118892 WITH BROWN BROS	289,679.50	13 Sep 10				0.00	289,679.50	289,679.50	0.00
FX DEAL TRANSACTED ON 13 SEP 2010 USD / JPY EX.RATE 0.011956 WITH BROWN BROS	288,510.96	13 Sep 10				0.00	288,510.96	288,510.96	0.00
FX DEAL TRANSACTED ON 14 APR 2010 JPY / USD EX.RATE 93.528 WITH BROWN BROS	-112,675.73	14 Apr 10				0.00	-112,675.73	-112,675.73	0.00
FX DEAL TRANSACTED ON 14 APR 2010 USD / EUR EX.RATE 1.36551 WITH BROWN BROS	59,829.94	14 Apr 10				0.00	59,829.94	59,829.94	0.00
FX DEAL TRANSACTED ON 14 APR 2010 USD / TRY EX.RATE 0.678058 WITH BROWN BROS	27,013.93	14 Apr 10				0.00	27,013.93	27,013.93	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 EUR / USD EX.RATE 0.7454953 WITH BROWN BROS	-13,812.44	14 Dec 10				0.00	-13,812.44	-13,812.44	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 EUR / USD EX.RATE 0.6898455 WITH BROWN BROS	-456,513.93	14 Jan 10				0.00	-456,513.93	-456,513.93	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 GBP / USD EX.RATE 0.6118266 WITH BROWN BROS	-220,556.05	14 Jan 10				0.00	-220,556.05	-220,556.05	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 GBP / USD EX.RATE 0.6118453 WITH BROWN BROS	-426,327.90	14 Jan 10				0.00	-426,327.90	-426,327.90	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 USD / CAD EX.RATE 0.9765625 WITH BROWN BROS	240,944.56	14 Jan 10				0.00	240,944.56	240,944.56	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 14 JAN 2010 USD / CHF EX RATE 0.9813543 WITH BROWN BROS	420,924.95	14 Jan 10				0.00	420,924.95	420,924.95	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 USD / GBP EX RATE 1.6315 WITH BROWN BROS	169,871.19	14 Jan 10				0.00	169,871.19	169,871.19	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 USD / JPY EX RATE 0.0108849 WITH BROWN BROS	151,411.40	14 Jan 10				0.00	151,411.40	151,411.40	0.00
FX DEAL TRANSACTED ON 14 JUL 2010 HKD / USD EX RATE 7.7733 WITH BROWN BROS	-68,742.47	14 Jul 10				0.00	-68,742.47	-68,742.47	0.00
FX DEAL TRANSACTED ON 14 JUL 2010 USD / JPY EX RATE 0.0113075 WITH BROWN BROS	298,063.39	14 Jul 10				0.00	298,063.39	298,063.39	0.00
FX DEAL TRANSACTED ON 14 JUL 2010 USD / TRY EX RATE 0.6490135 WITH BROWN BROS	13,822.28	14 Jul 10				0.00	13,822.28	13,822.28	0.00
FX DEAL TRANSACTED ON 14 JUN 2010 USD / GBP EX RATE 1.4766 WITH BROWN BROS	297,491.21	14 Jun 10				0.00	297,491.21	297,491.21	0.00
FX DEAL TRANSACTED ON 14 MAY 2010 EUR / USD EX RATE 0.8084074 WITH BROWN BROS	-142,061.97	14 May 10				0.00	-142,061.97	-142,061.97	0.00
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX RATE 1.237 WITH BROWN BROS	159,576.22	14 May 10				0.00	159,576.22	159,576.22	0.00
FX DEAL TRANSACTED ON 14 OCT 2010 CAD / USD EX RATE 1.00359 WITH BROWN BROS	-29,940.43	14 Oct 10				0.00	-29,940.43	-29,940.43	0.00
FX DEAL TRANSACTED ON 14 OCT 2010 NOK / USD EX RATE 5.73677 WITH BROWN BROS	-160,624.81	14 Oct 10				0.00	-160,624.81	-160,624.81	0.00
FX DEAL TRANSACTED ON 14 OCT 2010 NOK / USD EX RATE 5.74527 WITH BROWN BROS	-101,589.59	14 Oct 10				0.00	-101,589.59	-101,589.59	0.00
FX DEAL TRANSACTED ON 14 OCT 2010 USD / HKD EX RATE 0.1288676 WITH BROWN BROS	128,239.02	14 Oct 10				0.00	128,239.02	128,239.02	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 EUR / USD EX RATE 0.7681672 WITH BROWN BROS	-151,308.06	14 Sep 10				0.00	-151,308.06	-151,308.06	0.00
FX DEAL TRANSACTED ON 15 APR 2010 JPY / USD EX RATE 93.099 WITH BROWN BROS	-284,608.70	15 Apr 10				0.00	-284,608.70	-284,608.70	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 15 APR 2010 USD / EUR EX.RATE 1.3537 WITH BROWN BROS	115,633.84	15 Apr 10				0.00	115,633.84	115,633.84	0.00
FX DEAL TRANSACTED ON 15 APR 2010 USD / TRY EX.RATE 0.6779431 WITH BROWN BROS	16,720.08	15 Apr 10				0.00	16,720.08	16,720.08	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 CAD / USD EX.RATE 1.00378 WITH BROWN BROS	-31,038.27	15 Dec 10				0.00	-31,038.27	-31,038.27	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 EUR / USD EX.RATE 0.7517667 WITH BROWN BROS	-235,007.84	15 Dec 10				0.00	-235,007.84	-235,007.84	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 EUR / USD EX.RATE 0.7517667 WITH BROWN BROS	-54,134.55	15 Dec 10				0.00	-54,134.55	-54,134.55	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 EUR / USD EX.RATE 0.6953233 WITH BROWN BROS	-164,228.18	15 Jan 10				0.00	-164,228.18	-164,228.18	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 GBP / USD EX.RATE 0.6145904 WITH BROWN BROS	-209,943.38	15 Jan 10				0.00	-209,943.38	-209,943.38	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 USD / CAD EX.RATE 0.9694619 WITH BROWN BROS	920,222.20	15 Jan 10				0.00	920,222.20	920,222.20	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 USD / CHF EX.RATE 0.9740892 WITH BROWN BROS	154,278.27	15 Jan 10				0.00	154,278.27	154,278.27	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 USD / GBP EX.RATE 1.62399 WITH BROWN BROS	92,906.65	15 Jan 10				0.00	92,906.65	92,906.65	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 USD / JPY EX.RATE 0.0109951 WITH BROWN BROS	268,450.34	15 Jan 10				0.00	268,450.34	268,450.34	0.00
FX DEAL TRANSACTED ON 15 JUL 2010 HKD / USD EX.RATE 7.7698 WITH BROWN BROS	-82,842.62	15 Jul 10				0.00	-82,842.62	-82,842.62	0.00
FX DEAL TRANSACTED ON 15 JUL 2010 USD / TRY EX.RATE 0.6507028 WITH BROWN BROS	22,240.14	15 Jul 10				0.00	22,240.14	22,240.14	0.00
FX DEAL TRANSACTED ON 15 JUN 2010 USD / GBP EX.RATE 1.47969 WITH BROWN BROS	1,202,347.26	15 Jun 10				0.00	1,202,347.26	1,202,347.26	0.00
FX DEAL TRANSACTED ON 15 JUN 2010 USD / GBP EX.RATE 1.48269 WITH BROWN BROS	242,700.73	15 Jun 10				0.00	242,700.73	242,700.73	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 15 NOV 2010 EUR / USD EX.RATE 0.7342737 WITH BROWN BROS	-157,305.21	15 Nov 10				0.00	-157,305.21	-157,305.21	0.00
FX DEAL TRANSACTED ON 15 OCT 2010 CAD / USD EX.RATE 1.00954 WITH BROWN BROS	-26,036.75	15 Oct 10				0.00	-26,036.75	-26,036.75	0.00
FX DEAL TRANSACTED ON 15 OCT 2010 JPY / USD EX.RATE 81.239 WITH BROWN BROS	-21,717.88	15 Oct 10				0.00	-21,717.88	-21,717.88	0.00
FX DEAL TRANSACTED ON 15 OCT 2010 NOK / USD EX.RATE 5.78227 WITH BROWN BROS	-174,307.73	15 Oct 10				0.00	-174,307.73	-174,307.73	0.00
FX DEAL TRANSACTED ON 15 SEP 2010 EUR / USD EX.RATE 0.7690592 WITH BROWN BROS	-64,746.25	15 Sep 10				0.00	-64,746.25	-64,746.25	0.00
FX DEAL TRANSACTED ON 16 APR 2010 JPY / USD EX.RATE 92.729 WITH BROWN BROS	-167,041.20	16 Apr 10				0.00	-167,041.20	-167,041.20	0.00
FX DEAL TRANSACTED ON 16 APR 2010 USD / EUR EX.RATE 1.3491 WITH BROWN BROS	50,519.17	16 Apr 10				0.00	50,519.17	50,519.17	0.00
FX DEAL TRANSACTED ON 16 AUG 2010 USD / CHF EX.RATE 0.9631128 WITH BROWN BROS	116,380.21	16 Aug 10				0.00	116,380.21	116,380.21	0.00
FX DEAL TRANSACTED ON 16 AUG 2010 USD / GBP EX.RATE 1.56879 WITH BROWN BROS	311,966.08	16 Aug 10				0.00	311,966.08	311,966.08	0.00
FX DEAL TRANSACTED ON 16 DEC 2010 EUR / USD EX.RATE 0.7567159 WITH BROWN BROS	-53,022.82	16 Dec 10				0.00	-53,022.82	-53,022.82	0.00
FX DEAL TRANSACTED ON 16 DEC 2010 EUR / USD EX.RATE 0.7567159 WITH BROWN BROS	-246,449.07	16 Dec 10				0.00	-246,449.07	-246,449.07	0.00
FX DEAL TRANSACTED ON 16 DEC 2010 USD / EUR EX.RATE 1.3236 WITH BROWN BROS	565,958.36	16 Dec 10				0.00	565,958.36	565,958.36	0.00
FX DEAL TRANSACTED ON 16 FEB 2010 CAD / USD EX.RATE 1.044 WITH BROWN BROS	-3,545.11	16 Feb 10				0.00	-3,545.11	-3,545.11	0.00
FX DEAL TRANSACTED ON 16 JUL 2010 HKD / USD EX.RATE 7.775 WITH BROWN BROS	-115,120.96	16 Jul 10				0.00	-115,120.96	-115,120.96	0.00
FX DEAL TRANSACTED ON 16 JUL 2010 JPY / USD EX.RATE 86.828 WITH BROWN BROS	-55,936.39	16 Jul 10				0.00	-55,936.39	-55,936.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 16 JUN 2010 USD / GBP EX.RATE 1.47269 WITH BROWN BROS	84,014.46	16 Jun 10				0.00	84,014.46	84,014.46	0.00
FX DEAL TRANSACTED ON 16 JUN 2010 USD / GBP EX.RATE 1.47279 WITH BROWN BROS	844,382.11	16 Jun 10				0.00	844,382.11	844,382.11	0.00
FX DEAL TRANSACTED ON 16 JUN 2010 USD / GBP EX.RATE 1.48289 WITH BROWN BROS	146,618.42	16 Jun 10				0.00	146,618.42	146,618.42	0.00
FX DEAL TRANSACTED ON 16 NOV 2010 CAD / USD EX.RATE 1.02114 WITH BROWN BROS	-98,936.83	16 Nov 10				0.00	-98,936.83	-98,936.83	0.00
FX DEAL TRANSACTED ON 16 NOV 2010 EUR / USD EX.RATE 0.7349753 WITH BROWN BROS	-53,863.59	16 Nov 10				0.00	-53,863.59	-53,863.59	0.00
FX DEAL TRANSACTED ON 16 NOV 2010 USD / GBP EX.RATE 1.58668 WITH BROWN BROS	39,581.03	16 Nov 10				0.00	39,581.03	39,581.03	0.00
FX DEAL TRANSACTED ON 16 SEP 2010 EUR / USD EX.RATE 0.7638836 WITH BROWN BROS	-91,571.18	16 Sep 10				0.00	-91,571.18	-91,571.18	0.00
FX DEAL TRANSACTED ON 16 SEP 2010 JPY / USD EX.RATE 85.569 WITH BROWN BROS	-96,968.53	16 Sep 10				0.00	-96,968.53	-96,968.53	0.00
FX DEAL TRANSACTED ON 17 AUG 2010 USD / GBP EX.RATE 1.55779 WITH BROWN BROS	160,702.30	17 Aug 10				0.00	160,702.30	160,702.30	0.00
FX DEAL TRANSACTED ON 17 DEC 2010 EUR / USD EX.RATE 0.7579777 WITH BROWN BROS	-478,936.49	17 Dec 10				0.00	-478,936.49	-478,936.49	0.00
FX DEAL TRANSACTED ON 17 DEC 2010 EUR / USD EX.RATE 0.7595898 WITH BROWN BROS	-85,708.06	17 Dec 10				0.00	-85,708.06	-85,708.06	0.00
FX DEAL TRANSACTED ON 17 DEC 2010 TRY / USD EX.RATE 1.5462 WITH BROWN BROS	-204,585.15	17 Dec 10				0.00	-204,585.15	-204,585.15	0.00
FX DEAL TRANSACTED ON 17 JUN 2010 EUR / USD EX.RATE 0.8087278 WITH BROWN BROS	-43,295.16	17 Jun 10				0.00	-43,295.16	-43,295.16	0.00
FX DEAL TRANSACTED ON 17 JUN 2010 HKD / USD EX.RATE 7.7884 WITH BROWN BROS	-425,545.58	17 Jun 10				0.00	-425,545.58	-425,545.58	0.00
FX DEAL TRANSACTED ON 17 JUN 2010 USD / GBP EX.RATE 1.47999 WITH BROWN BROS	126,420.38	17 Jun 10				0.00	126,420.38	126,420.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 17 JUN 2010 USD / GBP EX.RATE 1.4813 WITH BROWN BROS	111,713.28	17 Jun 10				0.00	111,713.28	111,713.28	0.00
FX DEAL TRANSACTED ON 17 MAR 2010 GBP / USD EX.RATE 0.6524093 WITH BROWN BROS	-13,523.15	17 Mar 10				0.00	-13,523.15	-13,523.15	0.00
FX DEAL TRANSACTED ON 17 MAY 2010 EUR / USD EX.RATE 0.8065752 WITH BROWN BROS	-227,228.61	17 May 10				0.00	-227,228.61	-227,228.61	0.00
FX DEAL TRANSACTED ON 17 MAY 2010 EUR / USD EX.RATE 0.8126117 WITH BROWN BROS	-130,531.37	17 May 10				0.00	-130,531.37	-130,531.37	0.00
FX DEAL TRANSACTED ON 17 MAY 2010 GBP / USD EX.RATE 0.6939144 WITH BROWN BROS	-9,590.78	17 May 10				0.00	-9,590.78	-9,590.78	0.00
FX DEAL TRANSACTED ON 17 MAY 2010 USD / EUR EX.RATE 1.2306 WITH BROWN BROS	150,203.54	17 May 10				0.00	150,203.54	150,203.54	0.00
FX DEAL TRANSACTED ON 17 NOV 2010 USD / GBP EX.RATE 1.59276 WITH BROWN BROS	149,734.43	17 Nov 10				0.00	149,734.43	149,734.43	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 EUR / USD EX.RATE 0.7661074 WITH BROWN BROS	-86,789.84	17 Sep 10				0.00	-86,789.84	-86,789.84	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 JPY / USD EX.RATE 85.657 WITH BROWN BROS	-205,734.59	17 Sep 10				0.00	-205,734.59	-205,734.59	0.00
FX DEAL TRANSACTED ON 18 AUG 2010 EUR / USD EX.RATE 0.7781556 WITH BROWN BROS	-205,653.83	18 Aug 10				0.00	-205,653.83	-205,653.83	0.00
FX DEAL TRANSACTED ON 18 AUG 2010 USD / GBP EX.RATE 1.56136 WITH BROWN BROS	130,963.77	18 Aug 10				0.00	130,963.77	130,963.77	0.00
FX DEAL TRANSACTED ON 18 JAN 2010 EUR / USD EX.RATE 0.6946857 WITH BROWN BROS	-83,889.37	18 Jan 10				0.00	-83,889.37	-83,889.37	0.00
FX DEAL TRANSACTED ON 18 JAN 2010 USD / CHF EX.RATE 0.9758763 WITH BROWN BROS	88,055.93	18 Jan 10				0.00	88,055.93	88,055.93	0.00
FX DEAL TRANSACTED ON 18 JAN 2010 USD / JPY EX.RATE 0.0110619 WITH BROWN BROS	183,693.25	18 Jan 10				0.00	183,693.25	183,693.25	0.00
FX DEAL TRANSACTED ON 18 JUN 2010 EUR / USD EX.RATE 0.8084009 WITH BROWN BROS	-38,878.59	18 Jun 10				0.00	-38,878.59	-38,878.59	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 18 JUN 2010 HKD / USD EX.RATE 7.784 WITH BROWN BROS	-404,591.84	18 Jun 10				0.00	-404,591.84	-404,591.84	0.00
FX DEAL TRANSACTED ON 18 JUN 2010 USD / GBP EX.RATE 1.47849 WITH BROWN BROS	167,770.14	18 Jun 10				0.00	167,770.14	167,770.14	0.00
FX DEAL TRANSACTED ON 18 MAR 2010 GBP / USD EX.RATE 0.6554411 WITH BROWN BROS	-19,372.08	18 Mar 10				0.00	-19,372.08	-19,372.08	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 EUR / USD EX.RATE 0.8087997 WITH BROWN BROS	-149,384.49	18 May 10				0.00	-149,384.49	-149,384.49	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 JPY / USD EX.RATE 92.769 WITH BROWN BROS	-170,349.84	18 May 10				0.00	-170,349.84	-170,349.84	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 USD / EUR EX.RATE 1.2364 WITH BROWN BROS	150,832.66	18 May 10				0.00	150,832.66	150,832.66	0.00
FX DEAL TRANSACTED ON 18 NOV 2010 USD / GBP EX.RATE 1.60429 WITH BROWN BROS	335,917.79	18 Nov 10				0.00	335,917.79	335,917.79	0.00
FX DEAL TRANSACTED ON 18 OCT 2010 JPY / USD EX.RATE 81.269 WITH BROWN BROS	-16,320.59	18 Oct 10				0.00	-16,320.59	-16,320.59	0.00
FX DEAL TRANSACTED ON 18 OCT 2010 NOK / USD EX.RATE 5.81227 WITH BROWN BROS	-130,330.35	18 Oct 10				0.00	-130,330.35	-130,330.35	0.00
FX DEAL TRANSACTED ON 18 OCT 2010 USD / EUR EX.RATE 1.39778 WITH BROWN BROS	262,210.95	18 Oct 10				0.00	262,210.95	262,210.95	0.00
FX DEAL TRANSACTED ON 18 OCT 2010 USD / HKD EX.RATE 0.1288909 WITH BROWN BROS	245,147.53	18 Oct 10				0.00	245,147.53	245,147.53	0.00
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX.RATE 0.7415097 WITH BROWN BROS	-67,478.31	19 Apr 10				0.00	-67,478.31	-67,478.31	0.00
FX DEAL TRANSACTED ON 19 APR 2010 USD / EUR EX.RATE 1.3459 WITH BROWN BROS	61,912.99	19 Apr 10				0.00	61,912.99	61,912.99	0.00
FX DEAL TRANSACTED ON 19 APR 2010 USD / EUR EX.RATE 1.3459 WITH BROWN BROS	1,211,877.55	19 Apr 10				0.00	1,211,877.55	1,211,877.55	0.00
FX DEAL TRANSACTED ON 19 AUG 2010 USD / GBP EX.RATE 1.55879 WITH BROWN BROS	13,379.95	19 Aug 10				0.00	13,379.95	13,379.95	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 19 FEB 2010 USD / EUR EX.RATE 1.3607 WITH BROWN BROS	783,871.85	19 Feb 10				0.00	783,871.85	783,871.85	0.00
FX DEAL TRANSACTED ON 19 JAN 2010 EUR / USD EX.RATE 0.700035 WITH BROWN BROS	-89,448.41	19 Jan 10				0.00	-89,448.41	-89,448.41	0.00
FX DEAL TRANSACTED ON 19 JAN 2010 USD / CAD EX.RATE 0.9694619 WITH BROWN BROS	239,360.35	19 Jan 10				0.00	239,360.35	239,360.35	0.00
FX DEAL TRANSACTED ON 19 JAN 2010 USD / CHF EX.RATE 0.9675391 WITH BROWN BROS	92,872.89	19 Jan 10				0.00	92,872.89	92,872.89	0.00
FX DEAL TRANSACTED ON 19 JAN 2010 USD / JPY EX.RATE 0.0109928 WITH BROWN BROS	116,687.30	19 Jan 10				0.00	116,687.30	116,687.30	0.00
FX DEAL TRANSACTED ON 19 JUL 2010 USD / JPY EX.RATE 0.0114718 WITH BROWN BROS	822,630.76	19 Jul 10				0.00	822,630.76	822,630.76	0.00
FX DEAL TRANSACTED ON 19 JUL 2010 USD / TRY EX.RATE 0.6496881 WITH BROWN BROS	32,831.26	19 Jul 10				0.00	32,831.26	32,831.26	0.00
FX DEAL TRANSACTED ON 19 MAR 2010 GBP / USD EX.RATE 0.6656061 WITH BROWN BROS	-6,724.49	19 Mar 10				0.00	-6,724.49	-6,724.49	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX.RATE 0.8123477 WITH BROWN BROS	-153,812.12	19 May 10				0.00	-153,812.12	-153,812.12	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 GBP / USD EX.RATE 0.6954587 WITH BROWN BROS	-62,748.71	19 May 10				0.00	-62,748.71	-62,748.71	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 JPY / USD EX.RATE 91.597 WITH BROWN BROS	-36,691.39	19 May 10				0.00	-36,691.39	-36,691.39	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 USD / EUR EX.RATE 1.23102 WITH BROWN BROS	162,654.32	19 May 10				0.00	162,654.32	162,654.32	0.00
FX DEAL TRANSACTED ON 19 NOV 2010 USD / GBP EX.RATE 1.59409 WITH BROWN BROS	67,693.91	19 Nov 10				0.00	67,693.91	67,693.91	0.00
FX DEAL TRANSACTED ON 19 OCT 2010 CAD / USD EX.RATE 1.03234 WITH BROWN BROS	-118,945.00	19 Oct 10				0.00	-118,945.00	-118,945.00	0.00
FX DEAL TRANSACTED ON 19 OCT 2010 NOK / USD EX.RATE 5.90128 WITH BROWN BROS	-146,033.23	19 Oct 10				0.00	-146,033.23	-146,033.23	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 19 OCT 2010 USD / EUR EX.RATE 1.38088 WITH BROWN BROS	135,522.77	19 Oct 10				0.00	135,522.77	135,522.77	0.00
FX DEAL TRANSACTED ON 19 OCT 2010 USD / HKD EX.RATE 0.1288743 WITH BROWN BROS	109,128.23	19 Oct 10				0.00	109,128.23	109,128.23	0.00
FX DEAL TRANSACTED ON 19 OCT 2010 USD / JPY EX.RATE 0.0122579 WITH BROWN BROS	321,342.71	19 Oct 10				0.00	321,342.71	321,342.71	0.00
FX DEAL TRANSACTED ON 20 APR 2010 USD / EUR EX.RATE 1.3438 WITH BROWN BROS	85,388.71	20 Apr 10				0.00	85,388.71	85,388.71	0.00
FX DEAL TRANSACTED ON 20 APR 2010 USD / EUR EX.RATE 1.3438 WITH BROWN BROS	470,024.15	20 Apr 10				0.00	470,024.15	470,024.15	0.00
FX DEAL TRANSACTED ON 20 AUG 2010 GBP / USD EX.RATE 0.644251 WITH BROWN BROS	-68,211.18	20 Aug 10				0.00	-68,211.18	-68,211.18	0.00
FX DEAL TRANSACTED ON 20 DEC 2010 EUR / USD EX.RATE 0.7620151 WITH BROWN BROS	-32,676.90	20 Dec 10				0.00	-32,676.90	-32,676.90	0.00
FX DEAL TRANSACTED ON 20 DEC 2010 USD / EUR EX.RATE 1.3117 WITH BROWN BROS	385,378.02	20 Dec 10				0.00	385,378.02	385,378.02	0.00
FX DEAL TRANSACTED ON 20 JAN 2010 EUR / USD EX.RATE 0.7095268 WITH BROWN BROS	-131,892.21	20 Jan 10				0.00	-131,892.21	-131,892.21	0.00
FX DEAL TRANSACTED ON 20 JAN 2010 USD / CAD EX.RATE 0.9551007 WITH BROWN BROS	272,200.95	20 Jan 10				0.00	272,200.95	272,200.95	0.00
FX DEAL TRANSACTED ON 20 JAN 2010 USD / CHF EX.RATE 0.9559498 WITH BROWN BROS	165,108.30	20 Jan 10				0.00	165,108.30	165,108.30	0.00
FX DEAL TRANSACTED ON 20 JAN 2010 USD / CHF EX.RATE 0.9572126 WITH BROWN BROS	558,096.46	20 Jan 10				0.00	558,096.46	558,096.46	0.00
FX DEAL TRANSACTED ON 20 JAN 2010 USD / CHF EX.RATE 0.9572218 WITH BROWN BROS	298,356.91	20 Jan 10				0.00	298,356.91	298,356.91	0.00
FX DEAL TRANSACTED ON 20 JAN 2010 USD / JPY EX.RATE 0.0110023 WITH BROWN BROS	156,713.18	20 Jan 10				0.00	156,713.18	156,713.18	0.00
FX DEAL TRANSACTED ON 20 JUL 2010 GBP / USD EX.RATE 0.6546645 WITH BROWN BROS	-16,136.69	20 Jul 10				0.00	-16,136.69	-16,136.69	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 20 JUL 2010 USD / EUR EX.RATE 1.288 WITH BROWN BROS	327,217.12	20 Jul 10				0.00	327,217.12	327,217.12	0.00
FX DEAL TRANSACTED ON 20 MAY 2010 CAD / USD EX.RATE 1.07159 WITH BROWN BROS	-6,904.47	20 May 10				0.00	-6,904.47	-6,904.47	0.00
FX DEAL TRANSACTED ON 20 MAY 2010 EUR / USD EX.RATE 0.8002561 WITH BROWN BROS	-1,567,497.23	20 May 10				0.00	-1,567,497.23	-1,567,497.23	0.00
FX DEAL TRANSACTED ON 20 MAY 2010 EUR / USD EX.RATE 0.8004418 WITH BROWN BROS	-103,149.46	20 May 10				0.00	-103,149.46	-103,149.46	0.00
FX DEAL TRANSACTED ON 20 MAY 2010 EUR / USD EX.RATE 0.8004483 WITH BROWN BROS	-51,176.19	20 May 10				0.00	-51,176.19	-51,176.19	0.00
FX DEAL TRANSACTED ON 20 MAY 2010 GBP / USD EX.RATE 0.6933851 WITH BROWN BROS	-64,734.81	20 May 10				0.00	-64,734.81	-64,734.81	0.00
FX DEAL TRANSACTED ON 20 OCT 2010 JPY / USD EX.RATE 81.198 WITH BROWN BROS	-28,980.52	20 Oct 10				0.00	-28,980.52	-28,980.52	0.00
FX DEAL TRANSACTED ON 20 OCT 2010 NOK / USD EX.RATE 5.83486 WITH BROWN BROS	-110,266.16	20 Oct 10				0.00	-110,266.16	-110,266.16	0.00
FX DEAL TRANSACTED ON 20 OCT 2010 USD / EUR EX.RATE 1.39534 WITH BROWN BROS	87,948.03	20 Oct 10				0.00	87,948.03	87,948.03	0.00
FX DEAL TRANSACTED ON 20 OCT 2010 USD / HKD EX.RATE 0.1288228 WITH BROWN BROS	85,512.35	20 Oct 10				0.00	85,512.35	85,512.35	0.00
FX DEAL TRANSACTED ON 20 OCT 2010 USD / JPY EX.RATE 0.0123156 WITH BROWN BROS	298,093.97	20 Oct 10				0.00	298,093.97	298,093.97	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 EUR / USD EX.RATE 0.7654623 WITH BROWN BROS	-27,341.66	20 Sep 10				0.00	-27,341.66	-27,341.66	0.00
FX DEAL TRANSACTED ON 21 APR 2010 EUR / USD EX.RATE 0.7463244 WITH BROWN BROS	-479,648.01	21 Apr 10				0.00	-479,648.01	-479,648.01	0.00
FX DEAL TRANSACTED ON 21 APR 2010 USD / EUR EX.RATE 1.3399 WITH BROWN BROS	76,902.68	21 Apr 10				0.00	76,902.68	76,902.68	0.00
FX DEAL TRANSACTED ON 21 JAN 2010 EUR / USD EX.RATE 0.7086218 WITH BROWN BROS	-153,202.23	21 Jan 10				0.00	-153,202.23	-153,202.23	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 21 JAN 2010 USD / CAD EX.RATE 0.949839 WITH BROWN BROS	184,269.15	21 Jan 10				0.00	184,269.15	184,269.15	0.00
FX DEAL TRANSACTED ON 21 JAN 2010 USD / CHF EX.RATE 0.9590486 WITH BROWN BROS	68,048.44	21 Jan 10				0.00	68,048.44	68,048.44	0.00
FX DEAL TRANSACTED ON 21 JAN 2010 USD / JPY EX.RATE 0.0108932 WITH BROWN BROS	165,902.90	21 Jan 10				0.00	165,902.90	165,902.90	0.00
FX DEAL TRANSACTED ON 21 JUL 2010 USD / TRY EX.RATE 0.6532959 WITH BROWN BROS	25,438.77	21 Jul 10				0.00	25,438.77	25,438.77	0.00
FX DEAL TRANSACTED ON 21 JUN 2010 EUR / USD EX.RATE 0.8078784 WITH BROWN BROS	-26,385.00	21 Jun 10				0.00	-26,385.00	-26,385.00	0.00
FX DEAL TRANSACTED ON 21 JUN 2010 USD / GBP EX.RATE 1.47539 WITH BROWN BROS	27,949.40	21 Jun 10				0.00	27,949.40	27,949.40	0.00
FX DEAL TRANSACTED ON 21 JUN 2010 USD / GBP EX.RATE 1.48109 WITH BROWN BROS	129,224.72	21 Jun 10				0.00	129,224.72	129,224.72	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 CAD / USD EX.RATE 1.061 WITH BROWN BROS	-62,290.18	21 May 10				0.00	-62,290.18	-62,290.18	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 CHF / USD EX.RATE 1.14692 WITH BROWN BROS	-151,311.90	21 May 10				0.00	-151,311.90	-151,311.90	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 EUR / USD EX.RATE 0.7948431 WITH BROWN BROS	-102,001.17	21 May 10				0.00	-102,001.17	-102,001.17	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 EUR / USD EX.RATE 0.7957285 WITH BROWN BROS	-235,819.28	21 May 10				0.00	-235,819.28	-235,819.28	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 GBP / USD EX.RATE 0.6906554 WITH BROWN BROS	-28,096.07	21 May 10				0.00	-28,096.07	-28,096.07	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 JPY / USD EX.RATE 81.149 WITH BROWN BROS	-20,683.25	21 Oct 10				0.00	-20,683.25	-20,683.25	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 NOK / USD EX.RATE 5.82078 WITH BROWN BROS	-371,591.56	21 Oct 10				0.00	-371,591.56	-371,591.56	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 USD / EUR EX.RATE 1.39698 WITH BROWN BROS	133,450.85	21 Oct 10				0.00	133,450.85	133,450.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 21 SEP 2010 JPY / USD EX.RATE 85.338 WITH BROWN BROS	-140,710.04	21 Sep 10				0.00	-140,710.04	-140,710.04	0.00
FX DEAL TRANSACTED ON 22 APR 2010 EUR / USD EX.RATE 0.7514842 WITH BROWN BROS	-390,979.27	22 Apr 10				0.00	-390,979.27	-390,979.27	0.00
FX DEAL TRANSACTED ON 22 APR 2010 EUR / USD EX.RATE 0.7521625 WITH BROWN BROS	-308,265.32	22 Apr 10				0.00	-308,265.32	-308,265.32	0.00
FX DEAL TRANSACTED ON 22 APR 2010 USD / EUR EX.RATE 1.3307 WITH BROWN BROS	41,943.08	22 Apr 10				0.00	41,943.08	41,943.08	0.00
FX DEAL TRANSACTED ON 22 DEC 2010 EUR / USD EX.RATE 0.7639945 WITH BROWN BROS	-32,605.29	22 Dec 10				0.00	-32,605.29	-32,605.29	0.00
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX.RATE 0.7054176 WITH BROWN BROS	-81,085.49	22 Jan 10				0.00	-81,085.49	-81,085.49	0.00
FX DEAL TRANSACTED ON 22 JAN 2010 USD / CHF EX.RATE 0.9626492 WITH BROWN BROS	76,768.05	22 Jan 10				0.00	76,768.05	76,768.05	0.00
FX DEAL TRANSACTED ON 22 JUL 2010 GBP / USD EX.RATE 0.6544931 WITH BROWN BROS	-10,046.20	22 Jul 10				0.00	-10,046.20	-10,046.20	0.00
FX DEAL TRANSACTED ON 22 JUL 2010 USD / TRY EX.RATE 0.6572461 WITH BROWN BROS	56,720.09	22 Jul 10				0.00	56,720.09	56,720.09	0.00
FX DEAL TRANSACTED ON 22 JUN 2010 EUR / USD EX.RATE 0.8123477 WITH BROWN BROS	-30,318.90	22 Jun 10				0.00	-30,318.90	-30,318.90	0.00
FX DEAL TRANSACTED ON 22 JUN 2010 USD / GBP EX.RATE 1.48429 WITH BROWN BROS	24,103.61	22 Jun 10				0.00	24,103.61	24,103.61	0.00
FX DEAL TRANSACTED ON 22 MAR 2010 CAD / USD EX.RATE 1.018 WITH BROWN BROS	-43,585.46	22 Mar 10				0.00	-43,585.46	-43,585.46	0.00
FX DEAL TRANSACTED ON 22 MAR 2010 GBP / USD EX.RATE 0.6625193 WITH BROWN BROS	-43,799.10	22 Mar 10				0.00	-43,799.10	-43,799.10	0.00
FX DEAL TRANSACTED ON 22 NOV 2010 USD / GBP EX.RATE 1.59167 WITH BROWN BROS	85,218.87	22 Nov 10				0.00	85,218.87	85,218.87	0.00
FX DEAL TRANSACTED ON 22 OCT 2010 NOK / USD EX.RATE 5.80728 WITH BROWN BROS	-171,290.51	22 Oct 10				0.00	-171,290.51	-171,290.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 22 OCT 2010 USD / EUR EX.RATE 1.39198 WITH BROWN BROS	84,959.22	22 Oct 10				0.00	84,959.22	84,959.22	0.00
FX DEAL TRANSACTED ON 22 SEP 2010 EUR / USD EX.RATE 0.747278 WITH BROWN BROS	-334,353.05	22 Sep 10				0.00	-334,353.05	-334,353.05	0.00
FX DEAL TRANSACTED ON 22 SEP 2010 JPY / USD EX.RATE 84.557 WITH BROWN BROS	-86,600.64	22 Sep 10				0.00	-86,600.64	-86,600.64	0.00
FX DEAL TRANSACTED ON 23 APR 2010 USD / JPY EX.RATE 0.0106428 WITH BROWN BROS	401,709.03	23 Apr 10				0.00	401,709.03	401,709.03	0.00
FX DEAL TRANSACTED ON 23 AUG 2010 GBP / USD EX.RATE 0.6438777 WITH BROWN BROS	-88,577.55	23 Aug 10				0.00	-88,577.55	-88,577.55	0.00
FX DEAL TRANSACTED ON 23 AUG 2010 JPY / USD EX.RATE 85.199 WITH BROWN BROS	-726,240.79	23 Aug 10				0.00	-726,240.79	-726,240.79	0.00
FX DEAL TRANSACTED ON 23 DEC 2010 EUR / USD EX.RATE 0.7628347 WITH BROWN BROS	-111,748.61	23 Dec 10				0.00	-111,748.61	-111,748.61	0.00
FX DEAL TRANSACTED ON 23 DEC 2010 USD / EUR EX.RATE 1.31171 WITH BROWN BROS	200,499.78	23 Dec 10				0.00	200,499.78	200,499.78	0.00
FX DEAL TRANSACTED ON 23 FEB 2010 USD / JPY EX.RATE 0.0110108 WITH BROWN BROS	174,047.75	23 Feb 10				0.00	174,047.75	174,047.75	0.00
FX DEAL TRANSACTED ON 23 FEB 2010 USD / JPY EX.RATE 0.0110767 WITH BROWN BROS	278,051.19	23 Feb 10				0.00	278,051.19	278,051.19	0.00
FX DEAL TRANSACTED ON 23 JUL 2010 USD / TRY EX.RATE 0.6570302 WITH BROWN BROS	39,221.98	23 Jul 10				0.00	39,221.98	39,221.98	0.00
FX DEAL TRANSACTED ON 23 JUN 2010 EUR / USD EX.RATE 0.8167199 WITH BROWN BROS	-38,462.62	23 Jun 10				0.00	-38,462.62	-38,462.62	0.00
FX DEAL TRANSACTED ON 23 NOV 2010 CAD / USD EX.RATE 1.02305 WITH BROWN BROS	-62,944.24	23 Nov 10				0.00	-62,944.24	-62,944.24	0.00
FX DEAL TRANSACTED ON 23 NOV 2010 USD / GBP EX.RATE 1.5802 WITH BROWN BROS	142,572.72	23 Nov 10				0.00	142,572.72	142,572.72	0.00
FX DEAL TRANSACTED ON 23 SEP 2010 EUR / USD EX.RATE 0.7490637 WITH BROWN BROS	-450,106.42	23 Sep 10				0.00	-450,106.42	-450,106.42	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 24 AUG 2010 EUR / USD EX.RATE 0.7888924 WITH BROWN BROS	-153,973.79	24 Aug 10				0.00	-153,973.79	-153,973.79	0.00
FX DEAL TRANSACTED ON 24 AUG 2010 GBP / USD EX.RATE 0.6466256 WITH BROWN BROS	-88,872.45	24 Aug 10				0.00	-88,872.45	-88,872.45	0.00
FX DEAL TRANSACTED ON 24 FEB 2010 USD / JPY EX.RATE 0.0110866 WITH BROWN BROS	289,714.23	24 Feb 10				0.00	289,714.23	289,714.23	0.00
FX DEAL TRANSACTED ON 24 FEB 2010 USD / JPY EX.RATE 0.0111014 WITH BROWN BROS	84,340.12	24 Feb 10				0.00	84,340.12	84,340.12	0.00
FX DEAL TRANSACTED ON 24 JUN 2010 EUR / USD EX.RATE 0.8072915 WITH BROWN BROS	-42,974.99	24 Jun 10				0.00	-42,974.99	-42,974.99	0.00
FX DEAL TRANSACTED ON 24 JUN 2010 USD / GBP EX.RATE 1.49699 WITH BROWN BROS	3,906.78	24 Jun 10				0.00	3,906.78	3,906.78	0.00
FX DEAL TRANSACTED ON 24 MAR 2010 CAD / USD EX.RATE 1.02619 WITH BROWN BROS	-10,768.59	24 Mar 10				0.00	-10,768.59	-10,768.59	0.00
FX DEAL TRANSACTED ON 24 MAY 2010 EUR / USD EX.RATE 0.8055356 WITH BROWN BROS	-89,303.87	24 May 10				0.00	-89,303.87	-89,303.87	0.00
FX DEAL TRANSACTED ON 24 MAY 2010 TRY / USD EX.RATE 1.5665 WITH BROWN BROS	-34,178.23	24 May 10				0.00	-34,178.23	-34,178.23	0.00
FX DEAL TRANSACTED ON 24 NOV 2010 CAD / USD EX.RATE 1.01005 WITH BROWN BROS	-40,942.45	24 Nov 10				0.00	-40,942.45	-40,942.45	0.00
FX DEAL TRANSACTED ON 24 NOV 2010 EUR / USD EX.RATE 0.7479991 WITH BROWN BROS	-193,513.65	24 Nov 10				0.00	-193,513.65	-193,513.65	0.00
FX DEAL TRANSACTED ON 24 NOV 2010 USD / GBP EX.RATE 1.57806 WITH BROWN BROS	58,734.48	24 Nov 10				0.00	58,734.48	58,734.48	0.00
FX DEAL TRANSACTED ON 24 SEP 2010 CHF / USD EX.RATE 0.98179 WITH BROWN BROS	-149,702.70	24 Sep 10				0.00	-149,702.70	-149,702.70	0.00
FX DEAL TRANSACTED ON 24 SEP 2010 EUR / USD EX.RATE 0.7416197 WITH BROWN BROS	-29,893.76	24 Sep 10				0.00	-29,893.76	-29,893.76	0.00
FX DEAL TRANSACTED ON 24 SEP 2010 EUR / USD EX.RATE 0.7416197 WITH BROWN BROS	-109,779.68	24 Sep 10				0.00	-109,779.68	-109,779.68	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 24 SEP 2010 JPY / USD EX.RATE 84.189 WITH BROWN BROS	-134,633.38	24 Sep 10				0.00	-134,633.38	-134,633.38	0.00
FX DEAL TRANSACTED ON 24 SEP 2010 USD / CHF EX.RATE 1.0135923 WITH BROWN BROS	480,025.29	24 Sep 10				0.00	480,025.29	480,025.29	0.00
FX DEAL TRANSACTED ON 25 AUG 2010 EUR / USD EX.RATE 0.7897023 WITH BROWN BROS	-60,201.84	25 Aug 10				0.00	-60,201.84	-60,201.84	0.00
FX DEAL TRANSACTED ON 25 AUG 2010 GBP / USD EX.RATE 0.6470607 WITH BROWN BROS	-17,275.30	25 Aug 10				0.00	-17,275.30	-17,275.30	0.00
FX DEAL TRANSACTED ON 25 AUG 2010 JPY / USD EX.RATE 84.308 WITH BROWN BROS	-25,642.85	25 Aug 10				0.00	-25,642.85	-25,642.85	0.00
FX DEAL TRANSACTED ON 25 FEB 2010 USD / EUR EX.RATE 1.34839 WITH BROWN BROS	21,916.41	25 Feb 10				0.00	21,916.41	21,916.41	0.00
FX DEAL TRANSACTED ON 25 FEB 2010 USD / JPY EX.RATE 0.0111882 WITH BROWN BROS	51,901.10	25 Feb 10				0.00	51,901.10	51,901.10	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 EUR / USD EX.RATE 0.7066638 WITH BROWN BROS	-144,373.61	25 Jan 10				0.00	-144,373.61	-144,373.61	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 USD / CAD EX.RATE 0.9453494 WITH BROWN BROS	40,243.29	25 Jan 10				0.00	40,243.29	40,243.29	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 USD / CHF EX.RATE 0.9613536 WITH BROWN BROS	13,356.84	25 Jan 10				0.00	13,356.84	13,356.84	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 USD / JPY EX.RATE 0.0110754 WITH BROWN BROS	153,964.35	25 Jan 10				0.00	153,964.35	153,964.35	0.00
FX DEAL TRANSACTED ON 25 JUN 2010 EUR / USD EX.RATE 0.8090615 WITH BROWN BROS	-38,322.19	25 Jun 10				0.00	-38,322.19	-38,322.19	0.00
FX DEAL TRANSACTED ON 25 JUN 2010 EUR / USD EX.RATE 0.8090615 WITH BROWN BROS	-111,710.68	25 Jun 10				0.00	-111,710.68	-111,710.68	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 CAD / USD EX.RATE 1.0242 WITH BROWN BROS	-14,380.79	25 Mar 10				0.00	-14,380.79	-14,380.79	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 USD / JPY EX.RATE 0.0107805 WITH BROWN BROS	260,261.75	25 Mar 10				0.00	260,261.75	260,261.75	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 25 MAY 2010 CAD / USD EX.RATE 1.06519 WITH BROWN BROS	-31,120.76	25 May 10				0.00	-31,120.76	-31,120.76	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 CHF / USD EX.RATE 1.16004 WITH BROWN BROS	-74,587.90	25 May 10				0.00	-74,587.90	-74,587.90	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 EUR / USD EX.RATE 0.8143787 WITH BROWN BROS	-271,339.55	25 May 10				0.00	-271,339.55	-271,339.55	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 TRY / USD EX.RATE 1.59 WITH BROWN BROS	-405,997.54	25 May 10				0.00	-405,997.54	-405,997.54	0.00
FX DEAL TRANSACTED ON 25 NOV 2010 GBP / USD EX.RATE 0.6335168 WITH BROWN BROS	-35,705.33	25 Nov 10				0.00	-35,705.33	-35,705.33	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 NOK / USD EX.RATE 5.77978 WITH BROWN BROS	-91,518.27	25 Oct 10				0.00	-91,518.27	-91,518.27	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 USD / EUR EX.RATE 1.39598 WITH BROWN BROS	141,669.62	25 Oct 10				0.00	141,669.62	141,669.62	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 USD / HKD EX.RATE 0.1288577 WITH BROWN BROS	463.82	25 Oct 10				0.00	463.82	463.82	0.00
FX DEAL TRANSACTED ON 26 APR 2010 USD / GBP EX.RATE 1.54399 WITH BROWN BROS	750,173.13	26 Apr 10				0.00	750,173.13	750,173.13	0.00
FX DEAL TRANSACTED ON 26 APR 2010 USD / JPY EX.RATE 0.0106361 WITH BROWN BROS	1,565,798.35	26 Apr 10				0.00	1,565,798.35	1,565,798.35	0.00
FX DEAL TRANSACTED ON 26 AUG 2010 GBP / USD EX.RATE 0.6427603 WITH BROWN BROS	-21,416.83	26 Aug 10				0.00	-21,416.83	-21,416.83	0.00
FX DEAL TRANSACTED ON 26 FEB 2010 CAD / USD EX.RATE 1.0608 WITH BROWN BROS	-37,583.07	26 Feb 10				0.00	-37,583.07	-37,583.07	0.00
FX DEAL TRANSACTED ON 26 FEB 2010 USD / EUR EX.RATE 1.3602 WITH BROWN BROS	62,403.31	26 Feb 10				0.00	62,403.31	62,403.31	0.00
FX DEAL TRANSACTED ON 26 FEB 2010 USD / HKD EX.RATE 0.1288178 WITH BROWN BROS	59,232.76	26 Feb 10				0.00	59,232.76	59,232.76	0.00
FX DEAL TRANSACTED ON 26 FEB 2010 USD / JPY EX.RATE 0.0112032 WITH BROWN BROS	125,859.89	26 Feb 10				0.00	125,859.89	125,859.89	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 26 JAN 2010 EUR / USD EX.RATE 0.7095218 WITH BROWN BROS	-62,694.81	26 Jan 10				0.00	-62,694.81	-62,694.81	0.00
FX DEAL TRANSACTED ON 26 JAN 2010 USD / CAD EX.RATE 0.9407249 WITH BROWN BROS	164,907.42	26 Jan 10				0.00	164,907.42	164,907.42	0.00
FX DEAL TRANSACTED ON 26 JAN 2010 USD / CHF EX.RATE 0.9564802 WITH BROWN BROS	18,957.31	26 Jan 10				0.00	18,957.31	18,957.31	0.00
FX DEAL TRANSACTED ON 26 JAN 2010 USD / JPY EX.RATE 0.0111396 WITH BROWN BROS	20,026.66	26 Jan 10				0.00	20,026.66	20,026.66	0.00
FX DEAL TRANSACTED ON 26 JUL 2010 USD / TRY EX.RATE 0.6598047 WITH BROWN BROS	11,912.27	26 Jul 10				0.00	11,912.27	11,912.27	0.00
FX DEAL TRANSACTED ON 26 MAR 2010 EUR / USD EX.RATE 0.746826 WITH BROWN BROS	-800,809.04	26 Mar 10				0.00	-800,809.04	-800,809.04	0.00
FX DEAL TRANSACTED ON 26 MAR 2010 USD / EUR EX.RATE 1.338 WITH BROWN BROS	462,255.71	26 Mar 10				0.00	462,255.71	462,255.71	0.00
FX DEAL TRANSACTED ON 26 MAY 2010 CAD / USD EX.RATE 1.07109 WITH BROWN BROS	-13,796.19	26 May 10				0.00	-13,796.19	-13,796.19	0.00
FX DEAL TRANSACTED ON 26 NOV 2010 CAD / USD EX.RATE 1.01974 WITH BROWN BROS	-60,562.49	26 Nov 10				0.00	-60,562.49	-60,562.49	0.00
FX DEAL TRANSACTED ON 26 NOV 2010 EUR / USD EX.RATE 0.7556237 WITH BROWN BROS	-9,119.91	26 Nov 10				0.00	-9,119.91	-9,119.91	0.00
FX DEAL TRANSACTED ON 26 NOV 2010 GBP / USD EX.RATE 0.6403319 WITH BROWN BROS	-65,886.30	26 Nov 10				0.00	-65,886.30	-65,886.30	0.00
FX DEAL TRANSACTED ON 26 OCT 2010 NOK / USD EX.RATE 5.85027 WITH BROWN BROS	-51,543.93	26 Oct 10				0.00	-51,543.93	-51,543.93	0.00
FX DEAL TRANSACTED ON 26 OCT 2010 USD / EUR EX.RATE 1.38578 WITH BROWN BROS	34,409.10	26 Oct 10				0.00	34,409.10	34,409.10	0.00
FX DEAL TRANSACTED ON 27 APR 2010 USD / GBP EX.RATE 1.52499 WITH BROWN BROS	678,291.90	27 Apr 10				0.00	678,291.90	678,291.90	0.00
FX DEAL TRANSACTED ON 27 APR 2010 USD / JPY EX.RATE 0.0107301 WITH BROWN BROS	179,444.30	27 Apr 10				0.00	179,444.30	179,444.30	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 27 APR 2010 USD / TRY EX.RATE 0.6648936 WITH BROWN BROS	26,489.46	27 Apr 10				0.00	26,489.46	26,489.46	0.00
FX DEAL TRANSACTED ON 27 DEC 2010 EUR / USD EX.RATE 0.7603406 WITH BROWN BROS	-74,350.90	27 Dec 10				0.00	-74,350.90	-74,350.90	0.00
FX DEAL TRANSACTED ON 27 JAN 2010 CAD / USD EX.RATE 1.0638 WITH BROWN BROS	-13,085.84	27 Jan 10				0.00	-13,085.84	-13,085.84	0.00
FX DEAL TRANSACTED ON 27 JAN 2010 USD / CHF EX.RATE 0.9538526 WITH BROWN BROS	4,607.09	27 Jan 10				0.00	4,607.09	4,607.09	0.00
FX DEAL TRANSACTED ON 27 JAN 2010 USD / JPY EX.RATE 0.0111645 WITH BROWN BROS	103,246.21	27 Jan 10				0.00	103,246.21	103,246.21	0.00
FX DEAL TRANSACTED ON 27 JUL 2010 TRY / USD EX.RATE 1.5105 WITH BROWN BROS	-32,423.18	27 Jul 10				0.00	-32,423.18	-32,423.18	0.00
FX DEAL TRANSACTED ON 27 OCT 2010 NOK / USD EX.RATE 5.89835 WITH BROWN BROS	-90,139.53	27 Oct 10				0.00	-90,139.53	-90,139.53	0.00
FX DEAL TRANSACTED ON 27 SEP 2010 EUR / USD EX.RATE 0.7417297 WITH BROWN BROS	-39,308.43	27 Sep 10				0.00	-39,308.43	-39,308.43	0.00
FX DEAL TRANSACTED ON 27 SEP 2010 JPY / USD EX.RATE 84.219 WITH BROWN BROS	-91,101.25	27 Sep 10				0.00	-91,101.25	-91,101.25	0.00
FX DEAL TRANSACTED ON 27 SEP 2010 USD / CHF EX.RATE 1.0162189 WITH BROWN BROS	452,303.67	27 Sep 10				0.00	452,303.67	452,303.67	0.00
FX DEAL TRANSACTED ON 27 SEP 2010 USD / EUR EX.RATE 1.3482 WITH BROWN BROS	24,771.18	27 Sep 10				0.00	24,771.18	24,771.18	0.00
FX DEAL TRANSACTED ON 28 APR 2010 USD / JPY EX.RATE 0.0106311 WITH BROWN BROS	861,207.89	28 Apr 10				0.00	861,207.89	861,207.89	0.00
FX DEAL TRANSACTED ON 28 DEC 2010 EUR / USD EX.RATE 0.7624218 WITH BROWN BROS	-98,987.10	28 Dec 10				0.00	-98,987.10	-98,987.10	0.00
FX DEAL TRANSACTED ON 28 DEC 2010 JPY / USD EX.RATE 82.442 WITH BROWN BROS	-429,166.47	28 Dec 10				0.00	-429,166.47	-429,166.47	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 CAD / USD EX.RATE 1.06641 WITH BROWN BROS	-52,769.03	28 Jan 10				0.00	-52,769.03	-52,769.03	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 28 JAN 2010 GBP / USD EX.RATE 0.6196209 WITH BROWN BROS	-130,306.74	28 Jan 10				0.00	-130,306.74	-130,306.74	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 USD / CHF EX.RATE 0.9496676 WITH BROWN BROS	10,259.28	28 Jan 10				0.00	10,259.28	10,259.28	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 USD / EUR EX.RATE 1.39599 WITH BROWN BROS	82,737.35	28 Jan 10				0.00	82,737.35	82,737.35	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 USD / JPY EX.RATE 0.0110742 WITH BROWN BROS	125,836.92	28 Jan 10				0.00	125,836.92	125,836.92	0.00
FX DEAL TRANSACTED ON 28 JUL 2010 EUR / USD EX.RATE 0.7691716 WITH BROWN BROS	-166,114.52	28 Jul 10				0.00	-166,114.52	-166,114.52	0.00
FX DEAL TRANSACTED ON 28 JUL 2010 GBP / USD EX.RATE 0.6401311 WITH BROWN BROS	-216,826.74	28 Jul 10				0.00	-216,826.74	-216,826.74	0.00
FX DEAL TRANSACTED ON 28 JUN 2010 EUR / USD EX.RATE 0.8123411 WITH BROWN BROS	-38,248.51	28 Jun 10				0.00	-38,248.51	-38,248.51	0.00
FX DEAL TRANSACTED ON 28 JUN 2010 EUR / USD EX.RATE 0.8123477 WITH BROWN BROS	-27,855.71	28 Jun 10				0.00	-27,855.71	-27,855.71	0.00
FX DEAL TRANSACTED ON 28 MAY 2010 AUD / USD EX.RATE 1.1737089 WITH BROWN BROS	-543,750.64	28 May 10				0.00	-543,750.64	-543,750.64	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 NOK / USD EX.RATE 5.87749 WITH BROWN BROS	-64,557.96	28 Oct 10				0.00	-64,557.96	-64,557.96	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 USD / AUD EX.RATE 0.9774 WITH BROWN BROS	613,714.41	28 Oct 10				0.00	613,714.41	613,714.41	0.00
FX DEAL TRANSACTED ON 28 SEP 2010 EUR / USD EX.RATE 0.7359435 WITH BROWN BROS	-176,159.63	28 Sep 10				0.00	-176,159.63	-176,159.63	0.00
FX DEAL TRANSACTED ON 28 SEP 2010 JPY / USD EX.RATE 84.098 WITH BROWN BROS	-72,551.74	28 Sep 10				0.00	-72,551.74	-72,551.74	0.00
FX DEAL TRANSACTED ON 28 SEP 2010 USD / CHF EX.RATE 1.0253466 WITH BROWN BROS	474,925.59	28 Sep 10				0.00	474,925.59	474,925.59	0.00
FX DEAL TRANSACTED ON 28 SEP 2010 USD / EUR EX.RATE 1.3589 WITH BROWN BROS	569,915.50	28 Sep 10				0.00	569,915.50	569,915.50	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 29 APR 2010 CAD / USD EX.RATE 1.00478 WITH BROWN BROS	-21,948.33	29 Apr 10				0.00	-21,948.33	-21,948.33	0.00
FX DEAL TRANSACTED ON 29 APR 2010 CHF / USD EX.RATE 1.08278 WITH BROWN BROS	-15,374.96	29 Apr 10				0.00	-15,374.96	-15,374.96	0.00
FX DEAL TRANSACTED ON 29 APR 2010 EUR / USD EX.RATE 0.7549449 WITH BROWN BROS	-12,337.47	29 Apr 10				0.00	-12,337.47	-12,337.47	0.00
FX DEAL TRANSACTED ON 29 APR 2010 EUR / USD EX.RATE 0.7554582 WITH BROWN BROS	-206,681.96	29 Apr 10				0.00	-206,681.96	-206,681.96	0.00
FX DEAL TRANSACTED ON 29 APR 2010 USD / GBP EX.RATE 1.53129 WITH BROWN BROS	1,874,013.07	29 Apr 10				0.00	1,874,013.07	1,874,013.07	0.00
FX DEAL TRANSACTED ON 29 APR 2010 USD / TRY EX.RATE 0.6735367 WITH BROWN BROS	10,861.31	29 Apr 10				0.00	10,861.31	10,861.31	0.00
FX DEAL TRANSACTED ON 29 DEC 2010 EUR / USD EX.RATE 0.7583341 WITH BROWN BROS	-125,181.74	29 Dec 10				0.00	-125,181.74	-125,181.74	0.00
FX DEAL TRANSACTED ON 29 JAN 2010 GBP / USD EX.RATE 0.6245355 WITH BROWN BROS	-92,507.04	29 Jan 10				0.00	-92,507.04	-92,507.04	0.00
FX DEAL TRANSACTED ON 29 JAN 2010 USD / EUR EX.RATE 1.38789 WITH BROWN BROS	105,069.67	29 Jan 10				0.00	105,069.67	105,069.67	0.00
FX DEAL TRANSACTED ON 29 JUL 2010 EUR / USD EX.RATE 0.7637086 WITH BROWN BROS	-377,426.92	29 Jul 10				0.00	-377,426.92	-377,426.92	0.00
FX DEAL TRANSACTED ON 29 JUL 2010 GBP / USD EX.RATE 0.6402459 WITH BROWN BROS	-202,741.73	29 Jul 10				0.00	-202,741.73	-202,741.73	0.00
FX DEAL TRANSACTED ON 29 JUN 2010 EUR / USD EX.RATE 0.8197998 WITH BROWN BROS	-37,071.47	29 Jun 10				0.00	-37,071.47	-37,071.47	0.00
FX DEAL TRANSACTED ON 29 JUN 2010 EUR / USD EX.RATE 0.8198065 WITH BROWN BROS	-134,833.97	29 Jun 10				0.00	-134,833.97	-134,833.97	0.00
FX DEAL TRANSACTED ON 29 MAR 2010 CAD / USD EX.RATE 1.0203 WITH BROWN BROS	-36,199.26	29 Mar 10				0.00	-36,199.26	-36,199.26	0.00
FX DEAL TRANSACTED ON 29 MAR 2010 CAD / USD EX.RATE 1.0245 WITH BROWN BROS	-10,762.75	29 Mar 10				0.00	-10,762.75	-10,762.75	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 29 MAR 2010 USD / EUR EX.RATE 1.3445 WITH BROWN BROS	566,512.68	29 Mar 10				0.00	566,512.68	566,512.68	0.00
FX DEAL TRANSACTED ON 29 NOV 2010 CAD / USD EX.RATE 1.01734 WITH BROWN BROS	-14,370.81	29 Nov 10				0.00	-14,370.81	-14,370.81	0.00
FX DEAL TRANSACTED ON 29 NOV 2010 EUR / USD EX.RATE 0.7635861 WITH BROWN BROS	-31,614.82	29 Nov 10				0.00	-31,614.82	-31,614.82	0.00
FX DEAL TRANSACTED ON 29 NOV 2010 GBP / USD EX.RATE 0.642719 WITH BROWN BROS	-32,364.69	29 Nov 10				0.00	-32,364.69	-32,364.69	0.00
FX DEAL TRANSACTED ON 29 OCT 2010 NOK / USD EX.RATE 5.87679 WITH BROWN BROS	-29,773.51	29 Oct 10				0.00	-29,773.51	-29,773.51	0.00
FX DEAL TRANSACTED ON 29 SEP 2010 EUR / USD EX.RATE 0.7329283 WITH BROWN BROS	-75,632.11	29 Sep 10				0.00	-75,632.11	-75,632.11	0.00
FX DEAL TRANSACTED ON 29 SEP 2010 JPY / USD EX.RATE 83.638 WITH BROWN BROS	-50,701.82	29 Sep 10				0.00	-50,701.82	-50,701.82	0.00
FX DEAL TRANSACTED ON 29 SEP 2010 JPY / USD EX.RATE 83.648 WITH BROWN BROS	-1,145,083.01	29 Sep 10				0.00	-1,145,083.01	-1,145,083.01	0.00
FX DEAL TRANSACTED ON 29 SEP 2010 USD / CHF EX.RATE 1.0246007 WITH BROWN BROS	742,664.37	29 Sep 10				0.00	742,664.37	742,664.37	0.00
FX DEAL TRANSACTED ON 29 SEP 2010 USD / EUR EX.RATE 1.3644 WITH BROWN BROS	122,851.76	29 Sep 10				0.00	122,851.76	122,851.76	0.00
FX DEAL TRANSACTED ON 30 APR 2010 CHF / USD EX.RATE 1.07878 WITH BROWN BROS	-184,302.70	30 Apr 10				0.00	-184,302.70	-184,302.70	0.00
FX DEAL TRANSACTED ON 30 APR 2010 EUR / USD EX.RATE 0.7529553 WITH BROWN BROS	-110,533.00	30 Apr 10				0.00	-110,533.00	-110,533.00	0.00
FX DEAL TRANSACTED ON 30 APR 2010 GBP / USD EX.RATE 0.6536845 WITH BROWN BROS	-316,860.92	30 Apr 10				0.00	-316,860.92	-316,860.92	0.00
FX DEAL TRANSACTED ON 30 APR 2010 JPY / USD EX.RATE 93.83 WITH BROWN BROS	-559,753.23	30 Apr 10				0.00	-559,753.23	-559,753.23	0.00
FX DEAL TRANSACTED ON 30 APR 2010 JPY / USD EX.RATE 94.357 WITH BROWN BROS	-190,209.85	30 Apr 10				0.00	-190,209.85	-190,209.85	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 30 APR 2010 USD / TRY EX.RATE 0.6713662 WITH BROWN BROS	107,506.25	30 Apr 10				0.00	107,506.25	107,506.25	0.00
FX DEAL TRANSACTED ON 30 AUG 2010 EUR / USD EX.RATE 0.7886435 WITH BROWN BROS	-238,630.59	30 Aug 10				0.00	-238,630.59	-238,630.59	0.00
FX DEAL TRANSACTED ON 30 DEC 2010 GBP / USD EX.RATE 0.6503684 WITH BROWN BROS	-4,933.39	30 Dec 10				0.00	-4,933.39	-4,933.39	0.00
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7656382 WITH BROWN BROS	-27,027.21	30 Jul 10				0.00	-27,027.21	-27,027.21	0.00
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7656382 WITH BROWN BROS	-162,507.05	30 Jul 10				0.00	-162,507.05	-162,507.05	0.00
FX DEAL TRANSACTED ON 30 JUL 2010 GBP / USD EX.RATE 0.6366994 WITH BROWN BROS	-102,827.94	30 Jul 10				0.00	-102,827.94	-102,827.94	0.00
FX DEAL TRANSACTED ON 30 JUL 2010 TRY / USD EX.RATE 1.5058 WITH BROWN BROS	-78,614.22	30 Jul 10				0.00	-78,614.22	-78,614.22	0.00
FX DEAL TRANSACTED ON 30 JUN 2010 EUR / USD EX.RATE 0.8138021 WITH BROWN BROS	-91,147.11	30 Jun 10				0.00	-91,147.11	-91,147.11	0.00
FX DEAL TRANSACTED ON 30 MAR 2010 GBP / USD EX.RATE 0.6627081 WITH BROWN BROS	-107,364.47	30 Mar 10				0.00	-107,364.47	-107,364.47	0.00
FX DEAL TRANSACTED ON 30 MAR 2010 USD / EUR EX.RATE 1.3416 WITH BROWN BROS	197,403.18	30 Mar 10				0.00	197,403.18	197,403.18	0.00
FX DEAL TRANSACTED ON 30 NOV 2010 CAD / USD EX.RATE 1.02594 WITH BROWN BROS	-51,609.67	30 Nov 10				0.00	-51,609.67	-51,609.67	0.00
FX DEAL TRANSACTED ON 30 NOV 2010 EUR / USD EX.RATE 0.7675186 WITH BROWN BROS	-31,376.19	30 Nov 10				0.00	-31,376.19	-31,376.19	0.00
FX DEAL TRANSACTED ON 30 NOV 2010 TRY / USD EX.RATE 1.5033 WITH BROWN BROS	-130,823.49	30 Nov 10				0.00	-130,823.49	-130,823.49	0.00
FX DEAL TRANSACTED ON 31 AUG 2010 EUR / USD EX.RATE 0.7870297 WITH BROWN BROS	-305,334.47	31 Aug 10				0.00	-305,334.47	-305,334.47	0.00
FX DEAL TRANSACTED ON 31 AUG 2010 GBP / USD EX.RATE 0.6512579 WITH BROWN BROS	-24,233.06	31 Aug 10				0.00	-24,233.06	-24,233.06	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BROWN BROS HARRIMAN NEW YORK									
FX DEAL TRANSACTED ON 31 AUG 2010 JPY / USD EX RATE 84.189 WITH BROWN BROS	-55,882.04	31 Aug 10				0.00	-55,882.04	-55,882.04	0.00
FX DEAL TRANSACTED ON 31 DEC 2010 GBP / USD EX RATE 0.6440892 WITH BROWN BROS	-3,716.12	31 Dec 10				0.00	-3,716.12	-3,716.12	0.00
FX DEAL TRANSACTED ON 31 MAR 2010 GBP / USD EX RATE 0.657726 WITH BROWN BROS	-131,024.46	31 Mar 10				0.00	-131,024.46	-131,024.46	0.00
Total BROWN BROS HARRIMAN NEW YORK							.000.00	-339,303.98	-339,303.98
CHASE MANHATTEN BANK DTC 902									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 07 OCT 2010 AUD / USD EX RATE 1.0207363 WITH CHASE	1,224,883.51	7 Oct 10				0.00	1,200,000.00	1,197,752.38	-2,247.62
FX DEAL TRANSACTED ON 12 FEB 2010 USD / AUD EX RATE 0.88731 WITH CHASE MANHATTEN	-169,720.86	12 Feb 10				0.00	-150,595.02	-152,485.71	-1,890.69
FX DEAL TRANSACTED ON 12 NOV 2010 AUD / USD EX RATE 1.0133766 WITH CHASE	25,000.00	12 Nov 10				0.00	24,670.00	24,691.25	21.25
FX DEAL TRANSACTED ON 12 NOV 2010 USD / AUD EX RATE 0.986429 WITH CHASE	-25,000.00	12 Nov 10				0.00	-24,660.73	-24,696.25	-35.52
FX DEAL TRANSACTED ON 16 NOV 2010 AUD / USD EX RATE 1.0238558 WITH CHASE	23,000.00	16 Nov 10				0.00	22,464.10	22,582.55	118.45
FX DEAL TRANSACTED ON 16 NOV 2010 USD / AUD EX RATE 0.974891 WITH CHASE	-23,000.00	16 Nov 10				0.00	-22,422.49	-22,385.90	36.59
FX DEAL TRANSACTED ON 19 JAN 2010 USD / AUD EX RATE 0.91871 WITH CHASE MANHATTEN	-83,679.82	19 Jan 10				0.00	-76,877.49	-75,784.63	1,092.86
FX DEAL TRANSACTED ON 22 APR 2010 AUD / USD EX RATE 1.0779347 WITH CHASE	3,000,000.00	22 Apr 10				0.00	2,783,100.00	2,774,850.05	-8,249.95

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CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 24 FEB 2010 AUD / USD EX RATE 1.128127 WITH CHASE	1,132,000.00	24 Feb 10				0.00	1,003,433.10	1,039,006.24	35,573.14
FX DEAL TRANSACTED ON 24 FEB 2010 USD / AUD EX RATE 0.8895 WITH CHASE MANHATTEN	-1,132,000.00	24 Feb 10				0.00	-1,006,914.00	-999,838.98	7,075.02
FX DEAL TRANSACTED ON 27 APR 2010 USD / AUD EX RATE 0.92375 WITH CHASE MANHATTEN	-1,460,817.29	27 Apr 10				0.00	-1,349,429.97	-1,355,419.34	-5,989.37
FX DEAL TRANSACTED ON 28 APR 2010 AUD / USD EX RATE 1.1007155 WITH CHASE	3,061,000.00	28 Apr 10				0.00	2,780,918.50	2,582,106.52	-198,811.98
FX DEAL TRANSACTED ON 28 APR 2010 USD / AUD EX RATE 0.91133 WITH CHASE MANHATTEN	-3,061,000.00	28 Apr 10				0.00	-2,789,581.13	-2,840,148.89	-50,567.76
FX DEAL TRANSACTED ON 28 JUN 2010 AUD / USD EX RATE 1.1480859 WITH CHASE	1,867,000.00	28 Jun 10				0.00	1,626,185.01	1,593,297.74	-32,887.27
FX DEAL TRANSACTED ON 28 JUN 2010 USD / AUD EX RATE 0.868 WITH CHASE MANHATTEN	-1,867,000.00	28 Jun 10				0.00	-1,620,556.00	-1,684,033.92	-63,477.92
FX DEAL TRANSACTED ON 30 MAR 2010 AUD / USD EX RATE 1.10011 WITH CHASE MANHATTEN	3,070,000.00	30 Mar 10				0.00	2,790,630.00	2,848,499.54	57,869.54
FX DEAL TRANSACTED ON 30 MAR 2010 USD / AUD EX RATE 0.91186 WITH CHASE MANHATTEN	-3,070,000.00	30 Mar 10				0.00	-2,799,410.20	-2,817,799.61	-18,389.41
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 DEC 2010 GBP / USD EX RATE 0.6402582 WITH CHASE	45,803.77	1 Dec 10				0.00	71,539.53	71,998.94	459.41
FX DEAL TRANSACTED ON 01 DEC 2010 USD / GBP EX RATE 1.55907 WITH CHASE MANHATTEN	-254,326.87	1 Dec 10				0.00	-396,513.39	-399,776.40	-3,263.01
FX DEAL TRANSACTED ON 01 JUL 2010 GBP / USD EX RATE 0.6611133 WITH CHASE	191,433.87	1 Jul 10				0.00	289,562.87	289,237.42	-325.45
FX DEAL TRANSACTED ON 01 JUN 2010 GBP / USD EX RATE 0.6812453 WITH CHASE	30,386.26	1 Jun 10				0.00	44,603.99	44,427.75	-176.24
FX DEAL TRANSACTED ON 01 MAR 2010 USD / GBP EX RATE 1.49379 WITH CHASE MANHATTEN	-245,176.87	1 Mar 10				0.00	-366,242.76	-369,371.22	-3,128.46

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 02 FEB 2010 USD / GBP EX.RATE 1.59768 WITH CHASE MANHATTEN	-141,676.53	2 Feb 10				0.00	-226,353.76	-223,608.07	2,745.69
FX DEAL TRANSACTED ON 02 JUN 2010 GBP / USD EX.RATE 0.6824541 WITH CHASE	1,116.33	2 Jun 10				0.00	1,635.76	1,625.15	-10.61
FX DEAL TRANSACTED ON 03 FEB 2010 USD / GBP EX.RATE 1.59137 WITH CHASE MANHATTEN	-97,010.86	3 Feb 10				0.00	-154,380.17	-151,768.63	2,611.54
FX DEAL TRANSACTED ON 03 SEP 2010 GBP / USD EX.RATE 0.647421 WITH CHASE	92,397.08	3 Sep 10				0.00	142,715.61	141,413.74	-1,301.87
FX DEAL TRANSACTED ON 05 JAN 2010 GBP / USD EX.RATE 0.6251954 WITH CHASE	26,166.24	5 Jan 10				0.00	41,852.90	41,699.83	-153.07
FX DEAL TRANSACTED ON 06 APR 2010 GBP / USD EX.RATE 0.6547974 WITH CHASE	48,912.13	6 Apr 10				0.00	74,698.12	74,573.88	-124.24
FX DEAL TRANSACTED ON 06 APR 2010 GBP / USD EX.RATE 0.6566027 WITH CHASE	44,357.86	6 Apr 10				0.00	67,556.62	67,630.22	73.60
FX DEAL TRANSACTED ON 06 MAY 2010 GBP / USD EX.RATE 0.6700634 WITH CHASE	181,403.87	6 May 10				0.00	270,726.41	271,888.13	1,161.72
FX DEAL TRANSACTED ON 06 MAY 2010 GBP / USD EX.RATE 0.6702458 WITH CHASE	102,450.77	6 May 10				0.00	152,855.52	153,553.22	697.70
FX DEAL TRANSACTED ON 06 MAY 2010 GBP / USD EX.RATE 0.6731332 WITH CHASE	18,321.23	6 May 10				0.00	27,217.84	27,459.86	242.02
FX DEAL TRANSACTED ON 08 NOV 2010 GBP / USD EX.RATE 0.6192909 WITH CHASE	1,096,000.00	8 Nov 10				0.00	1,769,766.00	1,770,204.52	438.52
FX DEAL TRANSACTED ON 09 FEB 2010 GBP / USD EX.RATE 0.6401893 WITH CHASE	15,000.00	9 Feb 10				0.00	23,430.57	23,481.00	50.43
FX DEAL TRANSACTED ON 09 FEB 2010 USD / GBP EX.RATE 1.559091 WITH CHASE	-160,000.00	9 Feb 10				0.00	-249,454.56	-238,608.00	10,846.56
FX DEAL TRANSACTED ON 10 MAY 2010 USD / GBP EX.RATE 1.4866 WITH CHASE MANHATTEN	-39,096.99	10 May 10				0.00	-58,121.59	-58,092.27	29.32
FX DEAL TRANSACTED ON 10 MAY 2010 USD / GBP EX.RATE 1.4873 WITH CHASE MANHATTEN	-43,752.88	10 May 10				0.00	-65,073.66	-65,010.22	63.44

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 11 MAY 2010 USD / GBP EX.RATE 1.4994 WITH CHASE MANHATTEN	-153,394.69	11 May 10				0.00	-230,000.00	-227,921.52	2,078.48
FX DEAL TRANSACTED ON 12 FEB 2010 GBP / USD EX.RATE 0.6376372 WITH CHASE	62,346.62	12 Feb 10				0.00	97,777.58	97,740.80	-36.78
FX DEAL TRANSACTED ON 13 JUL 2010 GBP / USD EX.RATE 0.6591089 WITH CHASE	19,729.15	13 Jul 10				0.00	29,933.07	30,330.61	397.54
FX DEAL TRANSACTED ON 13 OCT 2010 GBP / USD EX.RATE 0.6292605 WITH CHASE	51,492.87	13 Oct 10				0.00	81,830.77	82,452.96	622.19
FX DEAL TRANSACTED ON 14 APR 2010 GBP / USD EX.RATE 0.6460449 WITH CHASE	319,610.25	14 Apr 10				0.00	494,718.31	492,375.59	-2,342.72
FX DEAL TRANSACTED ON 14 MAY 2010 USD / GBP EX.RATE 1.453881 WITH CHASE	-100,000.00	14 May 10				0.00	-145,388.10	-143,040.01	2,348.09
FX DEAL TRANSACTED ON 15 MAR 2010 GBP / USD EX.RATE 0.6647654 WITH CHASE	43,401.13	15 Mar 10				0.00	65,287.89	66,384.19	1,096.30
FX DEAL TRANSACTED ON 15 SEP 2010 USD / GBP EX.RATE 1.561562 WITH CHASE	-75,884.95	15 Sep 10				0.00	-118,499.05	-118,642.33	-143.28
FX DEAL TRANSACTED ON 16 MAR 2010 GBP / USD EX.RATE 0.6584189 WITH CHASE	51,127.83	16 Mar 10				0.00	77,652.44	77,949.50	297.06
FX DEAL TRANSACTED ON 18 AUG 2010 GBP / USD EX.RATE 0.6402131 WITH CHASE	24,688.23	18 Aug 10				0.00	38,562.52	38,286.51	-276.01
FX DEAL TRANSACTED ON 19 FEB 2010 GBP / USD EX.RATE 0.6472953 WITH CHASE	31,839.14	19 Feb 10				0.00	49,187.97	49,188.29	0.32
FX DEAL TRANSACTED ON 19 MAR 2010 GBP / USD EX.RATE 0.6661582 WITH CHASE	366,341.73	19 Mar 10				0.00	549,932.06	551,985.41	2,053.35
FX DEAL TRANSACTED ON 19 MAY 2010 GBP / USD EX.RATE 0.6934332 WITH CHASE	43,398.12	19 May 10				0.00	62,584.43	62,660.38	75.95
FX DEAL TRANSACTED ON 19 NOV 2010 USD / GBP EX.RATE 1.594 WITH CHASE MANHATTEN	-228,161.36	19 Nov 10				0.00	-363,689.21	-362,183.37	1,505.84
FX DEAL TRANSACTED ON 19 NOV 2010 USD / GBP EX.RATE 1.594586 WITH CHASE	-59,554.16	19 Nov 10				0.00	-94,964.23	-94,536.28	427.95

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 21 JAN 2010 GBP / USD EX.RATE 0.6169831 WITH CHASE	39,489.97	21 Jan 10				0.00	64,004.95	64,003.37	-1.58
FX DEAL TRANSACTED ON 22 DEC 2010 GBP / USD EX.RATE 0.6497515 WITH CHASE	19,277.80	22 Dec 10				0.00	29,669.50	29,646.36	-23.14
FX DEAL TRANSACTED ON 22 JAN 2010 GBP / USD EX.RATE 0.6196209 WITH CHASE	30,456.77	22 Jan 10				0.00	49,153.88	49,181.60	27.72
FX DEAL TRANSACTED ON 25 JUN 2010 GBP / USD EX.RATE 0.6665778 WITH CHASE	62,484.64	25 Jun 10				0.00	93,739.46	94,083.13	343.67
FX DEAL TRANSACTED ON 26 MAY 2010 USD / GBP EX.RATE 1.43841 WITH CHASE MANHATTEN	-207,934.50	26 May 10				0.00	-299,095.06	-302,118.45	-3,023.39
FX DEAL TRANSACTED ON 26 MAY 2010 USD / GBP EX.RATE 1.44251 WITH CHASE MANHATTEN	-113,966.06	26 May 10				0.00	-164,397.18	-165,586.99	-1,189.81
FX DEAL TRANSACTED ON 26 NOV 2010 GBP / USD EX.RATE 0.6410256 WITH CHASE	36,814.12	26 Nov 10				0.00	57,430.03	57,332.47	-97.56
FX DEAL TRANSACTED ON 27 APR 2010 GBP / USD EX.RATE 0.6545359 WITH CHASE	31,479.46	27 Apr 10				0.00	48,094.32	48,086.45	-7.87
FX DEAL TRANSACTED ON 27 APR 2010 GBP / USD EX.RATE 0.6547095 WITH CHASE	151,920.28	27 Apr 10				0.00	232,042.28	232,065.81	23.53
FX DEAL TRANSACTED ON 27 MAY 2010 GBP / USD EX.RATE 0.6865303 WITH CHASE	127,535.54	27 May 10				0.00	185,768.27	187,477.25	1,708.98
FX DEAL TRANSACTED ON 28 APR 2010 GBP / USD EX.RATE 0.6586834 WITH CHASE	29,156.12	28 Apr 10				0.00	44,264.24	44,396.02	131.78
FX DEAL TRANSACTED ON 28 APR 2010 GBP / USD EX.RATE 0.6595958 WITH CHASE	77,047.49	28 Apr 10				0.00	116,810.16	117,320.21	510.05
FX DEAL TRANSACTED ON 28 JUL 2010 GBP / USD EX.RATE 0.6406335 WITH CHASE	559,912.55	28 Jul 10				0.00	873,998.29	876,879.09	2,880.80
FX DEAL TRANSACTED ON 28 SEP 2010 GBP / USD EX.RATE 0.6328313 WITH CHASE	99,897.70	28 Sep 10				0.00	157,858.35	157,418.80	-439.55

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 JUN 2010 USD / CAD EX.RATE 0.9475978 WITH CHASE	-98,196.40	1 Jun 10				0.00	-93,050.70	-94,301.74	-1,251.04
FX DEAL TRANSACTED ON 02 JUN 2010 USD / CAD EX.RATE 0.9616217 WITH CHASE	-915,326.38	2 Jun 10				0.00	-880,197.69	-871,614.89	8,582.80
FX DEAL TRANSACTED ON 03 JUN 2010 USD / CAD EX.RATE 0.9601075 WITH CHASE	-454,156.21	3 Jun 10				0.00	-436,038.80	-429,137.49	6,901.31
FX DEAL TRANSACTED ON 04 MAR 2010 CAD / USD EX.RATE 1.0314 WITH CHASE MANHATTEN	80,580.77	4 Mar 10				0.00	78,127.56	78,443.19	315.63
FX DEAL TRANSACTED ON 04 MAY 2010 CAD / USD EX.RATE 1.0247 WITH CHASE MANHATTEN	42,371.12	4 May 10				0.00	41,349.78	40,886.93	-462.85
FX DEAL TRANSACTED ON 05 MAR 2010 CAD / USD EX.RATE 1.027 WITH CHASE MANHATTEN	73,955.03	5 Mar 10				0.00	72,010.74	72,059.86	49.12
FX DEAL TRANSACTED ON 06 APR 2010 CAD / USD EX.RATE 1.0012 WITH CHASE MANHATTEN	51,750.81	6 Apr 10				0.00	51,688.78	51,439.60	-249.18
FX DEAL TRANSACTED ON 07 APR 2010 CAD / USD EX.RATE 1.00298 WITH CHASE MANHATTEN	68,241.00	7 Apr 10				0.00	68,038.25	67,911.63	-126.62
FX DEAL TRANSACTED ON 09 MAR 2010 CAD / USD EX.RATE 1.0271 WITH CHASE MANHATTEN	142,262.98	9 Mar 10				0.00	138,509.38	138,273.78	-235.60
FX DEAL TRANSACTED ON 18 FEB 2010 CAD / USD EX.RATE 1.0426 WITH CHASE MANHATTEN	82,000.00	18 Feb 10				0.00	78,649.53	78,371.40	-278.13
FX DEAL TRANSACTED ON 18 FEB 2010 CAD / USD EX.RATE 1.0427 WITH CHASE MANHATTEN	1,283,000.00	18 Feb 10				0.00	1,230,459.38	1,278,843.76	48,384.38
FX DEAL TRANSACTED ON 18 FEB 2010 USD / CAD EX.RATE 0.9590486 WITH CHASE	-82,000.00	18 Feb 10				0.00	-78,641.99	-81,734.36	-3,092.37
FX DEAL TRANSACTED ON 18 FEB 2010 USD / CAD EX.RATE 0.9591406 WITH CHASE	-1,282,999.00	18 Feb 10				0.00	-1,230,576.44	-1,226,224.79	4,351.65

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
Danish krone - DKK									
FX DEAL TRANSACTED ON 02 NOV 2010 DKK / USD EX.RATE 5.309041 WITH CHASE	175,112.00	2 Nov 10				0.00	32,983.73	33,414.50	430.77
FX DEAL TRANSACTED ON 09 APR 2010 USD / DKK EX.RATE 0.1809578 WITH CHASE	-1,520,020.92	9 Apr 10				0.00	-275,059.66	-276,966.70	-1,907.04
FX DEAL TRANSACTED ON 09 FEB 2010 USD / DKK EX.RATE 0.1851997 WITH CHASE	-431,147.27	9 Feb 10				0.00	-79,848.34	-78,794.41	1,053.93
FX DEAL TRANSACTED ON 13 AUG 2010 USD / DKK EX.RATE 0.1712437 WITH CHASE	-387,973.24	13 Aug 10				0.00	-66,437.98	-67,025.41	-587.43
FX DEAL TRANSACTED ON 14 SEP 2010 USD / DKK EX.RATE 0.1744732 WITH CHASE	-1,041,915.06	14 Sep 10				0.00	-181,786.23	-183,316.34	-1,530.11
FX DEAL TRANSACTED ON 15 SEP 2010 USD / DKK EX.RATE 0.1742282 WITH CHASE	-459,962.74	15 Sep 10				0.00	-80,138.47	-80,578.59	-440.12
FX DEAL TRANSACTED ON 22 DEC 2010 DKK / USD EX.RATE 5.69278 WITH CHASE MANHATTEN	356,500.52	22 Dec 10				0.00	62,623.27	62,902.61	279.34
FX DEAL TRANSACTED ON 26 JAN 2010 USD / DKK EX.RATE 0.189204 WITH CHASE	-1,079,769.84	26 Jan 10				0.00	-204,296.79	-202,488.48	1,808.31
Euro - EUR									
FX DEAL TRANSACTED ON 01 APR 2010 USD / EUR EX.RATE 1.3575 WITH CHASE MANHATTEN	-105,294.36	1 Apr 10				0.00	-142,937.09	-140,510.06	2,427.03
FX DEAL TRANSACTED ON 01 FEB 2010 EUR / USD EX.RATE 0.7188556 WITH CHASE	54,194.75	1 Feb 10				0.00	75,390.32	75,403.87	13.55
FX DEAL TRANSACTED ON 01 FEB 2010 EUR / USD EX.RATE 0.7190106 WITH CHASE	31,086.40	1 Feb 10				0.00	43,234.97	43,252.06	17.09
FX DEAL TRANSACTED ON 01 JUL 2010 EUR / USD EX.RATE 0.8033419 WITH CHASE	47,920.37	1 Jul 10				0.00	59,651.28	60,051.41	400.13
FX DEAL TRANSACTED ON 01 JUL 2010 EUR / USD EX.RATE 0.8033484 WITH CHASE	66,345.31	1 Jul 10				0.00	82,585.98	82,633.08	47.10

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 01 JUN 2010 EUR / USD EX.RATE 0.8144649 WITH CHASE	154,220.72	1 Jun 10				0.00	189,352.20	188,172.40	-1,179.80
FX DEAL TRANSACTED ON 01 MAR 2010 USD / EUR EX.RATE 1.348183 WITH CHASE	-190,000.00	1 Mar 10				0.00	-256,154.77	-258,552.02	-2,397.25
FX DEAL TRANSACTED ON 01 OCT 2010 EUR / USD EX.RATE 0.725799 WITH CHASE	57,051.95	1 Oct 10				0.00	78,605.72	78,957.04	351.32
FX DEAL TRANSACTED ON 01 SEP 2010 EUR / USD EX.RATE 0.781189 WITH CHASE	99,748.49	1 Sep 10				0.00	127,688.04	127,957.37	269.33
FX DEAL TRANSACTED ON 01 SEP 2010 USD / EUR EX.RATE 1.2801 WITH CHASE MANHATTEN	-151,244.17	1 Sep 10				0.00	-193,607.66	-194,787.37	-1,179.71
FX DEAL TRANSACTED ON 02 JUN 2010 EUR / USD EX.RATE 0.8170602 WITH CHASE	44,021.69	2 Jun 10				0.00	53,878.15	52,984.51	-893.64
FX DEAL TRANSACTED ON 02 MAR 2010 EUR / USD EX.RATE 0.7364313 WITH CHASE	430,056.53	2 Mar 10				0.00	583,973.76	585,177.88	1,204.12
FX DEAL TRANSACTED ON 03 FEB 2010 USD / EUR EX.RATE 1.3904 WITH CHASE MANHATTEN	-5,161.14	3 Feb 10				0.00	-7,176.05	-7,112.05	64.00
FX DEAL TRANSACTED ON 03 FEB 2010 USD / EUR EX.RATE 1.3904 WITH CHASE MANHATTEN	-72,153.50	3 Feb 10				0.00	-100,322.23	-98,637.45	1,684.78
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX.RATE 0.7289692 WITH CHASE	155,399.15	3 Mar 10				0.00	213,176.55	211,467.18	-1,709.37
FX DEAL TRANSACTED ON 03 MAY 2010 USD / EUR EX.RATE 1.3188 WITH CHASE MANHATTEN	-124,300.96	3 May 10				0.00	-163,928.11	-159,913.18	4,014.93
FX DEAL TRANSACTED ON 03 MAY 2010 USD / EUR EX.RATE 1.3188 WITH CHASE MANHATTEN	-62,850.20	3 May 10				0.00	-82,886.84	-81,912.66	974.18
FX DEAL TRANSACTED ON 04 AUG 2010 USD / EUR EX.RATE 1.3162 WITH CHASE MANHATTEN	-84,101.52	4 Aug 10				0.00	-110,694.42	-110,639.76	54.66
FX DEAL TRANSACTED ON 04 FEB 2010 USD / EUR EX.RATE 1.3802 WITH CHASE MANHATTEN	-233,995.91	4 Feb 10				0.00	-322,961.15	-320,597.81	2,363.34
FX DEAL TRANSACTED ON 04 JUN 2010 USD / EUR EX.RATE 1.1986 WITH CHASE MANHATTEN	-534,018.06	4 Jun 10				0.00	-640,074.05	-638,044.75	2,029.30

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 05 APR 2010 USD / EUR EX.RATE 1.352634 WITH CHASE	-51,750.88	5 Apr 10				0.00	-70,000.00	-65,772.78	4,227.22
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX.RATE 0.733945 WITH CHASE	83,666.15	5 Feb 10				0.00	113,995.13	114,631.00	635.87
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX.RATE 0.7339503 WITH CHASE	31,692.33	5 Feb 10				0.00	43,180.48	43,531.00	350.52
FX DEAL TRANSACTED ON 05 MAY 2010 EUR / USD EX.RATE 0.7777864 WITH CHASE	183,829.54	5 May 10				0.00	236,349.64	233,638.16	-2,711.48
FX DEAL TRANSACTED ON 05 MAY 2010 USD / EUR EX.RATE 1.2857 WITH CHASE MANHATTEN	-351,505.05	5 May 10				0.00	-451,930.04	-444,671.46	7,258.58
FX DEAL TRANSACTED ON 06 APR 2010 EUR / USD EX.RATE 0.7463244 WITH CHASE	48,900.01	6 Apr 10				0.00	65,521.12	65,254.62	-266.50
FX DEAL TRANSACTED ON 06 AUG 2010 EUR / USD EX.RATE 0.7528987 WITH CHASE	60,681.38	6 Aug 10				0.00	80,597.01	79,416.75	-1,180.26
FX DEAL TRANSACTED ON 07 APR 2010 EUR / USD EX.RATE 0.7488337 WITH CHASE	54,026.95	7 Apr 10				0.00	72,148.13	72,641.93	493.80
FX DEAL TRANSACTED ON 07 JUL 2010 EUR / USD EX.RATE 0.7940289 WITH CHASE	168,193.68	7 Jul 10				0.00	211,823.12	212,487.48	664.36
FX DEAL TRANSACTED ON 08 APR 2010 EUR / USD EX.RATE 0.7484453 WITH CHASE	50,578.91	8 Apr 10				0.00	67,578.63	68,827.79	1,249.16
FX DEAL TRANSACTED ON 08 JAN 2010 EUR / USD EX.RATE 0.6944444 WITH CHASE	99,890.86	8 Jan 10				0.00	143,842.84	145,241.31	1,398.47
FX DEAL TRANSACTED ON 08 JAN 2010 USD / EUR EX.RATE 1.44 WITH CHASE MANHATTEN	-182,745.49	8 Jan 10				0.00	-263,153.51	-265,830.72	-2,677.21
FX DEAL TRANSACTED ON 09 APR 2010 EUR / USD EX.RATE 0.74206 WITH CHASE MANHATTEN	10,343.49	9 Apr 10				0.00	13,938.89	14,028.36	89.47
FX DEAL TRANSACTED ON 09 APR 2010 USD / EUR EX.RATE 1.3476 WITH CHASE MANHATTEN	-35,341.88	9 Apr 10				0.00	-47,626.72	-48,093.23	-466.51
FX DEAL TRANSACTED ON 09 FEB 2010 USD / EUR EX.RATE 1.374584 WITH CHASE	-460,000.00	9 Feb 10				0.00	-632,308.64	-614,582.99	17,725.65

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 09 FEB 2010 USD / EUR EX.RATE 1.378697 WITH CHASE	-291,994.20	9 Feb 10				0.00	-402,571.53	-397,287.29	5,284.24
FX DEAL TRANSACTED ON 09 FEB 2010 USD / EUR EX.RATE 1.3787 WITH CHASE MANHATTEN	-61,267.36	9 Feb 10				0.00	-84,469.31	-83,927.10	542.21
FX DEAL TRANSACTED ON 09 MAR 2010 USD / EUR EX.RATE 1.356849 WITH CHASE	-1,709,843.91	9 Mar 10				0.00	-2,320,000.00	-2,284,436.90	35,563.10
FX DEAL TRANSACTED ON 09 NOV 2010 EUR / USD EX.RATE 0.7228045 WITH CHASE	75,994.07	9 Nov 10				0.00	105,137.80	105,726.75	588.95
FX DEAL TRANSACTED ON 09 NOV 2010 USD / EUR EX.RATE 1.3835 WITH CHASE MANHATTEN	-164,148.32	9 Nov 10				0.00	-227,099.20	-224,382.53	2,716.67
FX DEAL TRANSACTED ON 09 SEP 2010 USD / EUR EX.RATE 1.2731 WITH CHASE MANHATTEN	-235,645.28	9 Sep 10				0.00	-300,000.00	-299,882.17	117.83
FX DEAL TRANSACTED ON 10 MAY 2010 USD / EUR EX.RATE 1.27806 WITH CHASE MANHATTEN	-334,025.48	10 May 10				0.00	-426,904.60	-423,561.03	3,343.57
FX DEAL TRANSACTED ON 11 MAY 2010 EUR / USD EX.RATE 0.7883327 WITH CHASE	650,389.00	11 May 10				0.00	825,018.45	824,725.81	-292.64
FX DEAL TRANSACTED ON 11 MAY 2010 USD / EUR EX.RATE 1.2685 WITH CHASE MANHATTEN	-370,375.93	11 May 10				0.00	-469,821.87	-465,414.39	4,407.48
FX DEAL TRANSACTED ON 11 MAY 2010 USD / EUR EX.RATE 1.2727 WITH CHASE MANHATTEN	-298,586.08	11 May 10				0.00	-380,010.50	-375,203.26	4,807.24
FX DEAL TRANSACTED ON 12 FEB 2010 EUR / USD EX.RATE 0.7342144 WITH CHASE	45,355.49	12 Feb 10				0.00	61,774.18	61,663.06	-111.12
FX DEAL TRANSACTED ON 12 FEB 2010 EUR / USD EX.RATE 0.7342144 WITH CHASE	73,005.02	12 Feb 10				0.00	99,432.84	100,031.47	598.63
FX DEAL TRANSACTED ON 12 JAN 2010 EUR / USD EX.RATE 0.6890374 WITH CHASE	24,511.87	12 Jan 10				0.00	35,574.08	35,561.82	-12.26
FX DEAL TRANSACTED ON 12 JAN 2010 EUR / USD EX.RATE 0.6890374 WITH CHASE	135,492.11	12 Jan 10				0.00	196,639.70	196,111.29	-528.41
FX DEAL TRANSACTED ON 12 JUL 2010 EUR / USD EX.RATE 0.7950876 WITH CHASE	119,263.14	12 Jul 10				0.00	150,000.00	152,871.50	2,871.50

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.26406 WITH CHASE MANHATTEN	-753,865.79	12 May 10				0.00	-952,931.59	-936,678.21	16,253.38
FX DEAL TRANSACTED ON 12 NOV 2010 EUR / USD EX.RATE 0.7298791 WITH CHASE	188,725.18	12 Nov 10				0.00	258,570.48	255,798.10	-2,772.38
FX DEAL TRANSACTED ON 12 NOV 2010 EUR / USD EX.RATE 0.731743 WITH CHASE	44,237.82	12 Nov 10				0.00	60,455.40	60,141.32	-314.08
FX DEAL TRANSACTED ON 13 APR 2010 EUR / USD EX.RATE 0.7363228 WITH CHASE	94,395.04	13 Apr 10				0.00	128,197.90	128,056.30	-141.60
FX DEAL TRANSACTED ON 13 APR 2010 USD / EUR EX.RATE 1.3584 WITH CHASE MANHATTEN	-42,607.67	13 Apr 10				0.00	-57,878.26	-57,801.56	76.70
FX DEAL TRANSACTED ON 13 AUG 2010 EUR / USD EX.RATE 0.7835155 WITH CHASE	64,505.67	13 Aug 10				0.00	82,328.52	83,018.80	690.28
FX DEAL TRANSACTED ON 13 AUG 2010 USD / EUR EX.RATE 1.276894 WITH CHASE	-172,202.32	13 Aug 10				0.00	-219,884.11	-221,624.38	-1,740.27
FX DEAL TRANSACTED ON 13 JAN 2010 EUR / USD EX.RATE 0.6892749 WITH CHASE	50,727.22	13 Jan 10				0.00	73,595.05	73,422.58	-172.47
FX DEAL TRANSACTED ON 13 JUL 2010 EUR / USD EX.RATE 0.7865333 WITH CHASE	19,639.64	13 Jul 10				0.00	24,969.88	25,322.37	352.49
FX DEAL TRANSACTED ON 14 JUN 2010 EUR / USD EX.RATE 0.8155223 WITH CHASE	103,494.64	14 Jun 10				0.00	126,905.96	127,469.17	563.21
FX DEAL TRANSACTED ON 14 MAY 2010 EUR / USD EX.RATE 0.8043758 WITH CHASE	297,843.99	14 May 10				0.00	370,279.65	367,405.45	-2,874.20
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX.RATE 1.240713 WITH CHASE	-300,000.00	14 May 10				0.00	-372,213.90	-370,035.01	2,178.89
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX.RATE 1.243205 WITH CHASE	-622,186.22	14 May 10				0.00	-773,505.02	-769,862.09	3,642.93
FX DEAL TRANSACTED ON 14 OCT 2010 USD / EUR EX.RATE 1.40639 WITH CHASE MANHATTEN	-416,940.90	14 Oct 10				0.00	-586,381.51	-582,341.33	4,040.18
FX DEAL TRANSACTED ON 15 APR 2010 USD / EUR EX.RATE 1.3566 WITH CHASE MANHATTEN	-516,733.86	15 Apr 10				0.00	-701,001.15	-695,833.84	5,167.31

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 15 JAN 2010 EUR / USD EX.RATE 0.6954103 WITH CHASE	76,972.95	15 Jan 10				0.00	110,687.10	110,721.75	34.65
FX DEAL TRANSACTED ON 15 JAN 2010 EUR / USD EX.RATE 0.6954103 WITH CHASE	122,511.72	15 Jan 10				0.00	176,171.85	174,965.10	-1,206.75
FX DEAL TRANSACTED ON 16 APR 2010 EUR / USD EX.RATE 0.7406837 WITH CHASE	33,886.77	16 Apr 10				0.00	45,750.66	45,616.67	-133.99
FX DEAL TRANSACTED ON 16 DEC 2010 EUR / USD EX.RATE 0.7553429 WITH CHASE	289,000.00	16 Dec 10				0.00	382,607.68	379,558.13	-3,049.55
FX DEAL TRANSACTED ON 16 FEB 2010 EUR / USD EX.RATE 0.7284913 WITH CHASE	30,233.12	16 Feb 10				0.00	41,501.00	41,281.81	-219.19
FX DEAL TRANSACTED ON 16 JUL 2010 USD / EUR EX.RATE 1.2963 WITH CHASE MANHATTEN	-122,847.10	16 Jul 10				0.00	-159,246.70	-159,301.97	-55.27
FX DEAL TRANSACTED ON 16 JUN 2010 EUR / USD EX.RATE 0.8125457 WITH CHASE	5,222.22	16 Jun 10				0.00	6,426.99	6,466.68	39.69
FX DEAL TRANSACTED ON 16 NOV 2010 USD / EUR EX.RATE 1.3478 WITH CHASE MANHATTEN	-5,231.95	16 Nov 10				0.00	-7,051.62	-7,084.85	-33.23
FX DEAL TRANSACTED ON 17 JUN 2010 EUR / USD EX.RATE 0.8082114 WITH CHASE	157,784.82	17 Jun 10				0.00	195,227.16	195,337.62	110.46
FX DEAL TRANSACTED ON 17 MAY 2010 USD / EUR EX.RATE 1.2333 WITH CHASE MANHATTEN	-270,312.30	17 May 10				0.00	-333,376.16	-333,470.76	-94.60
FX DEAL TRANSACTED ON 18 FEB 2010 EUR / USD EX.RATE 0.7367568 WITH CHASE	44,425.00	18 Feb 10				0.00	60,298.05	60,378.02	79.97
FX DEAL TRANSACTED ON 18 FEB 2010 USD / EUR EX.RATE 1.3573 WITH CHASE MANHATTEN	-145,399.05	18 Feb 10				0.00	-197,350.13	-196,470.47	879.66
FX DEAL TRANSACTED ON 18 MAY 2010 EUR / USD EX.RATE 0.8080808 WITH CHASE	46,591.29	18 May 10				0.00	57,656.72	57,477.34	-179.38
FX DEAL TRANSACTED ON 18 MAY 2010 USD / EUR EX.RATE 1.237501 WITH CHASE	-56,761.13	18 May 10				0.00	-70,241.96	-70,012.02	229.94
FX DEAL TRANSACTED ON 18 OCT 2010 USD / EUR EX.RATE 1.3982 WITH CHASE MANHATTEN	-277,101.85	18 Oct 10				0.00	-387,443.81	-387,069.71	374.10

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX.RATE 0.7416747 WITH CHASE	823.47	19 Apr 10				0.00	1,110.28	1,108.51	-1.77
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX.RATE 0.7429973 WITH CHASE	71,077.65	19 Apr 10				0.00	95,663.41	95,194.30	-469.11
FX DEAL TRANSACTED ON 19 JUL 2010 EUR / USD EX.RATE 0.7712598 WITH CHASE	2,740,000.00	19 Jul 10				0.00	3,552,629.20	3,512,132.05	-40,497.15
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX.RATE 0.8101692 WITH CHASE	57,745.32	19 May 10				0.00	71,275.63	72,510.80	1,235.17
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX.RATE 0.8108262 WITH CHASE	150,195.79	19 May 10				0.00	185,237.97	188,600.84	3,362.87
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX.RATE 0.8108327 WITH CHASE	76,778.99	19 May 10				0.00	94,691.53	94,703.05	11.52
FX DEAL TRANSACTED ON 20 APR 2010 EUR / USD EX.RATE 0.7439369 WITH CHASE	97,893.46	20 Apr 10				0.00	131,588.39	131,108.71	-479.68
FX DEAL TRANSACTED ON 20 DEC 2010 EUR / USD EX.RATE 0.7629511 WITH CHASE	114,452.76	20 Dec 10				0.00	150,013.23	149,898.79	-114.44
FX DEAL TRANSACTED ON 20 JAN 2010 EUR / USD EX.RATE 0.7088177 WITH CHASE	45,431.52	20 Jan 10				0.00	64,094.79	64,190.19	95.40
FX DEAL TRANSACTED ON 20 OCT 2010 EUR / USD EX.RATE 0.7166044 WITH CHASE	37,372.47	20 Oct 10				0.00	52,152.16	52,039.30	-112.86
FX DEAL TRANSACTED ON 21 APR 2010 EUR / USD EX.RATE 0.7463801 WITH CHASE	123,009.58	21 Apr 10				0.00	164,808.24	164,346.95	-461.29
FX DEAL TRANSACTED ON 21 APR 2010 USD / EUR EX.RATE 1.339207 WITH CHASE	-120,000.00	21 Apr 10				0.00	-160,704.84	-159,785.99	918.85
FX DEAL TRANSACTED ON 21 JAN 2010 EUR / USD EX.RATE 0.7082163 WITH CHASE	49,563.55	21 Jan 10				0.00	69,983.63	70,162.17	178.54
FX DEAL TRANSACTED ON 21 JAN 2010 EUR / USD EX.RATE 0.7089182 WITH CHASE	36,258.39	21 Jan 10				0.00	51,146.08	51,327.38	181.30
FX DEAL TRANSACTED ON 22 APR 2010 USD / EUR EX.RATE 1.328905 WITH CHASE	-80,000.00	22 Apr 10				0.00	-106,312.40	-105,631.99	680.41

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 22 FEB 2010 EUR / USD EX.RATE 0.7359982 WITH CHASE	86,379.81	22 Feb 10				0.00	117,364.16	117,537.00	172.84
FX DEAL TRANSACTED ON 22 FEB 2010 USD / EUR EX.RATE 1.3587 WITH CHASE MANHATTEN	-178,243.63	22 Feb 10				0.00	-242,179.62	-241,885.53	294.09
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX.RATE 0.7059156 WITH CHASE	1,282,000.00	22 Jan 10				0.00	1,816,081.20	1,814,799.31	-1,281.89
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX.RATE 0.7061648 WITH CHASE	115,165.16	22 Jan 10				0.00	163,085.38	161,893.43	-1,191.95
FX DEAL TRANSACTED ON 22 JAN 2010 USD / EUR EX.RATE 1.41626 WITH CHASE MANHATTEN	-1,282,000.00	22 Jan 10				0.00	-1,815,645.32	-1,712,816.06	102,829.26
FX DEAL TRANSACTED ON 22 OCT 2010 USD / EUR EX.RATE 1.3899 WITH CHASE MANHATTEN	-237,395.05	22 Oct 10				0.00	-329,955.38	-331,842.69	-1,887.31
FX DEAL TRANSACTED ON 23 APR 2010 EUR / USD EX.RATE 0.7503001 WITH CHASE	42,307.63	23 Apr 10				0.00	56,387.61	56,334.72	-52.89
FX DEAL TRANSACTED ON 23 JUL 2010 USD / EUR EX.RATE 1.285 WITH CHASE MANHATTEN	-188,254.56	23 Jul 10				0.00	-241,907.11	-244,439.14	-2,532.03
FX DEAL TRANSACTED ON 23 MAR 2010 EUR / USD EX.RATE 0.7396997 WITH CHASE	41,754.70	23 Mar 10				0.00	56,448.18	55,713.30	-734.88
FX DEAL TRANSACTED ON 24 FEB 2010 EUR / USD EX.RATE 0.7374686 WITH CHASE	40,226.34	24 Feb 10				0.00	54,546.51	54,896.89	350.38
FX DEAL TRANSACTED ON 24 FEB 2010 USD / EUR EX.RATE 1.356 WITH CHASE MANHATTEN	-309,917.79	24 Feb 10				0.00	-420,248.52	-419,101.82	1,146.70
FX DEAL TRANSACTED ON 25 FEB 2010 USD / EUR EX.RATE 1.35 WITH CHASE MANHATTEN	-212,166.11	25 Feb 10				0.00	-286,424.25	-285,968.10	456.15
FX DEAL TRANSACTED ON 25 JAN 2010 EUR / USD EX.RATE 0.7066638 WITH CHASE	44,900.07	25 Jan 10				0.00	63,538.09	63,118.28	-419.81
FX DEAL TRANSACTED ON 25 JAN 2010 EUR / USD EX.RATE 0.7066638 WITH CHASE	33,621.64	25 Jan 10				0.00	47,577.98	47,208.14	-369.84
FX DEAL TRANSACTED ON 25 JUN 2010 EUR / USD EX.RATE 0.8108327 WITH CHASE	61,392.71	25 Jun 10				0.00	75,715.63	74,764.04	-951.59

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 25 JUN 2010 EUR / USD EX.RATE 0.8108327 WITH CHASE	98,209.65	25 Jun 10				0.00	121,121.96	121,121.97	0.01
FX DEAL TRANSACTED ON 25 MAY 2010 EUR / USD EX.RATE 0.8138683 WITH CHASE	58,487.59	25 May 10				0.00	71,863.70	71,474.76	-388.94
FX DEAL TRANSACTED ON 25 MAY 2010 EUR / USD EX.RATE 0.8144649 WITH CHASE	65,570.91	25 May 10				0.00	80,507.96	80,130.93	-377.03
FX DEAL TRANSACTED ON 26 FEB 2010 USD / EUR EX.RATE 1.364 WITH CHASE MANHATTEN	-175,548.99	26 Feb 10				0.00	-239,448.82	-236,613.71	2,835.11
FX DEAL TRANSACTED ON 26 JAN 2010 EUR / USD EX.RATE 0.7096728 WITH CHASE	76,215.96	26 Jan 10				0.00	107,395.91	107,014.83	-381.08
FX DEAL TRANSACTED ON 27 APR 2010 EUR / USD EX.RATE 0.7515971 WITH CHASE	214,345.03	27 Apr 10				0.00	285,186.06	283,878.56	-1,307.50
FX DEAL TRANSACTED ON 27 MAY 2010 EUR / USD EX.RATE 0.8087997 WITH CHASE	146,117.67	27 May 10				0.00	180,659.89	179,293.69	-1,366.20
FX DEAL TRANSACTED ON 27 MAY 2010 EUR / USD EX.RATE 0.8165932 WITH CHASE	101,161.37	27 May 10				0.00	123,882.21	124,074.42	192.21
FX DEAL TRANSACTED ON 27 MAY 2010 USD / EUR EX.RATE 1.2381 WITH CHASE MANHATTEN	-356,490.57	27 May 10				0.00	-441,370.97	-437,431.76	3,939.21
FX DEAL TRANSACTED ON 28 APR 2010 EUR / USD EX.RATE 0.7617771 WITH CHASE	179,022.52	28 Apr 10				0.00	235,006.44	238,037.30	3,030.86
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7153588 WITH CHASE	90,258.51	28 Jan 10				0.00	126,172.37	125,418.72	-753.65
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7163837 WITH CHASE	45,580.48	28 Jan 10				0.00	63,625.79	63,336.36	-289.43
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7163837 WITH CHASE	39,045.98	28 Jan 10				0.00	54,504.28	54,271.96	-232.32
FX DEAL TRANSACTED ON 28 JUN 2010 EUR / USD EX.RATE 0.8129354 WITH CHASE	272,846.50	28 Jun 10				0.00	335,631.21	334,209.67	-1,421.54
FX DEAL TRANSACTED ON 29 APR 2010 EUR / USD EX.RATE 0.7545063 WITH CHASE	160,415.30	29 Apr 10				0.00	212,609.63	213,296.21	686.58

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX.RATE 1.32537 WITH CHASE MANHATTEN	-1,128,823.40	29 Apr 10				0.00	-1,496,108.67	-1,487,224.80	8,883.87
FX DEAL TRANSACTED ON 29 JAN 2010 EUR / USD EX.RATE 0.7200461 WITH CHASE	28,429.15	29 Jan 10				0.00	39,482.40	39,662.93	180.53
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7667536 WITH CHASE	118,961.98	30 Jul 10				0.00	155,150.21	156,857.31	1,707.10
FX DEAL TRANSACTED ON 31 MAR 2010 EUR / USD EX.RATE 0.7393169 WITH CHASE	42,386.00	31 Mar 10				0.00	57,331.30	56,727.30	-604.00
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 01 NOV 2010 HKD / USD EX.RATE 7.7516 WITH CHASE MANHATTEN	1,778,355.87	1 Nov 10				0.00	229,417.91	229,422.35	4.44
FX DEAL TRANSACTED ON 07 JUN 2010 HKD / USD EX.RATE 7.803 WITH CHASE MANHATTEN	1,587,771.36	7 Jun 10				0.00	203,482.17	203,426.12	-56.05
FX DEAL TRANSACTED ON 11 MAY 2010 HKD / USD EX.RATE 7.78 WITH CHASE MANHATTEN	1,265,164.80	11 May 10				0.00	162,617.58	162,600.86	-16.72
FX DEAL TRANSACTED ON 12 FEB 2010 HKD / USD EX.RATE 7.7695 WITH CHASE MANHATTEN	347,784.44	12 Feb 10				0.00	44,762.78	44,774.02	11.24
FX DEAL TRANSACTED ON 13 MAY 2010 HKD / USD EX.RATE 7.78118 WITH CHASE MANHATTEN	3,314,556.69	13 May 10				0.00	425,970.96	424,885.97	-1,084.99
FX DEAL TRANSACTED ON 17 AUG 2010 HKD / USD EX.RATE 7.7694 WITH CHASE MANHATTEN	916,902.85	17 Aug 10				0.00	118,014.63	118,021.46	6.83
FX DEAL TRANSACTED ON 17 JUN 2010 HKD / USD EX.RATE 7.7835 WITH CHASE MANHATTEN	476,022.92	17 Jun 10				0.00	61,157.95	61,165.42	7.47
FX DEAL TRANSACTED ON 17 NOV 2010 USD / HKD EX.RATE 0.1289142 WITH CHASE	-2,632,681.37	17 Nov 10				0.00	-339,389.90	-339,551.86	-161.96
FX DEAL TRANSACTED ON 18 JUN 2010 HKD / USD EX.RATE 7.7841 WITH CHASE MANHATTEN	1,688,021.27	18 Jun 10				0.00	216,855.03	217,270.93	415.90
FX DEAL TRANSACTED ON 23 FEB 2010 HKD / USD EX.RATE 7.7617 WITH CHASE MANHATTEN	287,118.39	23 Feb 10				0.00	36,991.69	36,975.49	-16.20

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 24 NOV 2010 HKD / USD EX RATE 7.7585 WITH CHASE MANHATTEN	529,919.64	24 Nov 10				0.00	68,301.82	68,294.33	-7.49
FX DEAL TRANSACTED ON 25 FEB 2010 USD / HKD EX RATE 0.1287913 WITH CHASE	-1,607,110.24	25 Feb 10				0.00	-206,981.81	-207,012.47	-30.66
FX DEAL TRANSACTED ON 28 JAN 2010 HKD / USD EX RATE 7.7707 WITH CHASE MANHATTEN	411,350.15	28 Jan 10				0.00	52,936.05	52,968.77	32.72
FX DEAL TRANSACTED ON 29 JAN 2010 HKD / USD EX RATE 7.767 WITH CHASE MANHATTEN	2,002,576.10	29 Jan 10				0.00	257,831.35	257,841.31	9.96
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 OCT 2010 USD / JPY EX RATE 0.012002 WITH CHASE	-11,210,386.00	1 Oct 10				0.00	-134,546.81	-134,967.33	-420.52
FX DEAL TRANSACTED ON 02 MAR 2010 JPY / USD EX RATE 89.12 WITH CHASE MANHATTEN	17,820,261.00	2 Mar 10				0.00	199,958.05	200,317.68	359.63
FX DEAL TRANSACTED ON 03 AUG 2010 USD / JPY EX RATE 0.011655 WITH CHASE	-120,871,435.00	3 Aug 10				0.00	-1,408,757.99	-1,442,552.04	-33,794.05
FX DEAL TRANSACTED ON 04 FEB 2010 USD / JPY EX RATE 0.0110656 WITH CHASE	-10,090,564.00	4 Feb 10				0.00	-111,658.34	-113,065.88	-1,407.54
FX DEAL TRANSACTED ON 04 JUN 2010 JPY / USD EX RATE 91.999 WITH CHASE MANHATTEN	21,281,308.00	4 Jun 10				0.00	231,321.08	233,860.53	2,539.45
FX DEAL TRANSACTED ON 04 JUN 2010 JPY / USD EX RATE 92.099 WITH CHASE MANHATTEN	13,313,241.00	4 Jun 10				0.00	144,553.59	146,299.35	1,745.76
FX DEAL TRANSACTED ON 05 JAN 2010 JPY / USD EX RATE 91.63 WITH CHASE MANHATTEN	21,104,046.00	5 Jan 10				0.00	230,318.08	226,450.41	-3,867.67
FX DEAL TRANSACTED ON 06 JAN 2010 JPY / USD EX RATE 92.21 WITH CHASE MANHATTEN	23,115,817.00	6 Jan 10				0.00	250,686.66	251,450.20	763.54
FX DEAL TRANSACTED ON 08 DEC 2010 USD / JPY EX RATE 0.0119063 WITH CHASE	-39,413,633.00	8 Dec 10				0.00	-469,271.37	-469,601.25	-329.88
FX DEAL TRANSACTED ON 10 MAR 2010 JPY / USD EX RATE 90.511 WITH CHASE MANHATTEN	46,867,511.00	10 Mar 10				0.00	517,810.11	516,560.25	-1,249.86

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 11 JUN 2010 USD / JPY EX RATE 0.0109462 WITH CHASE	-47,173,271.00	11 Jun 10				0.00	-516,367.52	-517,165.72	-798.20
FX DEAL TRANSACTED ON 11 MAY 2010 USD / JPY EX RATE 0.0107631 WITH CHASE	-26,413,784.00	11 May 10				0.00	-284,294.31	-285,215.25	-920.94
FX DEAL TRANSACTED ON 12 APR 2010 JPY / USD EX RATE 93.3415 WITH CHASE MANHATTEN	54,969,004.00	12 Apr 10				0.00	588,902.09	588,438.73	-463.36
FX DEAL TRANSACTED ON 12 FEB 2010 USD / JPY EX RATE 0.0111074 WITH CHASE	-20,723,202.00	12 Feb 10				0.00	-230,181.07	-229,607.25	573.82
FX DEAL TRANSACTED ON 13 JAN 2010 JPY / USD EX RATE 91.4 WITH CHASE MANHATTEN	8,746,057.00	13 Jan 10				0.00	95,689.90	95,994.48	304.58
FX DEAL TRANSACTED ON 13 JAN 2010 USD / JPY EX RATE 0.0109412 WITH CHASE	-9,820,694.00	13 Jan 10				0.00	-107,449.77	-108,127.65	-677.88
FX DEAL TRANSACTED ON 13 MAY 2010 JPY / USD EX RATE 92.74 WITH CHASE MANHATTEN	30,418,384.00	13 May 10				0.00	327,996.38	328,882.95	886.57
FX DEAL TRANSACTED ON 15 OCT 2010 JPY / USD EX RATE 81.01 WITH CHASE MANHATTEN	30,904,650.00	15 Oct 10				0.00	381,491.79	377,715.11	-3,776.68
FX DEAL TRANSACTED ON 16 SEP 2010 JPY / USD EX RATE 85.619 WITH CHASE MANHATTEN	34,308,648.00	16 Sep 10				0.00	400,713.02	402,070.18	1,357.16
FX DEAL TRANSACTED ON 18 AUG 2010 JPY / USD EX RATE 85.32 WITH CHASE MANHATTEN	530,309,000.00	18 Aug 10				0.00	6,215,529.77	6,185,082.81	-30,446.96
FX DEAL TRANSACTED ON 18 AUG 2010 USD / JPY EX RATE 0.0117228 WITH CHASE	-530,309,000.00	18 Aug 10				0.00	-6,216,717.45	-6,329,024.94	-112,307.49
FX DEAL TRANSACTED ON 23 FEB 2010 JPY / USD EX RATE 90.77 WITH CHASE MANHATTEN	8,034,671.00	23 Feb 10				0.00	88,516.81	90,358.42	1,841.61
FX DEAL TRANSACTED ON 25 FEB 2010 JPY / USD EX RATE 89.14 WITH CHASE MANHATTEN	3,408,958.00	25 Feb 10				0.00	38,242.74	38,135.79	-106.95
FX DEAL TRANSACTED ON 26 AUG 2010 JPY / USD EX RATE 84.4492 WITH CHASE MANHATTEN	7,991,254.00	26 Aug 10				0.00	94,627.94	94,331.04	-296.90
FX DEAL TRANSACTED ON 26 MAR 2010 USD / JPY EX RATE 0.0108009 WITH CHASE	-60,897,720.00	26 Mar 10				0.00	-657,749.31	-654,814.19	2,935.12

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 27 APR 2010 JPY / USD EX RATE 93.226 WITH CHASE MANHATTEN	2,053,126.00	27 Apr 10				0.00	22,023.11	21,754.98	-268.13
FX DEAL TRANSACTED ON 27 MAY 2010 JPY / USD EX RATE 90.54 WITH CHASE MANHATTEN	5,538,268.00	27 May 10				0.00	61,169.30	60,836.69	-332.61
FX DEAL TRANSACTED ON 28 DEC 2010 USD / JPY EX RATE 0.012174 WITH CHASE	-520,536.00	28 Dec 10				0.00	-6,336.99	-6,418.05	-81.06
FX DEAL TRANSACTED ON 29 DEC 2010 USD / JPY EX RATE 0.0122414 WITH CHASE	-11,245,781.00	29 Dec 10				0.00	-137,663.77	-138,658.59	-994.82
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 04 JAN 2010 NOK / USD EX RATE 5.697775 WITH CHASE	8,603,640.25	4 Jan 10				0.00	1,510,000.00	1,467,296.58	-42,703.42
FX DEAL TRANSACTED ON 13 JUL 2010 NOK / USD EX RATE 6.2593 WITH CHASE MANHATTEN	1,658,421.50	13 Jul 10				0.00	264,953.19	267,366.59	2,413.40
FX DEAL TRANSACTED ON 14 DEC 2010 USD / NOK EX RATE 0.1699553 WITH CHASE	-2,484,017.94	14 Dec 10				0.00	-422,172.02	-415,971.92	6,200.10
FX DEAL TRANSACTED ON 14 JUL 2010 NOK / USD EX RATE 6.2191 WITH CHASE MANHATTEN	1,965,981.71	14 Jul 10				0.00	316,119.97	314,952.65	-1,167.32
FX DEAL TRANSACTED ON 15 DEC 2010 USD / NOK EX RATE 0.1675586 WITH CHASE	-10,100,642.31	15 Dec 10				0.00	-1,692,449.86	-1,686,278.96	6,170.90
FX DEAL TRANSACTED ON 22 SEP 2010 NOK / USD EX RATE 5.88764 WITH CHASE MANHATTEN	449,564.84	22 Sep 10				0.00	76,357.39	76,438.41	81.02
FX DEAL TRANSACTED ON 24 SEP 2010 NOK / USD EX RATE 5.883767 WITH CHASE	23,299,717.32	24 Sep 10				0.00	3,960,000.00	3,976,196.68	16,196.68
FX DEAL TRANSACTED ON 26 JUL 2010 NOK / USD EX RATE 6.15578 WITH CHASE MANHATTEN	171,004.77	26 Jul 10				0.00	27,779.55	27,815.38	35.83
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 01 JUL 2010 USD / SGD EX RATE 0.7163324 WITH CHASE	-78,690.66	1 Jul 10				0.00	-56,368.67	-56,435.37	-66.70

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 02 JUL 2010 USD / SGD EX.RATE 0.7179266 WITH CHASE	-191,261.02	2 Jul 10				0.00	-137,311.38	-138,019.86	-708.48
FX DEAL TRANSACTED ON 04 MAR 2010 SGD / USD EX.RATE 1.3995 WITH CHASE MANHATTEN	152,054.07	4 Mar 10				0.00	108,648.85	108,679.92	31.07
FX DEAL TRANSACTED ON 05 MAR 2010 SGD / USD EX.RATE 1.39898 WITH CHASE MANHATTEN	102,078.15	5 Mar 10				0.00	72,966.13	72,985.95	19.82
FX DEAL TRANSACTED ON 06 JUL 2010 USD / SGD EX.RATE 0.7197766 WITH CHASE	-198,403.46	6 Jul 10				0.00	-142,806.16	-143,521.02	-714.86
FX DEAL TRANSACTED ON 06 MAY 2010 USD / SGD EX.RATE 0.7176587 WITH CHASE	-269,407.75	6 May 10				0.00	-193,342.82	-195,046.34	-1,703.52
FX DEAL TRANSACTED ON 07 SEP 2010 SGD / USD EX.RATE 1.3477 WITH CHASE MANHATTEN	160,000.00	7 Sep 10				0.00	118,720.78	124,901.76	6,180.98
FX DEAL TRANSACTED ON 07 SEP 2010 USD / SGD EX.RATE 0.7419498 WITH CHASE	-160,000.00	7 Sep 10				0.00	-118,711.98	-119,644.06	-932.08
FX DEAL TRANSACTED ON 11 JAN 2010 USD / SGD EX.RATE 0.7200824 WITH CHASE	-68,523.30	11 Jan 10				0.00	-49,342.42	-49,334.61	7.81
FX DEAL TRANSACTED ON 12 JAN 2010 USD / SGD EX.RATE 0.7191347 WITH CHASE	-331,652.26	12 Jan 10				0.00	-238,502.66	-238,770.53	-267.87
FX DEAL TRANSACTED ON 24 NOV 2010 SGD / USD EX.RATE 1.30868 WITH CHASE MANHATTEN	119,156.40	24 Nov 10				0.00	91,050.83	90,287.10	-763.73
FX DEAL TRANSACTED ON 25 MAR 2010 USD / SGD EX.RATE 0.7110252 WITH CHASE	-242,269.17	25 Mar 10				0.00	-172,259.47	-173,210.25	-950.78
FX DEAL TRANSACTED ON 29 JUN 2010 USD / SGD EX.RATE 0.7144286 WITH CHASE	-195,354.74	29 Jun 10				0.00	-139,567.01	-139,783.72	-216.71
FX DEAL TRANSACTED ON 30 JUN 2010 USD / SGD EX.RATE 0.7155635 WITH CHASE	-21,658.63	30 Jun 10				0.00	-15,498.13	-15,533.14	-35.01
FX DEAL TRANSACTED ON 30 SEP 2010 USD / SGD EX.RATE 0.7604216 WITH CHASE	-1,046,010.81	30 Sep 10				0.00	-795,409.19	-796,293.25	-884.06

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
South African rand - ZAR									
FX DEAL TRANSACTED ON 09 JUL 2010 ZAR / USD EX.RATE 7.5892 WITH CHASE MANHATTEN	1,313,227.48	9 Jul 10				0.00	173,038.99	173,897.11	858.12
FX DEAL TRANSACTED ON 14 DEC 2010 USD / ZAR EX.RATE 0.1463208 WITH CHASE	-1,407,216.64	14 Dec 10				0.00	-205,905.01	-206,847.80	-942.79
FX DEAL TRANSACTED ON 21 JUL 2010 ZAR / USD EX.RATE 7.5456 WITH CHASE MANHATTEN	1,162,472.29	21 Jul 10				0.00	154,059.62	158,559.67	4,500.05
FX DEAL TRANSACTED ON 22 JUL 2010 ZAR / USD EX.RATE 7.4486 WITH CHASE MANHATTEN	474,422.44	22 Jul 10				0.00	63,692.83	64,560.45	867.62
Swedish krona - SEK									
FX DEAL TRANSACTED ON 01 OCT 2010 SEK / USD EX.RATE 6.710089 WITH CHASE	1,133,851.03	1 Oct 10				0.00	168,977.05	169,486.99	509.94
Swiss franc - CHF									
FX DEAL TRANSACTED ON 02 NOV 2010 CHF / USD EX.RATE 0.9788 WITH CHASE MANHATTEN	68,150.85	2 Nov 10				0.00	69,626.94	70,780.34	1,153.40
FX DEAL TRANSACTED ON 05 FEB 2010 CHF / USD EX.RATE 1.07599 WITH CHASE MANHATTEN	204,522.26	5 Feb 10				0.00	190,078.22	191,625.84	1,547.62
FX DEAL TRANSACTED ON 06 APR 2010 CHF / USD EX.RATE 1.071089 WITH CHASE	67,324.74	6 Apr 10				0.00	62,856.35	62,776.58	-79.77
FX DEAL TRANSACTED ON 07 JAN 2010 CHF / USD EX.RATE 1.0329 WITH CHASE MANHATTEN	128,001.39	7 Jan 10				0.00	123,924.28	126,084.90	2,160.62
FX DEAL TRANSACTED ON 08 JAN 2010 USD / CHF EX.RATE 0.9747539 WITH CHASE	-54,128.11	8 Jan 10				0.00	-52,761.58	-53,328.19	-566.61
FX DEAL TRANSACTED ON 09 FEB 2010 USD / CHF EX.RATE 0.939237 WITH CHASE	-37,292.44	9 Feb 10				0.00	-35,026.44	-34,608.55	417.89

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 10 JUN 2010 USD / CHF EX.RATE 0.874684 WITH CHASE	-432,750.60	10 Jun 10				0.00	-378,520.03	-380,892.14	-2,372.11
FX DEAL TRANSACTED ON 12 FEB 2010 CHF / USD EX.RATE 1.0761 WITH CHASE MANHATTEN	104,874.31	12 Feb 10				0.00	97,457.77	97,889.87	432.10
FX DEAL TRANSACTED ON 18 MAY 2010 USD / CHF EX.RATE 0.8815116 WITH CHASE	-639,357.00	18 May 10				0.00	-563,600.62	-554,203.62	9,397.00
FX DEAL TRANSACTED ON 19 FEB 2010 CHF / USD EX.RATE 1.081 WITH CHASE MANHATTEN	20,361.93	19 Feb 10				0.00	18,836.20	18,856.26	20.06
FX DEAL TRANSACTED ON 22 APR 2010 CHF / USD EX.RATE 1.07629 WITH CHASE MANHATTEN	438,221.40	22 Apr 10				0.00	407,159.22	407,079.80	-79.42
FX DEAL TRANSACTED ON 22 JUL 2010 USD / CHF EX.RATE 0.9610533 WITH CHASE	-861,321.32	22 Jul 10				0.00	-827,775.71	-821,989.14	5,786.57
FX DEAL TRANSACTED ON 22 JUN 2010 USD / CHF EX.RATE 0.9048226 WITH CHASE	-137,303.64	22 Jun 10				0.00	-124,235.44	-124,391.77	-156.33
FX DEAL TRANSACTED ON 23 FEB 2010 CHF / USD EX.RATE 1.0816 WITH CHASE MANHATTEN	56,090.86	23 Feb 10				0.00	51,859.15	51,859.15	0.00
FX DEAL TRANSACTED ON 23 JUN 2010 USD / CHF EX.RATE 0.8999523 WITH CHASE	-24,681.71	23 Jun 10				0.00	-22,212.36	-22,510.57	-298.21
FX DEAL TRANSACTED ON 24 MAR 2010 CHF / USD EX.RATE 1.07037 WITH CHASE MANHATTEN	166,306.75	24 Mar 10				0.00	155,373.14	155,973.51	600.37
FX DEAL TRANSACTED ON 25 OCT 2010 CHF / USD EX.RATE 0.97139 WITH CHASE MANHATTEN	90,339.18	25 Oct 10				0.00	92,999.91	91,224.05	-1,775.86
FX DEAL TRANSACTED ON 26 FEB 2010 USD / CHF EX.RATE 0.9310987 WITH CHASE	-13,439.72	26 Feb 10				0.00	-12,513.71	-12,451.68	62.03
FX DEAL TRANSACTED ON 27 MAY 2010 USD / CHF EX.RATE 0.8621433 WITH CHASE	-253,602.22	27 May 10				0.00	-218,641.45	-219,502.51	-861.06
FX DEAL TRANSACTED ON 27 MAY 2010 USD / CHF EX.RATE 0.8676037 WITH CHASE	-892,710.15	27 May 10				0.00	-774,518.61	-772,675.08	1,843.53
FX DEAL TRANSACTED ON 27 MAY 2010 USD / CHF EX.RATE 0.8679049 WITH CHASE	-348,024.18	27 May 10				0.00	-302,051.88	-301,228.36	823.52

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 28 OCT 2010 CHF / USD EX RATE 0.9815 WITH CHASE MANHATTEN	317,390.87	28 Oct 10				0.00	323,373.28	319,419.18	-3,954.10
FX DEAL TRANSACTED ON 28 OCT 2010 CHF / USD EX RATE 0.9831 WITH CHASE MANHATTEN	84,712.78	28 Oct 10				0.00	86,169.04	85,254.14	-914.90
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2010 USD / EUR EX RATE 1.3575 WITH CHASE MANHATTEN	142,937.09	1 Apr 10				0.00	142,937.09	142,937.09	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 GBP / USD EX RATE 0.6402582 WITH CHASE	-71,539.53	1 Dec 10				0.00	-71,539.53	-71,539.53	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 USD / GBP EX RATE 1.55907 WITH CHASE MANHATTEN	396,513.39	1 Dec 10				0.00	396,513.39	396,513.39	0.00
FX DEAL TRANSACTED ON 01 FEB 2010 EUR / USD EX RATE 0.7188556 WITH CHASE	-75,390.32	1 Feb 10				0.00	-75,390.32	-75,390.32	0.00
FX DEAL TRANSACTED ON 01 FEB 2010 EUR / USD EX RATE 0.7190106 WITH CHASE	-43,234.97	1 Feb 10				0.00	-43,234.97	-43,234.97	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 EUR / USD EX RATE 0.8033419 WITH CHASE	-59,651.28	1 Jul 10				0.00	-59,651.28	-59,651.28	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 EUR / USD EX RATE 0.8033484 WITH CHASE	-82,585.98	1 Jul 10				0.00	-82,585.98	-82,585.98	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 GBP / USD EX RATE 0.6611133 WITH CHASE	-289,562.87	1 Jul 10				0.00	-289,562.87	-289,562.87	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / SGD EX RATE 0.7163324 WITH CHASE	56,368.67	1 Jul 10				0.00	56,368.67	56,368.67	0.00
FX DEAL TRANSACTED ON 01 JUN 2010 EUR / USD EX RATE 0.8144649 WITH CHASE	-189,352.20	1 Jun 10				0.00	-189,352.20	-189,352.20	0.00
FX DEAL TRANSACTED ON 01 JUN 2010 GBP / USD EX RATE 0.6812453 WITH CHASE	-44,603.99	1 Jun 10				0.00	-44,603.99	-44,603.99	0.00
FX DEAL TRANSACTED ON 01 JUN 2010 USD / CAD EX RATE 0.9475978 WITH CHASE	93,050.70	1 Jun 10				0.00	93,050.70	93,050.70	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 01 MAR 2010 USD / EUR EX.RATE 1.348183 WITH CHASE	256,154.77	1 Mar 10				0.00	256,154.77	256,154.77	0.00
FX DEAL TRANSACTED ON 01 MAR 2010 USD / GBP EX.RATE 1.49379 WITH CHASE MANHATTEN	366,242.76	1 Mar 10				0.00	366,242.76	366,242.76	0.00
FX DEAL TRANSACTED ON 01 NOV 2010 HKD / USD EX.RATE 7.7516 WITH CHASE MANHATTEN	-229,417.91	1 Nov 10				0.00	-229,417.91	-229,417.91	0.00
FX DEAL TRANSACTED ON 01 OCT 2010 EUR / USD EX.RATE 0.725799 WITH CHASE	-78,605.72	1 Oct 10				0.00	-78,605.72	-78,605.72	0.00
FX DEAL TRANSACTED ON 01 OCT 2010 SEK / USD EX.RATE 6.710089 WITH CHASE	-168,977.05	1 Oct 10				0.00	-168,977.05	-168,977.05	0.00
FX DEAL TRANSACTED ON 01 OCT 2010 USD / JPY EX.RATE 0.012002 WITH CHASE	134,546.81	1 Oct 10				0.00	134,546.81	134,546.81	0.00
FX DEAL TRANSACTED ON 01 SEP 2010 EUR / USD EX.RATE 0.781189 WITH CHASE	-127,688.04	1 Sep 10				0.00	-127,688.04	-127,688.04	0.00
FX DEAL TRANSACTED ON 01 SEP 2010 USD / EUR EX.RATE 1.2801 WITH CHASE MANHATTEN	193,607.66	1 Sep 10				0.00	193,607.66	193,607.66	0.00
FX DEAL TRANSACTED ON 02 FEB 2010 USD / GBP EX.RATE 1.59768 WITH CHASE MANHATTEN	226,353.76	2 Feb 10				0.00	226,353.76	226,353.76	0.00
FX DEAL TRANSACTED ON 02 JUL 2010 USD / SGD EX.RATE 0.7179266 WITH CHASE	137,311.38	2 Jul 10				0.00	137,311.38	137,311.38	0.00
FX DEAL TRANSACTED ON 02 JUN 2010 EUR / USD EX.RATE 0.8170602 WITH CHASE	-53,878.15	2 Jun 10				0.00	-53,878.15	-53,878.15	0.00
FX DEAL TRANSACTED ON 02 JUN 2010 GBP / USD EX.RATE 0.6824541 WITH CHASE	-1,635.76	2 Jun 10				0.00	-1,635.76	-1,635.76	0.00
FX DEAL TRANSACTED ON 02 JUN 2010 USD / CAD EX.RATE 0.9616217 WITH CHASE	880,197.69	2 Jun 10				0.00	880,197.69	880,197.69	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 EUR / USD EX.RATE 0.7364313 WITH CHASE	-583,973.76	2 Mar 10				0.00	-583,973.76	-583,973.76	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 JPY / USD EX.RATE 89.12 WITH CHASE MANHATTEN	-199,958.05	2 Mar 10				0.00	-199,958.05	-199,958.05	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 02 NOV 2010 CHF / USD EX.RATE 0.9788 WITH CHASE MANHATTEN	-69,626.94	2 Nov 10				0.00	-69,626.94	-69,626.94	0.00
FX DEAL TRANSACTED ON 02 NOV 2010 DKK / USD EX.RATE 5.309041 WITH CHASE	-32,983.73	2 Nov 10				0.00	-32,983.73	-32,983.73	0.00
FX DEAL TRANSACTED ON 03 AUG 2010 USD / JPY EX.RATE 0.011655 WITH CHASE	1,408,757.99	3 Aug 10				0.00	1,408,757.99	1,408,757.99	0.00
FX DEAL TRANSACTED ON 03 FEB 2010 USD / EUR EX.RATE 1.3904 WITH CHASE MANHATTEN	7,176.05	3 Feb 10				0.00	7,176.05	7,176.05	0.00
FX DEAL TRANSACTED ON 03 FEB 2010 USD / EUR EX.RATE 1.3904 WITH CHASE MANHATTEN	100,322.23	3 Feb 10				0.00	100,322.23	100,322.23	0.00
FX DEAL TRANSACTED ON 03 FEB 2010 USD / GBP EX.RATE 1.59137 WITH CHASE MANHATTEN	154,380.17	3 Feb 10				0.00	154,380.17	154,380.17	0.00
FX DEAL TRANSACTED ON 03 JUN 2010 USD / CAD EX.RATE 0.9601075 WITH CHASE	436,038.80	3 Jun 10				0.00	436,038.80	436,038.80	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX.RATE 0.7289692 WITH CHASE	-213,176.55	3 Mar 10				0.00	-213,176.55	-213,176.55	0.00
FX DEAL TRANSACTED ON 03 MAY 2010 USD / EUR EX.RATE 1.3188 WITH CHASE MANHATTEN	163,928.11	3 May 10				0.00	163,928.11	163,928.11	0.00
FX DEAL TRANSACTED ON 03 MAY 2010 USD / EUR EX.RATE 1.3188 WITH CHASE MANHATTEN	82,886.84	3 May 10				0.00	82,886.84	82,886.84	0.00
FX DEAL TRANSACTED ON 03 SEP 2010 GBP / USD EX.RATE 0.647421 WITH CHASE	-142,715.61	3 Sep 10				0.00	-142,715.61	-142,715.61	0.00
FX DEAL TRANSACTED ON 04 AUG 2010 USD / EUR EX.RATE 1.3162 WITH CHASE MANHATTEN	110,694.42	4 Aug 10				0.00	110,694.42	110,694.42	0.00
FX DEAL TRANSACTED ON 04 FEB 2010 USD / EUR EX.RATE 1.3802 WITH CHASE MANHATTEN	322,961.15	4 Feb 10				0.00	322,961.15	322,961.15	0.00
FX DEAL TRANSACTED ON 04 FEB 2010 USD / JPY EX.RATE 0.0110656 WITH CHASE	111,658.34	4 Feb 10				0.00	111,658.34	111,658.34	0.00
FX DEAL TRANSACTED ON 04 JAN 2010 NOK / USD EX.RATE 5.697775 WITH CHASE	-1,510,000.00	4 Jan 10				0.00	-1,510,000.00	-1,510,000.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 04 JUN 2010 JPY / USD EX RATE 91.999 WITH CHASE MANHATTEN	-231,321.08	4 Jun 10				0.00	-231,321.08	-231,321.08	0.00
FX DEAL TRANSACTED ON 04 JUN 2010 JPY / USD EX RATE 92.099 WITH CHASE MANHATTEN	-144,553.59	4 Jun 10				0.00	-144,553.59	-144,553.59	0.00
FX DEAL TRANSACTED ON 04 JUN 2010 USD / EUR EX RATE 1.1986 WITH CHASE MANHATTEN	640,074.05	4 Jun 10				0.00	640,074.05	640,074.05	0.00
FX DEAL TRANSACTED ON 04 MAR 2010 CAD / USD EX RATE 1.0314 WITH CHASE MANHATTEN	-78,127.56	4 Mar 10				0.00	-78,127.56	-78,127.56	0.00
FX DEAL TRANSACTED ON 04 MAR 2010 SGD / USD EX RATE 1.3995 WITH CHASE MANHATTEN	-108,648.85	4 Mar 10				0.00	-108,648.85	-108,648.85	0.00
FX DEAL TRANSACTED ON 04 MAY 2010 CAD / USD EX RATE 1.0247 WITH CHASE MANHATTEN	-41,349.78	4 May 10				0.00	-41,349.78	-41,349.78	0.00
FX DEAL TRANSACTED ON 05 APR 2010 USD / EUR EX RATE 1.352634 WITH CHASE	70,000.00	5 Apr 10				0.00	70,000.00	70,000.00	0.00
FX DEAL TRANSACTED ON 05 FEB 2010 CHF / USD EX RATE 1.07599 WITH CHASE MANHATTEN	-190,078.22	5 Feb 10				0.00	-190,078.22	-190,078.22	0.00
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX RATE 0.733945 WITH CHASE	-113,995.13	5 Feb 10				0.00	-113,995.13	-113,995.13	0.00
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX RATE 0.7339503 WITH CHASE	-43,180.48	5 Feb 10				0.00	-43,180.48	-43,180.48	0.00
FX DEAL TRANSACTED ON 05 JAN 2010 GBP / USD EX RATE 0.6251954 WITH CHASE	-41,852.90	5 Jan 10				0.00	-41,852.90	-41,852.90	0.00
FX DEAL TRANSACTED ON 05 JAN 2010 JPY / USD EX RATE 91.63 WITH CHASE MANHATTEN	-230,318.08	5 Jan 10				0.00	-230,318.08	-230,318.08	0.00
FX DEAL TRANSACTED ON 05 MAR 2010 CAD / USD EX RATE 1.027 WITH CHASE MANHATTEN	-72,010.74	5 Mar 10				0.00	-72,010.74	-72,010.74	0.00
FX DEAL TRANSACTED ON 05 MAR 2010 SGD / USD EX RATE 1.39898 WITH CHASE MANHATTEN	-72,966.13	5 Mar 10				0.00	-72,966.13	-72,966.13	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 EUR / USD EX RATE 0.7777864 WITH CHASE	-236,349.64	5 May 10				0.00	-236,349.64	-236,349.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 05 MAY 2010 USD / EUR EX.RATE 1.2857 WITH CHASE MANHATTEN	451,930.04	5 May 10				0.00	451,930.04	451,930.04	0.00
FX DEAL TRANSACTED ON 06 APR 2010 CAD / USD EX.RATE 1.0012 WITH CHASE MANHATTEN	-51,688.78	6 Apr 10				0.00	-51,688.78	-51,688.78	0.00
FX DEAL TRANSACTED ON 06 APR 2010 CHF / USD EX.RATE 1.071089 WITH CHASE	-62,856.35	6 Apr 10				0.00	-62,856.35	-62,856.35	0.00
FX DEAL TRANSACTED ON 06 APR 2010 EUR / USD EX.RATE 0.7463244 WITH CHASE	-65,521.12	6 Apr 10				0.00	-65,521.12	-65,521.12	0.00
FX DEAL TRANSACTED ON 06 APR 2010 GBP / USD EX.RATE 0.6547974 WITH CHASE	-74,698.12	6 Apr 10				0.00	-74,698.12	-74,698.12	0.00
FX DEAL TRANSACTED ON 06 APR 2010 GBP / USD EX.RATE 0.6566027 WITH CHASE	-67,556.62	6 Apr 10				0.00	-67,556.62	-67,556.62	0.00
FX DEAL TRANSACTED ON 06 AUG 2010 EUR / USD EX.RATE 0.7528987 WITH CHASE	-80,597.01	6 Aug 10				0.00	-80,597.01	-80,597.01	0.00
FX DEAL TRANSACTED ON 06 JAN 2010 JPY / USD EX.RATE 92.21 WITH CHASE MANHATTEN	-250,686.66	6 Jan 10				0.00	-250,686.66	-250,686.66	0.00
FX DEAL TRANSACTED ON 06 JUL 2010 USD / SGD EX.RATE 0.7197766 WITH CHASE	142,806.16	6 Jul 10				0.00	142,806.16	142,806.16	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 GBP / USD EX.RATE 0.6700634 WITH CHASE	-270,726.41	6 May 10				0.00	-270,726.41	-270,726.41	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 GBP / USD EX.RATE 0.6702458 WITH CHASE	-152,855.52	6 May 10				0.00	-152,855.52	-152,855.52	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 GBP / USD EX.RATE 0.6731332 WITH CHASE	-27,217.84	6 May 10				0.00	-27,217.84	-27,217.84	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 USD / SGD EX.RATE 0.7176587 WITH CHASE	193,342.82	6 May 10				0.00	193,342.82	193,342.82	0.00
FX DEAL TRANSACTED ON 07 APR 2010 CAD / USD EX.RATE 1.00298 WITH CHASE MANHATTEN	-68,038.25	7 Apr 10				0.00	-68,038.25	-68,038.25	0.00
FX DEAL TRANSACTED ON 07 APR 2010 EUR / USD EX.RATE 0.7488337 WITH CHASE	-72,148.13	7 Apr 10				0.00	-72,148.13	-72,148.13	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 07 JAN 2010 CHF / USD EX.RATE 1.0329 WITH CHASE MANHATTEN	-123,924.28	7 Jan 10				0.00	-123,924.28	-123,924.28	0.00
FX DEAL TRANSACTED ON 07 JUL 2010 EUR / USD EX.RATE 0.7940289 WITH CHASE	-211,823.12	7 Jul 10				0.00	-211,823.12	-211,823.12	0.00
FX DEAL TRANSACTED ON 07 JUN 2010 HKD / USD EX.RATE 7.803 WITH CHASE MANHATTEN	-203,482.17	7 Jun 10				0.00	-203,482.17	-203,482.17	0.00
FX DEAL TRANSACTED ON 07 OCT 2010 AUD / USD EX.RATE 1.0207363 WITH CHASE	-1,200,000.00	7 Oct 10				0.00	-1,200,000.00	-1,200,000.00	0.00
FX DEAL TRANSACTED ON 07 SEP 2010 SGD / USD EX.RATE 1.3477 WITH CHASE MANHATTEN	-118,720.78	7 Sep 10				0.00	-118,720.78	-118,720.78	0.00
FX DEAL TRANSACTED ON 07 SEP 2010 USD / SGD EX.RATE 0.7419498 WITH CHASE	118,711.98	7 Sep 10				0.00	118,711.98	118,711.98	0.00
FX DEAL TRANSACTED ON 08 APR 2010 EUR / USD EX.RATE 0.7484453 WITH CHASE	-67,578.63	8 Apr 10				0.00	-67,578.63	-67,578.63	0.00
FX DEAL TRANSACTED ON 08 DEC 2010 USD / JPY EX.RATE 0.0119063 WITH CHASE	469,271.37	8 Dec 10				0.00	469,271.37	469,271.37	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 EUR / USD EX.RATE 0.6944444 WITH CHASE	-143,842.84	8 Jan 10				0.00	-143,842.84	-143,842.84	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 USD / CHF EX.RATE 0.9747539 WITH CHASE	52,761.58	8 Jan 10				0.00	52,761.58	52,761.58	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 USD / EUR EX.RATE 1.44 WITH CHASE MANHATTEN	263,153.51	8 Jan 10				0.00	263,153.51	263,153.51	0.00
FX DEAL TRANSACTED ON 08 NOV 2010 GBP / USD EX.RATE 0.6192909 WITH CHASE	-1,769,766.00	8 Nov 10				0.00	-1,769,766.00	-1,769,766.00	0.00
FX DEAL TRANSACTED ON 09 APR 2010 EUR / USD EX.RATE 0.74206 WITH CHASE MANHATTEN	-13,938.89	9 Apr 10				0.00	-13,938.89	-13,938.89	0.00
FX DEAL TRANSACTED ON 09 APR 2010 USD / DKK EX.RATE 0.1809578 WITH CHASE	275,059.66	9 Apr 10				0.00	275,059.66	275,059.66	0.00
FX DEAL TRANSACTED ON 09 APR 2010 USD / EUR EX.RATE 1.3476 WITH CHASE MANHATTEN	47,626.72	9 Apr 10				0.00	47,626.72	47,626.72	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 09 FEB 2010 GBP / USD EX RATE 0.6401893 WITH CHASE	-23,430.57	9 Feb 10				0.00	-23,430.57	-23,430.57	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 USD / CHF EX RATE 0.939237 WITH CHASE	35,026.44	9 Feb 10				0.00	35,026.44	35,026.44	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 USD / DKK EX RATE 0.1851997 WITH CHASE	79,848.34	9 Feb 10				0.00	79,848.34	79,848.34	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 USD / EUR EX RATE 1.374584 WITH CHASE	632,308.64	9 Feb 10				0.00	632,308.64	632,308.64	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 USD / EUR EX RATE 1.378697 WITH CHASE	402,571.53	9 Feb 10				0.00	402,571.53	402,571.53	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 USD / EUR EX RATE 1.3787 WITH CHASE MANHATTEN	84,469.31	9 Feb 10				0.00	84,469.31	84,469.31	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 USD / GBP EX RATE 1.559091 WITH CHASE	249,454.56	9 Feb 10				0.00	249,454.56	249,454.56	0.00
FX DEAL TRANSACTED ON 09 JUL 2010 ZAR / USD EX RATE 7.5892 WITH CHASE MANHATTEN	-173,038.99	9 Jul 10				0.00	-173,038.99	-173,038.99	0.00
FX DEAL TRANSACTED ON 09 MAR 2010 CAD / USD EX RATE 1.0271 WITH CHASE MANHATTEN	-138,509.38	9 Mar 10				0.00	-138,509.38	-138,509.38	0.00
FX DEAL TRANSACTED ON 09 MAR 2010 USD / EUR EX RATE 1.356849 WITH CHASE	2,320,000.00	9 Mar 10				0.00	2,320,000.00	2,320,000.00	0.00
FX DEAL TRANSACTED ON 09 NOV 2010 EUR / USD EX RATE 0.7228045 WITH CHASE	-105,137.80	9 Nov 10				0.00	-105,137.80	-105,137.80	0.00
FX DEAL TRANSACTED ON 09 NOV 2010 USD / EUR EX RATE 1.3835 WITH CHASE MANHATTEN	227,099.20	9 Nov 10				0.00	227,099.20	227,099.20	0.00
FX DEAL TRANSACTED ON 09 SEP 2010 USD / EUR EX RATE 1.2731 WITH CHASE MANHATTEN	300,000.00	9 Sep 10				0.00	300,000.00	300,000.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2010 USD / CHF EX RATE 0.874684 WITH CHASE	378,520.03	10 Jun 10				0.00	378,520.03	378,520.03	0.00
FX DEAL TRANSACTED ON 10 MAR 2010 JPY / USD EX RATE 90.511 WITH CHASE MANHATTEN	-517,810.11	10 Mar 10				0.00	-517,810.11	-517,810.11	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 10 MAY 2010 USD / EUR EX.RATE 1.27806 WITH CHASE MANHATTEN	426,904.60	10 May 10				0.00	426,904.60	426,904.60	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 USD / GBP EX.RATE 1.4866 WITH CHASE MANHATTEN	58,121.59	10 May 10				0.00	58,121.59	58,121.59	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 USD / GBP EX.RATE 1.4873 WITH CHASE MANHATTEN	65,073.66	10 May 10				0.00	65,073.66	65,073.66	0.00
FX DEAL TRANSACTED ON 11 JAN 2010 USD / SGD EX.RATE 0.7200824 WITH CHASE	49,342.42	11 Jan 10				0.00	49,342.42	49,342.42	0.00
FX DEAL TRANSACTED ON 11 JUN 2010 USD / JPY EX.RATE 0.0109462 WITH CHASE	516,367.52	11 Jun 10				0.00	516,367.52	516,367.52	0.00
FX DEAL TRANSACTED ON 11 MAY 2010 EUR / USD EX.RATE 0.7883327 WITH CHASE	-825,018.45	11 May 10				0.00	-825,018.45	-825,018.45	0.00
FX DEAL TRANSACTED ON 11 MAY 2010 HKD / USD EX.RATE 7.78 WITH CHASE MANHATTEN	-162,617.58	11 May 10				0.00	-162,617.58	-162,617.58	0.00
FX DEAL TRANSACTED ON 11 MAY 2010 USD / EUR EX.RATE 1.2685 WITH CHASE MANHATTEN	469,821.87	11 May 10				0.00	469,821.87	469,821.87	0.00
FX DEAL TRANSACTED ON 11 MAY 2010 USD / EUR EX.RATE 1.2727 WITH CHASE MANHATTEN	380,010.50	11 May 10				0.00	380,010.50	380,010.50	0.00
FX DEAL TRANSACTED ON 11 MAY 2010 USD / GBP EX.RATE 1.4994 WITH CHASE MANHATTEN	230,000.00	11 May 10				0.00	230,000.00	230,000.00	0.00
FX DEAL TRANSACTED ON 11 MAY 2010 USD / JPY EX.RATE 0.0107631 WITH CHASE	284,294.31	11 May 10				0.00	284,294.31	284,294.31	0.00
FX DEAL TRANSACTED ON 12 APR 2010 JPY / USD EX.RATE 93.3415 WITH CHASE MANHATTEN	-588,902.09	12 Apr 10				0.00	-588,902.09	-588,902.09	0.00
FX DEAL TRANSACTED ON 12 FEB 2010 CHF / USD EX.RATE 1.0761 WITH CHASE MANHATTEN	-97,457.77	12 Feb 10				0.00	-97,457.77	-97,457.77	0.00
FX DEAL TRANSACTED ON 12 FEB 2010 EUR / USD EX.RATE 0.7342144 WITH CHASE	-61,774.18	12 Feb 10				0.00	-61,774.18	-61,774.18	0.00
FX DEAL TRANSACTED ON 12 FEB 2010 EUR / USD EX.RATE 0.7342144 WITH CHASE	-99,432.84	12 Feb 10				0.00	-99,432.84	-99,432.84	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 12 FEB 2010 GBP / USD EX.RATE 0.6376372 WITH CHASE	-97,777.58	12 Feb 10				0.00	-97,777.58	-97,777.58	0.00
FX DEAL TRANSACTED ON 12 FEB 2010 HKD / USD EX.RATE 7.7695 WITH CHASE MANHATTEN	-44,762.78	12 Feb 10				0.00	-44,762.78	-44,762.78	0.00
FX DEAL TRANSACTED ON 12 FEB 2010 USD / AUD EX.RATE 0.88731 WITH CHASE MANHATTEN	150,595.02	12 Feb 10				0.00	150,595.02	150,595.02	0.00
FX DEAL TRANSACTED ON 12 FEB 2010 USD / JPY EX.RATE 0.0111074 WITH CHASE	230,181.07	12 Feb 10				0.00	230,181.07	230,181.07	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 EUR / USD EX.RATE 0.6890374 WITH CHASE	-35,574.08	12 Jan 10				0.00	-35,574.08	-35,574.08	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 EUR / USD EX.RATE 0.6890374 WITH CHASE	-196,639.70	12 Jan 10				0.00	-196,639.70	-196,639.70	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 USD / SGD EX.RATE 0.7191347 WITH CHASE	238,502.66	12 Jan 10				0.00	238,502.66	238,502.66	0.00
FX DEAL TRANSACTED ON 12 JUL 2010 EUR / USD EX.RATE 0.7950876 WITH CHASE	-150,000.00	12 Jul 10				0.00	-150,000.00	-150,000.00	0.00
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.26406 WITH CHASE MANHATTEN	952,931.59	12 May 10				0.00	952,931.59	952,931.59	0.00
FX DEAL TRANSACTED ON 12 NOV 2010 AUD / USD EX.RATE 1.0133766 WITH CHASE	-24,670.00	12 Nov 10				0.00	-24,670.00	-24,670.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2010 EUR / USD EX.RATE 0.7298791 WITH CHASE	-258,570.48	12 Nov 10				0.00	-258,570.48	-258,570.48	0.00
FX DEAL TRANSACTED ON 12 NOV 2010 EUR / USD EX.RATE 0.731743 WITH CHASE	-60,455.40	12 Nov 10				0.00	-60,455.40	-60,455.40	0.00
FX DEAL TRANSACTED ON 12 NOV 2010 USD / AUD EX.RATE 0.986429 WITH CHASE	24,660.73	12 Nov 10				0.00	24,660.73	24,660.73	0.00
FX DEAL TRANSACTED ON 13 APR 2010 EUR / USD EX.RATE 0.7363228 WITH CHASE	-128,197.90	13 Apr 10				0.00	-128,197.90	-128,197.90	0.00
FX DEAL TRANSACTED ON 13 APR 2010 USD / EUR EX.RATE 1.3584 WITH CHASE MANHATTEN	57,878.26	13 Apr 10				0.00	57,878.26	57,878.26	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 13 AUG 2010 EUR / USD EX.RATE 0.7835155 WITH CHASE	-82,328.52	13 Aug 10				0.00	-82,328.52	-82,328.52	0.00
FX DEAL TRANSACTED ON 13 AUG 2010 USD / DKK EX.RATE 0.1712437 WITH CHASE	66,437.98	13 Aug 10				0.00	66,437.98	66,437.98	0.00
FX DEAL TRANSACTED ON 13 AUG 2010 USD / EUR EX.RATE 1.276894 WITH CHASE	219,884.11	13 Aug 10				0.00	219,884.11	219,884.11	0.00
FX DEAL TRANSACTED ON 13 JAN 2010 EUR / USD EX.RATE 0.6892749 WITH CHASE	-73,595.05	13 Jan 10				0.00	-73,595.05	-73,595.05	0.00
FX DEAL TRANSACTED ON 13 JAN 2010 JPY / USD EX.RATE 91.4 WITH CHASE MANHATTEN	-95,689.90	13 Jan 10				0.00	-95,689.90	-95,689.90	0.00
FX DEAL TRANSACTED ON 13 JAN 2010 USD / JPY EX.RATE 0.0109412 WITH CHASE	107,449.77	13 Jan 10				0.00	107,449.77	107,449.77	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 EUR / USD EX.RATE 0.7865333 WITH CHASE	-24,969.88	13 Jul 10				0.00	-24,969.88	-24,969.88	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 GBP / USD EX.RATE 0.6591089 WITH CHASE	-29,933.07	13 Jul 10				0.00	-29,933.07	-29,933.07	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 NOK / USD EX.RATE 6.2593 WITH CHASE MANHATTEN	-264,953.19	13 Jul 10				0.00	-264,953.19	-264,953.19	0.00
FX DEAL TRANSACTED ON 13 MAY 2010 HKD / USD EX.RATE 7.78118 WITH CHASE MANHATTEN	-425,970.96	13 May 10				0.00	-425,970.96	-425,970.96	0.00
FX DEAL TRANSACTED ON 13 MAY 2010 JPY / USD EX.RATE 92.74 WITH CHASE MANHATTEN	-327,996.38	13 May 10				0.00	-327,996.38	-327,996.38	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 GBP / USD EX.RATE 0.6292605 WITH CHASE	-81,830.77	13 Oct 10				0.00	-81,830.77	-81,830.77	0.00
FX DEAL TRANSACTED ON 14 APR 2010 GBP / USD EX.RATE 0.6460449 WITH CHASE	-494,718.31	14 Apr 10				0.00	-494,718.31	-494,718.31	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 USD / NOK EX.RATE 0.1699553 WITH CHASE	422,172.02	14 Dec 10				0.00	422,172.02	422,172.02	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 USD / ZAR EX.RATE 0.1463208 WITH CHASE	205,905.01	14 Dec 10				0.00	205,905.01	205,905.01	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 14 JUL 2010 NOK / USD EX.RATE 6.2191 WITH CHASE MANHATTEN	-316,119.97	14 Jul 10				0.00	-316,119.97	-316,119.97	0.00
FX DEAL TRANSACTED ON 14 JUN 2010 EUR / USD EX.RATE 0.8155223 WITH CHASE	-126,905.96	14 Jun 10				0.00	-126,905.96	-126,905.96	0.00
FX DEAL TRANSACTED ON 14 MAY 2010 EUR / USD EX.RATE 0.8043758 WITH CHASE	-370,279.65	14 May 10				0.00	-370,279.65	-370,279.65	0.00
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX.RATE 1.240713 WITH CHASE	372,213.90	14 May 10				0.00	372,213.90	372,213.90	0.00
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX.RATE 1.243205 WITH CHASE	773,505.02	14 May 10				0.00	773,505.02	773,505.02	0.00
FX DEAL TRANSACTED ON 14 MAY 2010 USD / GBP EX.RATE 1.453881 WITH CHASE	145,388.10	14 May 10				0.00	145,388.10	145,388.10	0.00
FX DEAL TRANSACTED ON 14 OCT 2010 USD / EUR EX.RATE 1.40639 WITH CHASE MANHATTEN	586,381.51	14 Oct 10				0.00	586,381.51	586,381.51	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 USD / DKK EX.RATE 0.1744732 WITH CHASE	181,786.23	14 Sep 10				0.00	181,786.23	181,786.23	0.00
FX DEAL TRANSACTED ON 15 APR 2010 USD / EUR EX.RATE 1.3566 WITH CHASE MANHATTEN	701,001.15	15 Apr 10				0.00	701,001.15	701,001.15	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 USD / NOK EX.RATE 0.1675586 WITH CHASE	1,692,449.86	15 Dec 10				0.00	1,692,449.86	1,692,449.86	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 EUR / USD EX.RATE 0.6954103 WITH CHASE	-110,687.10	15 Jan 10				0.00	-110,687.10	-110,687.10	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 EUR / USD EX.RATE 0.6954103 WITH CHASE	-176,171.85	15 Jan 10				0.00	-176,171.85	-176,171.85	0.00
FX DEAL TRANSACTED ON 15 MAR 2010 GBP / USD EX.RATE 0.6647654 WITH CHASE	-65,287.89	15 Mar 10				0.00	-65,287.89	-65,287.89	0.00
FX DEAL TRANSACTED ON 15 OCT 2010 JPY / USD EX.RATE 81.01 WITH CHASE MANHATTEN	-381,491.79	15 Oct 10				0.00	-381,491.79	-381,491.79	0.00
FX DEAL TRANSACTED ON 15 SEP 2010 USD / DKK EX.RATE 0.1742282 WITH CHASE	80,138.47	15 Sep 10				0.00	80,138.47	80,138.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 15 SEP 2010 USD / GBP EX.RATE 1.561562 WITH CHASE	118,499.05	15 Sep 10				0.00	118,499.05	118,499.05	0.00
FX DEAL TRANSACTED ON 16 APR 2010 EUR / USD EX.RATE 0.7406837 WITH CHASE	-45,750.66	16 Apr 10				0.00	-45,750.66	-45,750.66	0.00
FX DEAL TRANSACTED ON 16 DEC 2010 EUR / USD EX.RATE 0.7553429 WITH CHASE	-382,607.68	16 Dec 10				0.00	-382,607.68	-382,607.68	0.00
FX DEAL TRANSACTED ON 16 FEB 2010 EUR / USD EX.RATE 0.7284913 WITH CHASE	-41,501.00	16 Feb 10				0.00	-41,501.00	-41,501.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2010 USD / EUR EX.RATE 1.2963 WITH CHASE MANHATTEN	159,246.70	16 Jul 10				0.00	159,246.70	159,246.70	0.00
FX DEAL TRANSACTED ON 16 JUN 2010 EUR / USD EX.RATE 0.8125457 WITH CHASE	-6,426.99	16 Jun 10				0.00	-6,426.99	-6,426.99	0.00
FX DEAL TRANSACTED ON 16 MAR 2010 GBP / USD EX.RATE 0.6584189 WITH CHASE	-77,652.44	16 Mar 10				0.00	-77,652.44	-77,652.44	0.00
FX DEAL TRANSACTED ON 16 NOV 2010 AUD / USD EX.RATE 1.0238558 WITH CHASE	-22,464.10	16 Nov 10				0.00	-22,464.10	-22,464.10	0.00
FX DEAL TRANSACTED ON 16 NOV 2010 USD / AUD EX.RATE 0.974891 WITH CHASE	22,422.49	16 Nov 10				0.00	22,422.49	22,422.49	0.00
FX DEAL TRANSACTED ON 16 NOV 2010 USD / EUR EX.RATE 1.3478 WITH CHASE MANHATTEN	7,051.62	16 Nov 10				0.00	7,051.62	7,051.62	0.00
FX DEAL TRANSACTED ON 16 SEP 2010 JPY / USD EX.RATE 85.619 WITH CHASE MANHATTEN	-400,713.02	16 Sep 10				0.00	-400,713.02	-400,713.02	0.00
FX DEAL TRANSACTED ON 17 AUG 2010 HKD / USD EX.RATE 7.7694 WITH CHASE MANHATTEN	-118,014.63	17 Aug 10				0.00	-118,014.63	-118,014.63	0.00
FX DEAL TRANSACTED ON 17 JUN 2010 EUR / USD EX.RATE 0.8082114 WITH CHASE	-195,227.16	17 Jun 10				0.00	-195,227.16	-195,227.16	0.00
FX DEAL TRANSACTED ON 17 JUN 2010 HKD / USD EX.RATE 7.7835 WITH CHASE MANHATTEN	-61,157.95	17 Jun 10				0.00	-61,157.95	-61,157.95	0.00
FX DEAL TRANSACTED ON 17 MAY 2010 USD / EUR EX.RATE 1.2333 WITH CHASE MANHATTEN	333,376.16	17 May 10				0.00	333,376.16	333,376.16	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 17 NOV 2010 USD / HKD EX.RATE 0.1289142 WITH CHASE	339,389.90	17 Nov 10				0.00	339,389.90	339,389.90	0.00
FX DEAL TRANSACTED ON 18 AUG 2010 GBP / USD EX.RATE 0.6402131 WITH CHASE	-38,562.52	18 Aug 10				0.00	-38,562.52	-38,562.52	0.00
FX DEAL TRANSACTED ON 18 AUG 2010 JPY / USD EX.RATE 85.32 WITH CHASE MANHATTEN	-6,215,529.77	18 Aug 10				0.00	-6,215,529.77	-6,215,529.77	0.00
FX DEAL TRANSACTED ON 18 AUG 2010 USD / JPY EX.RATE 0.0117228 WITH CHASE	6,216,717.45	18 Aug 10				0.00	6,216,717.45	6,216,717.45	0.00
FX DEAL TRANSACTED ON 18 FEB 2010 CAD / USD EX.RATE 1.0426 WITH CHASE MANHATTEN	-78,649.53	18 Feb 10				0.00	-78,649.53	-78,649.53	0.00
FX DEAL TRANSACTED ON 18 FEB 2010 CAD / USD EX.RATE 1.0427 WITH CHASE MANHATTEN	-1,230,459.38	18 Feb 10				0.00	-1,230,459.38	-1,230,459.38	0.00
FX DEAL TRANSACTED ON 18 FEB 2010 EUR / USD EX.RATE 0.7367568 WITH CHASE	-60,298.05	18 Feb 10				0.00	-60,298.05	-60,298.05	0.00
FX DEAL TRANSACTED ON 18 FEB 2010 USD / CAD EX.RATE 0.9590486 WITH CHASE	78,641.99	18 Feb 10				0.00	78,641.99	78,641.99	0.00
FX DEAL TRANSACTED ON 18 FEB 2010 USD / CAD EX.RATE 0.9591406 WITH CHASE	1,230,576.44	18 Feb 10				0.00	1,230,576.44	1,230,576.44	0.00
FX DEAL TRANSACTED ON 18 FEB 2010 USD / EUR EX.RATE 1.3573 WITH CHASE MANHATTEN	197,350.13	18 Feb 10				0.00	197,350.13	197,350.13	0.00
FX DEAL TRANSACTED ON 18 JUN 2010 HKD / USD EX.RATE 7.7841 WITH CHASE MANHATTEN	-216,855.03	18 Jun 10				0.00	-216,855.03	-216,855.03	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 EUR / USD EX.RATE 0.8080808 WITH CHASE	-57,656.72	18 May 10				0.00	-57,656.72	-57,656.72	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 USD / CHF EX.RATE 0.8815116 WITH CHASE	563,600.62	18 May 10				0.00	563,600.62	563,600.62	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 USD / EUR EX.RATE 1.237501 WITH CHASE	70,241.96	18 May 10				0.00	70,241.96	70,241.96	0.00
FX DEAL TRANSACTED ON 18 OCT 2010 USD / EUR EX.RATE 1.3982 WITH CHASE MANHATTEN	387,443.81	18 Oct 10				0.00	387,443.81	387,443.81	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX.RATE 0.7416747 WITH CHASE	-1,110.28	19 Apr 10				0.00	-1,110.28	-1,110.28	0.00
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX.RATE 0.7429973 WITH CHASE	-95,663.41	19 Apr 10				0.00	-95,663.41	-95,663.41	0.00
FX DEAL TRANSACTED ON 19 FEB 2010 CHF / USD EX.RATE 1.081 WITH CHASE MANHATTEN	-18,836.20	19 Feb 10				0.00	-18,836.20	-18,836.20	0.00
FX DEAL TRANSACTED ON 19 FEB 2010 GBP / USD EX.RATE 0.6472953 WITH CHASE	-49,187.97	19 Feb 10				0.00	-49,187.97	-49,187.97	0.00
FX DEAL TRANSACTED ON 19 JAN 2010 USD / AUD EX.RATE 0.91871 WITH CHASE MANHATTEN	76,877.49	19 Jan 10				0.00	76,877.49	76,877.49	0.00
FX DEAL TRANSACTED ON 19 JUL 2010 EUR / USD EX.RATE 0.7712598 WITH CHASE	-3,552,629.20	19 Jul 10				0.00	-3,552,629.20	-3,552,629.20	0.00
FX DEAL TRANSACTED ON 19 MAR 2010 GBP / USD EX.RATE 0.6661582 WITH CHASE	-549,932.06	19 Mar 10				0.00	-549,932.06	-549,932.06	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX.RATE 0.8101692 WITH CHASE	-71,275.63	19 May 10				0.00	-71,275.63	-71,275.63	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX.RATE 0.8108262 WITH CHASE	-185,237.97	19 May 10				0.00	-185,237.97	-185,237.97	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX.RATE 0.8108327 WITH CHASE	-94,691.53	19 May 10				0.00	-94,691.53	-94,691.53	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 GBP / USD EX.RATE 0.6934332 WITH CHASE	-62,584.43	19 May 10				0.00	-62,584.43	-62,584.43	0.00
FX DEAL TRANSACTED ON 19 NOV 2010 USD / GBP EX.RATE 1.594 WITH CHASE MANHATTEN	363,689.21	19 Nov 10				0.00	363,689.21	363,689.21	0.00
FX DEAL TRANSACTED ON 19 NOV 2010 USD / GBP EX.RATE 1.594586 WITH CHASE	94,964.23	19 Nov 10				0.00	94,964.23	94,964.23	0.00
FX DEAL TRANSACTED ON 20 APR 2010 EUR / USD EX.RATE 0.7439369 WITH CHASE	-131,588.39	20 Apr 10				0.00	-131,588.39	-131,588.39	0.00
FX DEAL TRANSACTED ON 20 DEC 2010 EUR / USD EX.RATE 0.7629511 WITH CHASE	-150,013.23	20 Dec 10				0.00	-150,013.23	-150,013.23	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 20 JAN 2010 EUR / USD EX.RATE 0.7088177 WITH CHASE	-64,094.79	20 Jan 10				0.00	-64,094.79	-64,094.79	0.00
FX DEAL TRANSACTED ON 20 OCT 2010 EUR / USD EX.RATE 0.7166044 WITH CHASE	-52,152.16	20 Oct 10				0.00	-52,152.16	-52,152.16	0.00
FX DEAL TRANSACTED ON 21 APR 2010 EUR / USD EX.RATE 0.7463801 WITH CHASE	-164,808.24	21 Apr 10				0.00	-164,808.24	-164,808.24	0.00
FX DEAL TRANSACTED ON 21 APR 2010 USD / EUR EX.RATE 1.339207 WITH CHASE	160,704.84	21 Apr 10				0.00	160,704.84	160,704.84	0.00
FX DEAL TRANSACTED ON 21 JAN 2010 EUR / USD EX.RATE 0.7082163 WITH CHASE	-69,983.63	21 Jan 10				0.00	-69,983.63	-69,983.63	0.00
FX DEAL TRANSACTED ON 21 JAN 2010 EUR / USD EX.RATE 0.7089182 WITH CHASE	-51,146.08	21 Jan 10				0.00	-51,146.08	-51,146.08	0.00
FX DEAL TRANSACTED ON 21 JAN 2010 GBP / USD EX.RATE 0.6169831 WITH CHASE	-64,004.95	21 Jan 10				0.00	-64,004.95	-64,004.95	0.00
FX DEAL TRANSACTED ON 21 JUL 2010 ZAR / USD EX.RATE 7.5456 WITH CHASE MANHATTEN	-154,059.62	21 Jul 10				0.00	-154,059.62	-154,059.62	0.00
FX DEAL TRANSACTED ON 22 APR 2010 AUD / USD EX.RATE 1.0779347 WITH CHASE	-2,783,100.00	22 Apr 10				0.00	-2,783,100.00	-2,783,100.00	0.00
FX DEAL TRANSACTED ON 22 APR 2010 CHF / USD EX.RATE 1.07629 WITH CHASE MANHATTEN	-407,159.22	22 Apr 10				0.00	-407,159.22	-407,159.22	0.00
FX DEAL TRANSACTED ON 22 APR 2010 USD / EUR EX.RATE 1.328905 WITH CHASE	106,312.40	22 Apr 10				0.00	106,312.40	106,312.40	0.00
FX DEAL TRANSACTED ON 22 DEC 2010 DKK / USD EX.RATE 5.69278 WITH CHASE MANHATTEN	-62,623.27	22 Dec 10				0.00	-62,623.27	-62,623.27	0.00
FX DEAL TRANSACTED ON 22 DEC 2010 GBP / USD EX.RATE 0.6497515 WITH CHASE	-29,669.50	22 Dec 10				0.00	-29,669.50	-29,669.50	0.00
FX DEAL TRANSACTED ON 22 FEB 2010 EUR / USD EX.RATE 0.7359982 WITH CHASE	-117,364.16	22 Feb 10				0.00	-117,364.16	-117,364.16	0.00
FX DEAL TRANSACTED ON 22 FEB 2010 USD / EUR EX.RATE 1.3587 WITH CHASE MANHATTEN	242,179.62	22 Feb 10				0.00	242,179.62	242,179.62	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX.RATE 0.7059156 WITH CHASE	-1,816,081.20	22 Jan 10				0.00	-1,816,081.20	-1,816,081.20	0.00
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX.RATE 0.7061648 WITH CHASE	-163,085.38	22 Jan 10				0.00	-163,085.38	-163,085.38	0.00
FX DEAL TRANSACTED ON 22 JAN 2010 GBP / USD EX.RATE 0.6196209 WITH CHASE	-49,153.88	22 Jan 10				0.00	-49,153.88	-49,153.88	0.00
FX DEAL TRANSACTED ON 22 JAN 2010 USD / EUR EX.RATE 1.41626 WITH CHASE MANHATTEN	1,815,645.32	22 Jan 10				0.00	1,815,645.32	1,815,645.32	0.00
FX DEAL TRANSACTED ON 22 JUL 2010 USD / CHF EX.RATE 0.9610533 WITH CHASE	827,775.71	22 Jul 10				0.00	827,775.71	827,775.71	0.00
FX DEAL TRANSACTED ON 22 JUL 2010 ZAR / USD EX.RATE 7.4486 WITH CHASE MANHATTEN	-63,692.83	22 Jul 10				0.00	-63,692.83	-63,692.83	0.00
FX DEAL TRANSACTED ON 22 JUN 2010 USD / CHF EX.RATE 0.9048226 WITH CHASE	124,235.44	22 Jun 10				0.00	124,235.44	124,235.44	0.00
FX DEAL TRANSACTED ON 22 OCT 2010 USD / EUR EX.RATE 1.3899 WITH CHASE MANHATTEN	329,955.38	22 Oct 10				0.00	329,955.38	329,955.38	0.00
FX DEAL TRANSACTED ON 22 SEP 2010 NOK / USD EX.RATE 5.88764 WITH CHASE MANHATTEN	-76,357.39	22 Sep 10				0.00	-76,357.39	-76,357.39	0.00
FX DEAL TRANSACTED ON 23 APR 2010 EUR / USD EX.RATE 0.7503001 WITH CHASE	-56,387.61	23 Apr 10				0.00	-56,387.61	-56,387.61	0.00
FX DEAL TRANSACTED ON 23 FEB 2010 CHF / USD EX.RATE 1.0816 WITH CHASE MANHATTEN	-51,859.15	23 Feb 10				0.00	-51,859.15	-51,859.15	0.00
FX DEAL TRANSACTED ON 23 FEB 2010 HKD / USD EX.RATE 7.7617 WITH CHASE MANHATTEN	-36,991.69	23 Feb 10				0.00	-36,991.69	-36,991.69	0.00
FX DEAL TRANSACTED ON 23 FEB 2010 JPY / USD EX.RATE 90.77 WITH CHASE MANHATTEN	-88,516.81	23 Feb 10				0.00	-88,516.81	-88,516.81	0.00
FX DEAL TRANSACTED ON 23 JUL 2010 USD / EUR EX.RATE 1.285 WITH CHASE MANHATTEN	241,907.11	23 Jul 10				0.00	241,907.11	241,907.11	0.00
FX DEAL TRANSACTED ON 23 JUN 2010 USD / CHF EX.RATE 0.899523 WITH CHASE	22,212.36	23 Jun 10				0.00	22,212.36	22,212.36	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 23 MAR 2010 EUR / USD EX.RATE 0.7396997 WITH CHASE	-56,448.18	23 Mar 10				0.00	-56,448.18	-56,448.18	0.00
FX DEAL TRANSACTED ON 24 FEB 2010 AUD / USD EX.RATE 1.128127 WITH CHASE	-1,003,433.10	24 Feb 10				0.00	-1,003,433.10	-1,003,433.10	0.00
FX DEAL TRANSACTED ON 24 FEB 2010 EUR / USD EX.RATE 0.7374686 WITH CHASE	-54,546.51	24 Feb 10				0.00	-54,546.51	-54,546.51	0.00
FX DEAL TRANSACTED ON 24 FEB 2010 USD / AUD EX.RATE 0.8895 WITH CHASE MANHATTEN	1,006,914.00	24 Feb 10				0.00	1,006,914.00	1,006,914.00	0.00
FX DEAL TRANSACTED ON 24 FEB 2010 USD / EUR EX.RATE 1.356 WITH CHASE MANHATTEN	420,248.52	24 Feb 10				0.00	420,248.52	420,248.52	0.00
FX DEAL TRANSACTED ON 24 MAR 2010 CHF / USD EX.RATE 1.07037 WITH CHASE MANHATTEN	-155,373.14	24 Mar 10				0.00	-155,373.14	-155,373.14	0.00
FX DEAL TRANSACTED ON 24 NOV 2010 HKD / USD EX.RATE 7.7585 WITH CHASE MANHATTEN	-68,301.82	24 Nov 10				0.00	-68,301.82	-68,301.82	0.00
FX DEAL TRANSACTED ON 24 NOV 2010 SGD / USD EX.RATE 1.30868 WITH CHASE MANHATTEN	-91,050.83	24 Nov 10				0.00	-91,050.83	-91,050.83	0.00
FX DEAL TRANSACTED ON 24 SEP 2010 NOK / USD EX.RATE 5.883767 WITH CHASE	-3,960,000.00	24 Sep 10				0.00	-3,960,000.00	-3,960,000.00	0.00
FX DEAL TRANSACTED ON 25 FEB 2010 JPY / USD EX.RATE 89.14 WITH CHASE MANHATTEN	-38,242.74	25 Feb 10				0.00	-38,242.74	-38,242.74	0.00
FX DEAL TRANSACTED ON 25 FEB 2010 USD / EUR EX.RATE 1.35 WITH CHASE MANHATTEN	286,424.25	25 Feb 10				0.00	286,424.25	286,424.25	0.00
FX DEAL TRANSACTED ON 25 FEB 2010 USD / HKD EX.RATE 0.1287913 WITH CHASE	206,981.81	25 Feb 10				0.00	206,981.81	206,981.81	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 EUR / USD EX.RATE 0.7066638 WITH CHASE	-63,538.09	25 Jan 10				0.00	-63,538.09	-63,538.09	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 EUR / USD EX.RATE 0.7066638 WITH CHASE	-47,577.98	25 Jan 10				0.00	-47,577.98	-47,577.98	0.00
FX DEAL TRANSACTED ON 25 JUN 2010 EUR / USD EX.RATE 0.8108327 WITH CHASE	-75,715.63	25 Jun 10				0.00	-75,715.63	-75,715.63	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 25 JUN 2010 EUR / USD EX.RATE 0.8108327 WITH CHASE	-121,121.96	25 Jun 10				0.00	-121,121.96	-121,121.96	0.00
FX DEAL TRANSACTED ON 25 JUN 2010 GBP / USD EX.RATE 0.6665778 WITH CHASE	-93,739.46	25 Jun 10				0.00	-93,739.46	-93,739.46	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 USD / SGD EX.RATE 0.7110252 WITH CHASE	172,259.47	25 Mar 10				0.00	172,259.47	172,259.47	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 EUR / USD EX.RATE 0.8138683 WITH CHASE	-71,863.70	25 May 10				0.00	-71,863.70	-71,863.70	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 EUR / USD EX.RATE 0.8144649 WITH CHASE	-80,507.96	25 May 10				0.00	-80,507.96	-80,507.96	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 CHF / USD EX.RATE 0.97139 WITH CHASE MANHATTEN	-92,999.91	25 Oct 10				0.00	-92,999.91	-92,999.91	0.00
FX DEAL TRANSACTED ON 26 AUG 2010 JPY / USD EX.RATE 84.4492 WITH CHASE MANHATTEN	-94,627.94	26 Aug 10				0.00	-94,627.94	-94,627.94	0.00
FX DEAL TRANSACTED ON 26 FEB 2010 USD / CHF EX.RATE 0.9310987 WITH CHASE	12,513.71	26 Feb 10				0.00	12,513.71	12,513.71	0.00
FX DEAL TRANSACTED ON 26 FEB 2010 USD / EUR EX.RATE 1.364 WITH CHASE MANHATTEN	239,448.82	26 Feb 10				0.00	239,448.82	239,448.82	0.00
FX DEAL TRANSACTED ON 26 JAN 2010 EUR / USD EX.RATE 0.7096728 WITH CHASE	-107,395.91	26 Jan 10				0.00	-107,395.91	-107,395.91	0.00
FX DEAL TRANSACTED ON 26 JAN 2010 USD / DKK EX.RATE 0.189204 WITH CHASE	204,296.79	26 Jan 10				0.00	204,296.79	204,296.79	0.00
FX DEAL TRANSACTED ON 26 JUL 2010 NOK / USD EX.RATE 6.15578 WITH CHASE MANHATTEN	-27,779.55	26 Jul 10				0.00	-27,779.55	-27,779.55	0.00
FX DEAL TRANSACTED ON 26 MAR 2010 USD / JPY EX.RATE 0.0108009 WITH CHASE	657,749.31	26 Mar 10				0.00	657,749.31	657,749.31	0.00
FX DEAL TRANSACTED ON 26 MAY 2010 USD / GBP EX.RATE 1.43841 WITH CHASE MANHATTEN	299,095.06	26 May 10				0.00	299,095.06	299,095.06	0.00
FX DEAL TRANSACTED ON 26 MAY 2010 USD / GBP EX.RATE 1.44251 WITH CHASE MANHATTEN	164,397.18	26 May 10				0.00	164,397.18	164,397.18	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 26 NOV 2010 GBP / USD EX.RATE 0.6410256 WITH CHASE	-57,430.03	26 Nov 10				0.00	-57,430.03	-57,430.03	0.00
FX DEAL TRANSACTED ON 27 APR 2010 EUR / USD EX.RATE 0.7515971 WITH CHASE	-285,186.06	27 Apr 10				0.00	-285,186.06	-285,186.06	0.00
FX DEAL TRANSACTED ON 27 APR 2010 GBP / USD EX.RATE 0.6545359 WITH CHASE	-48,094.32	27 Apr 10				0.00	-48,094.32	-48,094.32	0.00
FX DEAL TRANSACTED ON 27 APR 2010 GBP / USD EX.RATE 0.6547095 WITH CHASE	-232,042.28	27 Apr 10				0.00	-232,042.28	-232,042.28	0.00
FX DEAL TRANSACTED ON 27 APR 2010 JPY / USD EX.RATE 93.226 WITH CHASE MANHATTEN	-22,023.11	27 Apr 10				0.00	-22,023.11	-22,023.11	0.00
FX DEAL TRANSACTED ON 27 APR 2010 USD / AUD EX.RATE 0.92375 WITH CHASE MANHATTEN	1,349,429.97	27 Apr 10				0.00	1,349,429.97	1,349,429.97	0.00
FX DEAL TRANSACTED ON 27 MAY 2010 EUR / USD EX.RATE 0.8087997 WITH CHASE	-180,659.89	27 May 10				0.00	-180,659.89	-180,659.89	0.00
FX DEAL TRANSACTED ON 27 MAY 2010 EUR / USD EX.RATE 0.8165932 WITH CHASE	-123,882.21	27 May 10				0.00	-123,882.21	-123,882.21	0.00
FX DEAL TRANSACTED ON 27 MAY 2010 GBP / USD EX.RATE 0.6865303 WITH CHASE	-185,768.27	27 May 10				0.00	-185,768.27	-185,768.27	0.00
FX DEAL TRANSACTED ON 27 MAY 2010 JPY / USD EX.RATE 90.54 WITH CHASE MANHATTEN	-61,169.30	27 May 10				0.00	-61,169.30	-61,169.30	0.00
FX DEAL TRANSACTED ON 27 MAY 2010 USD / CHF EX.RATE 0.8621433 WITH CHASE	218,641.45	27 May 10				0.00	218,641.45	218,641.45	0.00
FX DEAL TRANSACTED ON 27 MAY 2010 USD / CHF EX.RATE 0.8676037 WITH CHASE	774,518.61	27 May 10				0.00	774,518.61	774,518.61	0.00
FX DEAL TRANSACTED ON 27 MAY 2010 USD / CHF EX.RATE 0.8679049 WITH CHASE	302,051.88	27 May 10				0.00	302,051.88	302,051.88	0.00
FX DEAL TRANSACTED ON 27 MAY 2010 USD / EUR EX.RATE 1.2381 WITH CHASE MANHATTEN	441,370.97	27 May 10				0.00	441,370.97	441,370.97	0.00
FX DEAL TRANSACTED ON 28 APR 2010 AUD / USD EX.RATE 1.1007155 WITH CHASE	-2,780,918.50	28 Apr 10				0.00	-2,780,918.50	-2,780,918.50	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 28 APR 2010 EUR / USD EX.RATE 0.7617771 WITH CHASE	-235,006.44	28 Apr 10				0.00	-235,006.44	-235,006.44	0.00
FX DEAL TRANSACTED ON 28 APR 2010 GBP / USD EX.RATE 0.6586834 WITH CHASE	-44,264.24	28 Apr 10				0.00	-44,264.24	-44,264.24	0.00
FX DEAL TRANSACTED ON 28 APR 2010 GBP / USD EX.RATE 0.6595958 WITH CHASE	-116,810.16	28 Apr 10				0.00	-116,810.16	-116,810.16	0.00
FX DEAL TRANSACTED ON 28 APR 2010 USD / AUD EX.RATE 0.91133 WITH CHASE MANHATTEN	2,789,581.13	28 Apr 10				0.00	2,789,581.13	2,789,581.13	0.00
FX DEAL TRANSACTED ON 28 DEC 2010 USD / JPY EX.RATE 0.012174 WITH CHASE	6,336.99	28 Dec 10				0.00	6,336.99	6,336.99	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7153588 WITH CHASE	-126,172.37	28 Jan 10				0.00	-126,172.37	-126,172.37	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7163837 WITH CHASE	-63,625.79	28 Jan 10				0.00	-63,625.79	-63,625.79	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7163837 WITH CHASE	-54,504.28	28 Jan 10				0.00	-54,504.28	-54,504.28	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 HKD / USD EX.RATE 7.7707 WITH CHASE MANHATTEN	-52,936.05	28 Jan 10				0.00	-52,936.05	-52,936.05	0.00
FX DEAL TRANSACTED ON 28 JUL 2010 GBP / USD EX.RATE 0.6406335 WITH CHASE	-873,998.29	28 Jul 10				0.00	-873,998.29	-873,998.29	0.00
FX DEAL TRANSACTED ON 28 JUN 2010 AUD / USD EX.RATE 1.1480859 WITH CHASE	-1,626,185.01	28 Jun 10				0.00	-1,626,185.01	-1,626,185.01	0.00
FX DEAL TRANSACTED ON 28 JUN 2010 EUR / USD EX.RATE 0.8129354 WITH CHASE	-335,631.21	28 Jun 10				0.00	-335,631.21	-335,631.21	0.00
FX DEAL TRANSACTED ON 28 JUN 2010 USD / AUD EX.RATE 0.868 WITH CHASE MANHATTEN	1,620,556.00	28 Jun 10				0.00	1,620,556.00	1,620,556.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 CHF / USD EX.RATE 0.9815 WITH CHASE MANHATTEN	-323,373.28	28 Oct 10				0.00	-323,373.28	-323,373.28	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 CHF / USD EX.RATE 0.9831 WITH CHASE MANHATTEN	-86,169.04	28 Oct 10				0.00	-86,169.04	-86,169.04	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 28 SEP 2010 GBP / USD EX RATE 0.6328313 WITH CHASE	-157,858.35	28 Sep 10				0.00	-157,858.35	-157,858.35	0.00
FX DEAL TRANSACTED ON 29 APR 2010 EUR / USD EX RATE 0.7545063 WITH CHASE	-212,609.63	29 Apr 10				0.00	-212,609.63	-212,609.63	0.00
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX RATE 1.32537 WITH CHASE MANHATTEN	1,496,108.67	29 Apr 10				0.00	1,496,108.67	1,496,108.67	0.00
FX DEAL TRANSACTED ON 29 DEC 2010 USD / JPY EX RATE 0.0122414 WITH CHASE	137,663.77	29 Dec 10				0.00	137,663.77	137,663.77	0.00
FX DEAL TRANSACTED ON 29 JAN 2010 EUR / USD EX RATE 0.7200461 WITH CHASE	-39,482.40	29 Jan 10				0.00	-39,482.40	-39,482.40	0.00
FX DEAL TRANSACTED ON 29 JAN 2010 HKD / USD EX RATE 7.767 WITH CHASE MANHATTEN	-257,831.35	29 Jan 10				0.00	-257,831.35	-257,831.35	0.00
FX DEAL TRANSACTED ON 29 JUN 2010 USD / SGD EX RATE 0.7144286 WITH CHASE	139,567.01	29 Jun 10				0.00	139,567.01	139,567.01	0.00
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX RATE 0.7667536 WITH CHASE	-155,150.21	30 Jul 10				0.00	-155,150.21	-155,150.21	0.00
FX DEAL TRANSACTED ON 30 JUN 2010 USD / SGD EX RATE 0.7155635 WITH CHASE	15,498.13	30 Jun 10				0.00	15,498.13	15,498.13	0.00
FX DEAL TRANSACTED ON 30 MAR 2010 AUD / USD EX RATE 1.10011 WITH CHASE MANHATTEN	-2,790,630.00	30 Mar 10				0.00	-2,790,630.00	-2,790,630.00	0.00
FX DEAL TRANSACTED ON 30 MAR 2010 USD / AUD EX RATE 0.91186 WITH CHASE MANHATTEN	2,799,410.20	30 Mar 10				0.00	2,799,410.20	2,799,410.20	0.00
FX DEAL TRANSACTED ON 30 SEP 2010 USD / SGD EX RATE 0.7604216 WITH CHASE	795,409.19	30 Sep 10				0.00	795,409.19	795,409.19	0.00
FX DEAL TRANSACTED ON 31 MAR 2010 EUR / USD EX RATE 0.7393169 WITH CHASE	-57,331.30	31 Mar 10				0.00	-57,331.30	-57,331.30	0.00
Total CHASE MANHATTEN BANK DTC 902							.000.00	-182,137.52	-182,137.52

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 06 MAY 2010 AUD / USD EX.RATE 1.1341991 WITH CITIBANK NEW	2.62	6 May 10				0.00	2.31	2.36	0.05
FX DEAL TRANSACTED ON 06 MAY 2010 AUD / USD EX.RATE 1.1428571 WITH CITIBANK NEW	0.40	6 May 10				0.00	0.35	0.36	0.01
FX DEAL TRANSACTED ON 06 OCT 2010 AUD / USD EX.RATE 1.0259483 WITH CITIBANK NEW	519,000.00	6 Oct 10				0.00	505,873.45	507,504.17	1,630.72
FX DEAL TRANSACTED ON 06 OCT 2010 USD / AUD EX.RATE 0.9771 WITH CITIBANK NEW	-519,000.00	6 Oct 10				0.00	-507,114.90	-510,073.21	-2,958.31
FX DEAL TRANSACTED ON 12 JAN 2010 AUD / USD EX.RATE 1.0864841 WITH CITIBANK NEW	7,050.00	12 Jan 10				0.00	6,488.82	6,505.39	16.57
FX DEAL TRANSACTED ON 12 JAN 2010 USD / AUD EX.RATE 0.9163 WITH CITIBANK NEW	-7,000.00	12 Jan 10				0.00	-6,414.10	-6,182.75	231.35
FX DEAL TRANSACTED ON 13 APR 2010 USD / AUD EX.RATE 0.926701 WITH CITIBANK NEW	-13,099.80	13 Apr 10				0.00	-12,139.60	-12,112.08	27.52
FX DEAL TRANSACTED ON 18 MAY 2010 AUD / USD EX.RATE 1.1496896 WITH CITIBANK NEW	75,000.00	18 May 10				0.00	65,235.00	63,266.25	-1,968.75
FX DEAL TRANSACTED ON 18 MAY 2010 USD / AUD EX.RATE 0.870699 WITH CITIBANK NEW	-75,000.00	18 May 10				0.00	-65,302.43	-65,591.25	-288.82
FX DEAL TRANSACTED ON 18 NOV 2010 AUD / USD EX.RATE 1.0120433 WITH CITIBANK NEW	23,000.00	18 Nov 10				0.00	22,726.30	22,636.60	-89.70
FX DEAL TRANSACTED ON 18 NOV 2010 USD / AUD EX.RATE 0.986758 WITH CITIBANK NEW	-23,000.00	18 Nov 10				0.00	-22,695.43	-22,385.90	309.53
FX DEAL TRANSACTED ON 19 NOV 2010 AUD / USD EX.RATE 1.0146104 WITH CITIBANK NEW	22,000.00	19 Nov 10				0.00	21,683.20	21,704.10	20.90
FX DEAL TRANSACTED ON 19 NOV 2010 USD / AUD EX.RATE 0.98441 WITH CITIBANK NEW	-22,000.00	19 Nov 10				0.00	-21,657.02	-21,412.60	244.42

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 20 APR 2010 USD / AUD EX RATE 0.9305 WITH CITIBANK NEW	-2,706.35	20 Apr 10				0.00	-2,518.26	-2,517.31	0.95
FX DEAL TRANSACTED ON 25 OCT 2010 USD / AUD EX RATE 0.9922 WITH CITIBANK NEW	-14,786.20	25 Oct 10				0.00	-14,670.87	-14,582.89	87.98
Brazilian real - BRL									
FX DEAL TRANSACTED ON 01 DEC 2010 USD / BRL EX RATE 0.5827166 WITH CITIBANK NEW	-1,059,297.58	1 Dec 10				0.00	-617,270.31	-620,433.76	-3,163.45
FX DEAL TRANSACTED ON 01 DEC 2010 USD / BRL EX RATE 0.5827166 WITH CITIBANK NEW	-88,464.00	1 Dec 10				0.00	-51,549.44	-51,813.63	-264.19
FX DEAL TRANSACTED ON 13 OCT 2010 BRL / USD EX RATE 1.6735 WITH CITIBANK NEW	1,059,297.58	13 Oct 10				0.00	632,983.32	620,433.76	-12,549.56
FX DEAL TRANSACTED ON 13 OCT 2010 BRL / USD EX RATE 1.6735 WITH CITIBANK NEW	88,464.00	13 Oct 10				0.00	52,861.67	51,813.63	-1,048.04
FX DEAL TRANSACTED ON 13 OCT 2010 USD / BRL EX RATE 0.5863727 WITH CITIBANK NEW	-1,059,297.58	13 Oct 10				0.00	-621,143.18	-630,019.98	-8,876.80
FX DEAL TRANSACTED ON 13 OCT 2010 USD / BRL EX RATE 0.5863727 WITH CITIBANK NEW	-88,464.00	13 Oct 10				0.00	-51,872.87	-52,614.19	-741.32
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 MAR 2010 USD / GBP EX RATE 1.494013 WITH CITIBANK NEW	-147,254.41	1 Mar 10				0.00	-220,000.00	-221,669.44	-1,669.44
FX DEAL TRANSACTED ON 01 OCT 2010 USD / GBP EX RATE 1.5811 WITH CITIBANK NEW	-33,950.00	1 Oct 10				0.00	-53,678.35	-53,776.80	-98.45
FX DEAL TRANSACTED ON 01 OCT 2010 USD / GBP EX RATE 1.5811 WITH CITIBANK NEW	-15,911.00	1 Oct 10				0.00	-25,156.88	-25,203.03	-46.15
FX DEAL TRANSACTED ON 02 MAR 2010 USD / GBP EX RATE 1.4946 WITH CITIBANK NEW	-13,192.43	2 Mar 10				0.00	-19,717.41	-19,875.06	-157.65
FX DEAL TRANSACTED ON 03 AUG 2010 USD / GBP EX RATE 1.5931 WITH CITIBANK NEW	-24,696.83	3 Aug 10				0.00	-39,344.52	-39,211.16	133.36

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 03 AUG 2010 USD / GBP EX.RATE 1.5931 WITH CITIBANK NEW	-12,260.15	3 Aug 10				0.00	-19,531.64	-19,465.44	66.20
FX DEAL TRANSACTED ON 04 FEB 2010 USD / GBP EX.RATE 1.5767 WITH CITIBANK NEW	-19,703.88	4 Feb 10				0.00	-31,067.11	-30,825.73	241.38
FX DEAL TRANSACTED ON 05 NOV 2010 USD / GBP EX.RATE 1.6222 WITH CITIBANK NEW	-3,043.12	5 Nov 10				0.00	-4,936.55	-4,911.90	24.65
FX DEAL TRANSACTED ON 05 OCT 2010 USD / GBP EX.RATE 1.5896 WITH CITIBANK NEW	-3,600.64	5 Oct 10				0.00	-5,723.58	-5,721.42	2.16
FX DEAL TRANSACTED ON 07 JUN 2010 USD / GBP EX.RATE 1.4469 WITH CITIBANK NEW	-2,706.98	7 Jun 10				0.00	-3,916.73	-3,889.66	27.07
FX DEAL TRANSACTED ON 07 JUN 2010 USD / GBP EX.RATE 1.448899 WITH CITIBANK NEW	-19,782.00	7 Jun 10				0.00	-28,662.12	-28,674.01	-11.89
FX DEAL TRANSACTED ON 07 OCT 2010 USD / GBP EX.RATE 1.592446 WITH CITIBANK NEW	-13,216.31	7 Oct 10				0.00	-21,046.26	-21,068.78	-22.52
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX.RATE 0.6242197 WITH CITIBANK NEW	1,247,000.00	8 Jan 10				0.00	1,997,694.00	2,019,017.62	21,323.62
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX.RATE 0.6245109 WITH CITIBANK NEW	1,103,000.00	8 Jan 10				0.00	1,766,182.06	1,644,903.88	-121,278.18
FX DEAL TRANSACTED ON 08 JAN 2010 USD / GBP EX.RATE 1.601253 WITH CITIBANK NEW	-1,247,000.00	8 Jan 10				0.00	-1,996,762.49	-1,859,651.08	137,111.41
FX DEAL TRANSACTED ON 08 JAN 2010 USD / GBP EX.RATE 1.602 WITH CITIBANK NEW YORK	-1,103,000.00	8 Jan 10				0.00	-1,767,006.00	-1,785,867.23	-18,861.23
FX DEAL TRANSACTED ON 08 JUL 2010 USD / GBP EX.RATE 1.512 WITH CITIBANK NEW YORK	-18,597.50	8 Jul 10				0.00	-28,119.42	-28,099.89	19.53
FX DEAL TRANSACTED ON 08 OCT 2010 USD / GBP EX.RATE 1.595189 WITH CITIBANK NEW	-17,002.50	8 Oct 10				0.00	-27,122.20	-26,839.30	282.90
FX DEAL TRANSACTED ON 09 AUG 2010 USD / GBP EX.RATE 1.5899 WITH CITIBANK NEW	-55,140.67	9 Aug 10				0.00	-87,668.15	-86,788.66	879.49
FX DEAL TRANSACTED ON 09 FEB 2010 USD / GBP EX.RATE 1.569613 WITH CITIBANK NEW	-20,838.44	9 Feb 10				0.00	-32,708.29	-32,520.47	187.82

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 09 JUL 2010 USD / GBP EX.RATE 1.506 WITH CITIBANK NEW YORK	-17,002.50	9 Jul 10				0.00	-25,605.77	-25,632.12	-26.35
FX DEAL TRANSACTED ON 09 MAR 2010 USD / GBP EX.RATE 1.4994 WITH CITIBANK NEW	-20,942.43	9 Mar 10				0.00	-31,401.08	-31,352.91	48.17
FX DEAL TRANSACTED ON 09 SEP 2010 GBP / USD EX.RATE 0.6474231 WITH CITIBANK NEW	1,100,619.26	9 Sep 10				0.00	1,700,000.00	1,723,955.02	23,955.02
FX DEAL TRANSACTED ON 10 AUG 2010 GBP / USD EX.RATE 0.6333323 WITH CITIBANK NEW	12,666.65	10 Aug 10				0.00	20,000.00	19,840.41	-159.59
FX DEAL TRANSACTED ON 10 MAY 2010 USD / GBP EX.RATE 1.4873 WITH CITIBANK NEW	-30,601.06	10 May 10				0.00	-45,512.96	-45,506.84	6.12
FX DEAL TRANSACTED ON 11 JAN 2010 GBP / USD EX.RATE 0.6193101 WITH CITIBANK NEW	51,973.71	11 Jan 10				0.00	83,921.95	84,150.63	228.68
FX DEAL TRANSACTED ON 11 JAN 2010 GBP / USD EX.RATE 0.6203859 WITH CITIBANK NEW	367,446.57	11 Jan 10				0.00	592,287.13	594,932.72	2,645.59
FX DEAL TRANSACTED ON 11 JAN 2010 USD / GBP EX.RATE 1.611147 WITH CITIBANK NEW	-367,000.00	11 Jan 10				0.00	-591,290.95	-547,307.09	43,983.86
FX DEAL TRANSACTED ON 12 APR 2010 USD / GBP EX.RATE 1.537706 WITH CITIBANK NEW	-10,945.98	12 Apr 10				0.00	-16,831.70	-16,846.96	-15.26
FX DEAL TRANSACTED ON 12 JAN 2010 GBP / USD EX.RATE 0.6183626 WITH CITIBANK NEW	244,000.00	12 Jan 10				0.00	394,590.46	363,877.20	-30,713.26
FX DEAL TRANSACTED ON 12 JAN 2010 USD / GBP EX.RATE 1.6179 WITH CITIBANK NEW	-244,446.57	12 Jan 10				0.00	-395,490.11	-397,567.90	-2,077.79
FX DEAL TRANSACTED ON 12 JUL 2010 USD / GBP EX.RATE 1.5015 WITH CITIBANK NEW	-54,502.55	12 Jul 10				0.00	-81,835.58	-82,677.64	-842.06
FX DEAL TRANSACTED ON 12 MAY 2010 GBP / USD EX.RATE 0.6733086 WITH CITIBANK NEW	153,087.50	12 May 10				0.00	227,366.01	227,465.08	99.07
FX DEAL TRANSACTED ON 12 MAY 2010 USD / GBP EX.RATE 1.48501 WITH CITIBANK NEW	-153,000.00	12 May 10				0.00	-227,206.53	-227,947.05	-740.52
FX DEAL TRANSACTED ON 13 DEC 2010 USD / GBP EX.RATE 1.5869 WITH CITIBANK NEW	-11,121.82	13 Dec 10				0.00	-17,649.22	-17,556.35	92.87

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 13 JUL 2010 USD / GBP EX.RATE 1.517303 WITH CITIBANK NEW	-19,234.81	13 Jul 10				0.00	-29,185.03	-29,178.25	6.78
FX DEAL TRANSACTED ON 13 SEP 2010 USD / GBP EX.RATE 1.5406 WITH CITIBANK NEW	-5,400.17	13 Sep 10				0.00	-8,319.50	-8,369.45	-49.95
FX DEAL TRANSACTED ON 13 SEP 2010 USD / GBP EX.RATE 1.5406 WITH CITIBANK NEW	-3,451.16	13 Sep 10				0.00	-5,316.86	-5,348.78	-31.92
FX DEAL TRANSACTED ON 14 JAN 2010 USD / GBP EX.RATE 1.6324 WITH CITIBANK NEW	-15,718.48	14 Jan 10				0.00	-25,658.85	-25,677.71	-18.86
FX DEAL TRANSACTED ON 17 AUG 2010 USD / GBP EX.RATE 1.55701 WITH CITIBANK NEW	-30,401.75	17 Aug 10				0.00	-47,335.83	-47,367.45	-31.62
FX DEAL TRANSACTED ON 17 MAR 2010 USD / GBP EX.RATE 1.528706 WITH CITIBANK NEW	-28,233.50	17 Mar 10				0.00	-43,160.72	-43,184.55	-23.83
FX DEAL TRANSACTED ON 17 MAY 2010 USD / GBP EX.RATE 1.441302 WITH CITIBANK NEW	-16,191.56	17 May 10				0.00	-23,336.93	-23,366.85	-29.92
FX DEAL TRANSACTED ON 17 NOV 2010 USD / GBP EX.RATE 1.59291 WITH CITIBANK NEW	-23,584.65	17 Nov 10				0.00	-37,568.22	-37,547.94	20.28
FX DEAL TRANSACTED ON 17 NOV 2010 USD / GBP EX.RATE 1.59291 WITH CITIBANK NEW	-13,765.21	17 Nov 10				0.00	-21,926.74	-21,914.90	11.84
FX DEAL TRANSACTED ON 18 MAY 2010 GBP / USD EX.RATE 0.6938205 WITH CITIBANK NEW	100,000.00	18 May 10				0.00	144,129.50	143,040.01	-1,089.49
FX DEAL TRANSACTED ON 18 MAY 2010 USD / GBP EX.RATE 1.44119 WITH CITIBANK NEW	-100,000.00	18 May 10				0.00	-144,119.00	-148,985.00	-4,866.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.5545 WITH CITIBANK NEW	-17,073.55	20 Sep 10				0.00	-26,540.83	-26,535.71	5.12
FX DEAL TRANSACTED ON 21 JUN 2010 USD / GBP EX.RATE 1.4765 WITH CITIBANK NEW	-25,563.97	21 Jun 10				0.00	-37,745.20	-37,815.50	-70.30
FX DEAL TRANSACTED ON 21 MAY 2010 USD / GBP EX.RATE 1.445792 WITH CITIBANK NEW	-11,015.65	21 May 10				0.00	-15,926.34	-15,904.95	21.39
FX DEAL TRANSACTED ON 21 SEP 2010 GBP / USD EX.RATE 0.6436663 WITH CITIBANK NEW	2,965,000.00	21 Sep 10				0.00	4,606,424.00	4,644,227.87	37,803.87

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 21 SEP 2010 GBP / USD EX RATE 0.6436663 WITH CITIBANK NEW	724,000.00	21 Sep 10				0.00	1,124,806.40	1,134,037.43	9,231.03
FX DEAL TRANSACTED ON 21 SEP 2010 USD / GBP EX RATE 1.552585 WITH CITIBANK NEW	-2,965,000.00	21 Sep 10				0.00	-4,603,414.53	-4,586,558.49	16,856.04
FX DEAL TRANSACTED ON 21 SEP 2010 USD / GBP EX RATE 1.552585 WITH CITIBANK NEW	-724,000.00	21 Sep 10				0.00	-1,124,071.54	-1,119,955.60	4,115.94
FX DEAL TRANSACTED ON 22 APR 2010 USD / GBP EX RATE 1.53772 WITH CITIBANK NEW	-22,171.20	22 Apr 10				0.00	-34,093.10	-34,112.61	-19.51
FX DEAL TRANSACTED ON 28 MAY 2010 USD / GBP EX RATE 1.448 WITH CITIBANK NEW YORK	-29,070.00	28 May 10				0.00	-42,093.36	-42,732.90	-639.54
FX DEAL TRANSACTED ON 28 MAY 2010 USD / GBP EX RATE 1.448 WITH CITIBANK NEW YORK	-11,423.37	28 May 10				0.00	-16,541.04	-16,792.35	-251.31
FX DEAL TRANSACTED ON 29 OCT 2010 GBP / USD EX RATE 0.6247997 WITH CITIBANK NEW	104,443.20	29 Oct 10				0.00	167,162.70	166,983.79	-178.91
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 MAY 2010 USD / CAD EX RATE 0.9772305 WITH CITIBANK NEW	-10,337.85	4 May 10				0.00	-10,102.46	-10,097.53	4.93
FX DEAL TRANSACTED ON 05 APR 2010 USD / CAD EX RATE 0.9962144 WITH CITIBANK NEW	-5,087.25	5 Apr 10				0.00	-5,067.99	-5,070.77	-2.78
FX DEAL TRANSACTED ON 05 JAN 2010 USD / CAD EX RATE 0.962652 WITH CITIBANK NEW	-16,663.40	5 Jan 10				0.00	-16,041.06	-16,110.02	-68.96
FX DEAL TRANSACTED ON 05 JAN 2010 USD / CAD EX RATE 0.962652 WITH CITIBANK NEW	-2,811.37	5 Jan 10				0.00	-2,706.37	-2,718.01	-11.64
FX DEAL TRANSACTED ON 05 OCT 2010 USD / CAD EX RATE 0.9832842 WITH CITIBANK NEW	-4,169.25	5 Oct 10				0.00	-4,099.56	-4,102.18	-2.62
FX DEAL TRANSACTED ON 06 JUL 2010 USD / CAD EX RATE 0.9476876 WITH CITIBANK NEW	-5,087.25	6 Jul 10				0.00	-4,821.12	-4,845.23	-24.11
FX DEAL TRANSACTED ON 06 JUL 2010 USD / CAD EX RATE 0.9495774 WITH CITIBANK NEW	-4,974.20	6 Jul 10				0.00	-4,723.39	-4,737.56	-14.17

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 10 NOV 2010 CAD / USD EX RATE 1.0006 WITH CITIBANK NEW	204,000.00	10 Nov 10				0.00	203,877.67	203,015.38	-862.29
FX DEAL TRANSACTED ON 10 NOV 2010 USD / CAD EX RATE 0.9993005 WITH CITIBANK NEW	-204,000.00	10 Nov 10				0.00	-203,857.30	-199,403.74	4,453.56
FX DEAL TRANSACTED ON 15 NOV 2010 CAD / USD EX RATE 1.00712 WITH CITIBANK NEW	204,000.00	15 Nov 10				0.00	202,557.79	199,403.74	-3,154.05
FX DEAL TRANSACTED ON 15 NOV 2010 USD / CAD EX RATE 0.9923687 WITH CITIBANK NEW	-204,000.00	15 Nov 10				0.00	-202,443.21	-203,318.88	-875.67
FX DEAL TRANSACTED ON 16 NOV 2010 CAD / USD EX RATE 1.0233 WITH CITIBANK NEW	2,707,000.00	16 Nov 10				0.00	2,645,363.04	2,652,751.24	7,388.20
FX DEAL TRANSACTED ON 16 NOV 2010 CAD / USD EX RATE 1.023868 WITH CITIBANK NEW	5,444,000.00	16 Nov 10				0.00	5,317,091.66	5,425,823.49	108,731.83
FX DEAL TRANSACTED ON 16 NOV 2010 USD / CAD EX RATE 0.9766884 WITH CITIBANK NEW	-2,707,000.00	16 Nov 10				0.00	-2,643,895.50	-2,697,961.83	-54,066.33
FX DEAL TRANSACTED ON 16 NOV 2010 USD / CAD EX RATE 0.9772305 WITH CITIBANK NEW	-5,443,632.00	16 Nov 10				0.00	-5,319,683.38	-5,334,540.64	-14,857.26
FX DEAL TRANSACTED ON 29 APR 2010 CAD / USD EX RATE 1.005 WITH CITIBANK NEW YORK	38,000.00	29 Apr 10				0.00	37,810.95	37,839.18	28.23
FX DEAL TRANSACTED ON 29 APR 2010 USD / CAD EX RATE 0.9949605 WITH CITIBANK NEW	-38,000.00	29 Apr 10				0.00	-37,808.50	-36,192.20	1,616.30
Chinese yuan renminbi - CNY									
FX DEAL TRANSACTED ON 15 NOV 2010 CNY / USD EX RATE 6.6303 WITH CITIBANK NEW	2,069,586.50	15 Nov 10				0.00	312,140.70	311,783.32	-357.38
FX DEAL TRANSACTED ON 25 MAR 2010 CNY / USD EX RATE 6.8266 WITH CITIBANK NEW	1,099,251.00	25 Mar 10				0.00	161,024.67	161,015.23	-9.44
FX DEAL TRANSACTED ON 27 OCT 2010 CNY / USD EX RATE 6.4965 WITH CITIBANK NEW	3,144,213.50	27 Oct 10				0.00	483,985.76	486,732.64	2,746.88
FX DEAL TRANSACTED ON 27 OCT 2010 USD / CNY EX RATE 0.1497006 WITH CITIBANK NEW	-3,144,213.50	27 Oct 10				0.00	-470,690.64	-473,675.94	-2,985.30

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
Danish krone - DKK									
FX DEAL TRANSACTED ON 10 MAR 2010 USD / DKK EX RATE 0.1835738 WITH CITIBANK NEW	-32,349.96	10 Mar 10				0.00	-5,938.61	-5,945.05	-6.44
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUL 2010 USD / EUR EX RATE 1.2472 WITH CITIBANK NEW	-14,924.49	1 Jul 10				0.00	-18,613.82	-18,702.62	-88.80
FX DEAL TRANSACTED ON 02 JUN 2010 USD / EUR EX RATE 1.220292 WITH CITIBANK NEW	-24,796.20	2 Jun 10				0.00	-30,258.60	-30,255.08	3.52
FX DEAL TRANSACTED ON 03 AUG 2010 EUR / USD EX RATE 0.7559716 WITH CITIBANK NEW	7.55	3 Aug 10				0.00	9.99	9.98	-0.01
FX DEAL TRANSACTED ON 03 JUN 2010 USD / EUR EX RATE 1.219886 WITH CITIBANK NEW	-36,543.71	3 Jun 10				0.00	-44,579.16	-44,599.77	-20.61
FX DEAL TRANSACTED ON 03 MAY 2010 USD / EUR EX RATE 1.3169964 WITH CITIBANK NEW	-10,872.52	3 May 10				0.00	-14,319.07	-14,324.55	-5.48
FX DEAL TRANSACTED ON 04 MAY 2010 USD / EUR EX RATE 1.302597 WITH CITIBANK NEW	-84,969.07	4 May 10				0.00	-110,680.46	-110,740.18	-59.72
FX DEAL TRANSACTED ON 05 AUG 2010 USD / EUR EX RATE 1.316389 WITH CITIBANK NEW	-28,866.85	5 Aug 10				0.00	-38,000.00	-37,238.24	761.76
FX DEAL TRANSACTED ON 05 JAN 2010 EUR / USD EX RATE 0.6957974 WITH CITIBANK NEW	1,171,000.00	5 Jan 10				0.00	1,682,961.20	1,677,633.13	-5,328.07
FX DEAL TRANSACTED ON 05 JAN 2010 USD / EUR EX RATE 1.437171 WITH CITIBANK NEW	-1,171,000.00	5 Jan 10				0.00	-1,682,927.24	-1,657,667.70	25,259.54
FX DEAL TRANSACTED ON 05 MAY 2010 USD / EUR EX RATE 1.286394 WITH CITIBANK NEW	-29,991.55	5 May 10				0.00	-38,580.95	-38,584.13	-3.18
FX DEAL TRANSACTED ON 05 MAY 2010 USD / EUR EX RATE 1.286394 WITH CITIBANK NEW	-32,784.50	5 May 10				0.00	-42,173.78	-42,177.26	-3.48
FX DEAL TRANSACTED ON 06 DEC 2010 USD / EUR EX RATE 1.328615 WITH CITIBANK NEW	-19,516.00	6 Dec 10				0.00	-25,929.25	-25,929.93	-0.68

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 06 JAN 2010 USD / EUR EX.RATE 1.4401 WITH CITIBANK NEW	-1.98	6 Jan 10				0.00	-2.85	-2.84	0.01
FX DEAL TRANSACTED ON 06 MAY 2010 USD / EUR EX.RATE 1.271189 WITH CITIBANK NEW	-42,956.33	6 May 10				0.00	-54,605.61	-54,595.35	10.26
FX DEAL TRANSACTED ON 07 JUL 2010 USD / EUR EX.RATE 1.262495 WITH CITIBANK NEW	-9,863.91	7 Jul 10				0.00	-12,453.14	-12,461.08	-7.94
FX DEAL TRANSACTED ON 07 JUL 2010 USD / EUR EX.RATE 1.262495 WITH CITIBANK NEW	-23,123.40	7 Jul 10				0.00	-29,193.18	-29,211.79	-18.61
FX DEAL TRANSACTED ON 07 JUL 2010 USD / EUR EX.RATE 1.262595 WITH CITIBANK NEW	-39,365.76	7 Jul 10				0.00	-49,703.01	-49,730.77	-27.76
FX DEAL TRANSACTED ON 07 JUL 2010 USD / EUR EX.RATE 1.2646 WITH CITIBANK NEW	-62,974.80	7 Jul 10				0.00	-79,637.93	-79,852.05	-214.12
FX DEAL TRANSACTED ON 07 JUN 2010 USD / EUR EX.RATE 1.193486 WITH CITIBANK NEW	-12,976.41	7 Jun 10				0.00	-15,487.16	-15,480.86	6.30
FX DEAL TRANSACTED ON 07 JUN 2010 USD / EUR EX.RATE 1.194388 WITH CITIBANK NEW	-11,163.90	7 Jun 10				0.00	-13,334.03	-13,318.53	15.50
FX DEAL TRANSACTED ON 07 MAY 2010 USD / EUR EX.RATE 1.2725 WITH CITIBANK NEW	-58,344.00	7 May 10				0.00	-74,242.74	-74,910.78	-668.04
FX DEAL TRANSACTED ON 07 SEP 2010 EUR / USD EX.RATE 0.7882353 WITH CITIBANK NEW	0.67	7 Sep 10				0.00	0.85	0.85	0.00
FX DEAL TRANSACTED ON 08 JUL 2010 USD / EUR EX.RATE 1.2666 WITH CITIBANK NEW	-3,569.80	8 Jul 10				0.00	-4,521.51	-4,509.91	11.60
FX DEAL TRANSACTED ON 08 JUL 2010 USD / EUR EX.RATE 1.2666 WITH CITIBANK NEW	-8,604.51	8 Jul 10				0.00	-10,898.47	-10,870.51	27.96
FX DEAL TRANSACTED ON 09 JUL 2010 USD / EUR EX.RATE 1.264398 WITH CITIBANK NEW	-130.24	9 Jul 10				0.00	-164.68	-164.54	0.14
FX DEAL TRANSACTED ON 10 AUG 2010 USD / EUR EX.RATE 1.322001 WITH CITIBANK NEW	-17,625.60	10 Aug 10				0.00	-23,301.06	-23,067.50	233.56
FX DEAL TRANSACTED ON 10 MAY 2010 EUR / USD EX.RATE 0.7785694 WITH CITIBANK NEW	41.64	10 May 10				0.00	53.48	53.46	-0.02

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 10 NOV 2010 USD / EUR EX.RATE 1.3779 WITH CITIBANK NEW	-75,973.95	10 Nov 10				0.00	-104,684.51	-103,852.58	831.93
FX DEAL TRANSACTED ON 11 JUN 2010 USD / EUR EX.RATE 1.206691 WITH CITIBANK NEW	-33,020.81	11 Jun 10				0.00	-39,845.91	-39,933.72	-87.81
FX DEAL TRANSACTED ON 11 JUN 2010 USD / EUR EX.RATE 1.2072 WITH CITIBANK NEW	-374.31	11 Jun 10				0.00	-451.87	-459.54	-7.67
FX DEAL TRANSACTED ON 11 MAY 2010 USD / EUR EX.RATE 1.271294 WITH CITIBANK NEW	-8,727.62	11 May 10				0.00	-11,095.37	-11,075.79	19.58
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.2632 WITH CITIBANK NEW	-21,903.73	12 May 10				0.00	-27,668.79	-27,524.23	144.56
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.2632 WITH CITIBANK NEW	-72,288.45	12 May 10				0.00	-91,314.77	-90,837.67	477.10
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.263296 WITH CITIBANK NEW	-36,825.63	12 May 10				0.00	-46,521.67	-46,696.74	-175.07
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.263296 WITH CITIBANK NEW	-46,911.75	12 May 10				0.00	-59,263.43	-59,486.45	-223.02
FX DEAL TRANSACTED ON 13 APR 2010 USD / EUR EX.RATE 1.3591 WITH CITIBANK NEW	-27,580.13	13 Apr 10				0.00	-37,484.15	-37,582.06	-97.91
FX DEAL TRANSACTED ON 13 JAN 2010 EUR / USD EX.RATE 0.6891799 WITH CITIBANK NEW	121,000.00	13 Jan 10				0.00	175,571.00	175,135.40	-435.60
FX DEAL TRANSACTED ON 13 JAN 2010 USD / EUR EX.RATE 1.450965 WITH CITIBANK NEW	-121,000.00	13 Jan 10				0.00	-175,566.77	-171,287.61	4,279.16
FX DEAL TRANSACTED ON 13 JUL 2010 USD / EUR EX.RATE 1.2721 WITH CITIBANK NEW	-16,057.46	13 Jul 10				0.00	-20,426.69	-20,440.34	-13.65
FX DEAL TRANSACTED ON 13 JUL 2010 USD / EUR EX.RATE 1.2721 WITH CITIBANK NEW	-1,481.06	13 Jul 10				0.00	-1,884.06	-1,885.32	-1.26
FX DEAL TRANSACTED ON 13 MAY 2010 EUR / USD EX.RATE 0.7945336 WITH CITIBANK NEW	898,000.00	13 May 10				0.00	1,130,222.80	1,107,727.90	-22,494.90
FX DEAL TRANSACTED ON 13 MAY 2010 USD / EUR EX.RATE 1.258627 WITH CITIBANK NEW	-898,000.00	13 May 10				0.00	-1,130,247.05	-1,127,618.54	2,628.51

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 14 JAN 2010 USD / EUR EX.RATE 1.4497 WITH CITIBANK NEW	-160.84	14 Jan 10				0.00	-233.17	-231.36	1.81
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX.RATE 1.238193 WITH CITIBANK NEW	-40,269.91	14 May 10				0.00	-49,861.92	-50,035.36	-173.44
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX.RATE 1.238193 WITH CITIBANK NEW	-22,666.26	14 May 10				0.00	-28,065.20	-28,162.83	-97.63
FX DEAL TRANSACTED ON 16 FEB 2010 EUR / USD EX.RATE 0.7275902 WITH CITIBANK NEW	1,405,000.00	16 Feb 10				0.00	1,931,032.00	1,918,457.24	-12,574.76
FX DEAL TRANSACTED ON 16 FEB 2010 USD / EUR EX.RATE 1.37422 WITH CITIBANK NEW	-1,405,000.00	16 Feb 10				0.00	-1,930,779.10	-1,877,150.21	53,628.89
FX DEAL TRANSACTED ON 17 JUN 2010 USD / EUR EX.RATE 1.23678 WITH CITIBANK NEW	-56,050.27	17 Jun 10				0.00	-69,321.85	-69,250.11	71.74
FX DEAL TRANSACTED ON 17 JUN 2010 USD / EUR EX.RATE 1.23678 WITH CITIBANK NEW	-27,797.55	17 Jun 10				0.00	-34,379.45	-34,343.87	35.58
FX DEAL TRANSACTED ON 17 NOV 2010 EUR / USD EX.RATE 0.7388253 WITH CITIBANK NEW	382,000.00	17 Nov 10				0.00	517,037.00	519,863.83	2,826.83
FX DEAL TRANSACTED ON 17 NOV 2010 EUR / USD EX.RATE 0.7391147 WITH CITIBANK NEW	209,000.00	17 Nov 10				0.00	282,770.73	280,383.14	-2,387.59
FX DEAL TRANSACTED ON 17 NOV 2010 USD / EUR EX.RATE 1.35297 WITH CITIBANK NEW	-382,000.00	17 Nov 10				0.00	-516,834.54	-512,470.61	4,363.93
FX DEAL TRANSACTED ON 17 NOV 2010 USD / EUR EX.RATE 1.3535 WITH CITIBANK NEW	-209,000.00	17 Nov 10				0.00	-282,881.50	-284,428.12	-1,546.62
FX DEAL TRANSACTED ON 18 MAY 2010 EUR / USD EX.RATE 0.8146507 WITH CITIBANK NEW	125,000.00	18 May 10				0.00	153,440.00	160,225.00	6,785.00
FX DEAL TRANSACTED ON 18 MAY 2010 EUR / USD EX.RATE 0.8149906 WITH CITIBANK NEW	300,000.00	18 May 10				0.00	368,102.40	370,035.01	1,932.61
FX DEAL TRANSACTED ON 18 MAY 2010 USD / EUR EX.RATE 1.226994 WITH CITIBANK NEW	-125,000.00	18 May 10				0.00	-153,374.25	-154,668.74	-1,294.49
FX DEAL TRANSACTED ON 18 MAY 2010 USD / EUR EX.RATE 1.22752 WITH CITIBANK NEW	-300,000.00	18 May 10				0.00	-368,256.00	-384,540.01	-16,284.01

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 18 NOV 2010 USD / EUR EX.RATE 1.362084 WITH CITIBANK NEW	-1,161.98	18 Nov 10				0.00	-1,582.71	-1,580.53	2.18
FX DEAL TRANSACTED ON 19 JUL 2010 USD / EUR EX.RATE 1.2959 WITH CITIBANK NEW	-7,580.53	19 Jul 10				0.00	-9,823.61	-9,766.76	56.85
FX DEAL TRANSACTED ON 19 JUL 2010 USD / EUR EX.RATE 1.2959 WITH CITIBANK NEW	-1,918.68	19 Jul 10				0.00	-2,486.42	-2,472.03	14.39
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX.RATE 0.8105698 WITH CITIBANK NEW	1,018,000.00	19 May 10				0.00	1,255,906.60	1,278,302.54	22,395.94
FX DEAL TRANSACTED ON 19 MAY 2010 USD / EUR EX.RATE 1.229393 WITH CITIBANK NEW	-46,513.91	19 May 10				0.00	-57,183.88	-57,381.88	-198.00
FX DEAL TRANSACTED ON 19 MAY 2010 USD / EUR EX.RATE 1.23454 WITH CITIBANK NEW	-1,018,000.00	19 May 10				0.00	-1,256,761.72	-1,288,431.78	-31,670.06
FX DEAL TRANSACTED ON 20 AUG 2010 USD / EUR EX.RATE 1.268493 WITH CITIBANK NEW	-18,920.09	20 Aug 10				0.00	-24,000.00	-24,101.36	-101.36
FX DEAL TRANSACTED ON 20 JUL 2010 EUR / USD EX.RATE 0.7757079 WITH CITIBANK NEW	46,542.48	20 Jul 10				0.00	60,000.00	58,906.49	-1,093.51
FX DEAL TRANSACTED ON 20 OCT 2010 USD / EUR EX.RATE 1.397319 WITH CITIBANK NEW	-2.69	20 Oct 10				0.00	-3.76	-3.76	0.00
FX DEAL TRANSACTED ON 21 JUN 2010 USD / EUR EX.RATE 1.232695 WITH CITIBANK NEW	-259.97	21 Jun 10				0.00	-320.46	-321.84	-1.38
FX DEAL TRANSACTED ON 21 MAY 2010 EUR / USD EX.RATE 0.7944705 WITH CITIBANK NEW	160,868.95	21 May 10				0.00	202,485.75	199,123.58	-3,362.17
FX DEAL TRANSACTED ON 21 MAY 2010 EUR / USD EX.RATE 0.7947192 WITH CITIBANK NEW	1,262,200.04	21 May 10				0.00	1,588,233.88	1,545,311.45	-42,922.43
FX DEAL TRANSACTED ON 21 MAY 2010 USD / EUR EX.RATE 1.25896 WITH CITIBANK NEW	-1,262,000.00	21 May 10				0.00	-1,588,807.52	-1,617,631.62	-28,824.10
FX DEAL TRANSACTED ON 21 OCT 2010 EUR / USD EX.RATE 0.7183908 WITH CITIBANK NEW	4,965,000.00	21 Oct 10				0.00	6,911,280.00	6,940,325.64	29,045.64
FX DEAL TRANSACTED ON 21 OCT 2010 EUR / USD EX.RATE 0.7183908 WITH CITIBANK NEW	1,645,000.00	21 Oct 10				0.00	2,289,840.00	2,299,463.38	9,623.38

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 21 OCT 2010 USD / EUR EX.RATE 1.390355 WITH CITIBANK NEW	-4,965,000.00	21 Oct 10				0.00	-6,903,112.58	-6,660,594.10	242,518.48
FX DEAL TRANSACTED ON 21 OCT 2010 USD / EUR EX.RATE 1.390355 WITH CITIBANK NEW	-1,645,000.00	21 Oct 10				0.00	-2,287,133.98	-2,206,782.94	80,351.04
FX DEAL TRANSACTED ON 22 DEC 2010 USD / EUR EX.RATE 1.3088 WITH CITIBANK NEW	-1,292.78	22 Dec 10				0.00	-1,691.99	-1,689.41	2.58
FX DEAL TRANSACTED ON 23 AUG 2010 USD / EUR EX.RATE 1.2666 WITH CITIBANK NEW	-8,652.60	23 Aug 10				0.00	-10,959.38	-10,974.09	-14.71
FX DEAL TRANSACTED ON 24 JUN 2010 USD / EUR EX.RATE 1.2341 WITH CITIBANK NEW	-5,315.84	24 Jun 10				0.00	-6,560.28	-6,534.23	26.05
FX DEAL TRANSACTED ON 25 JAN 2010 USD / EUR EX.RATE 1.4144 WITH CITIBANK NEW	-7,054.75	25 Jan 10				0.00	-9,978.24	-9,917.22	61.02
FX DEAL TRANSACTED ON 26 MAY 2010 EUR / USD EX.RATE 0.820082 WITH CITIBANK NEW	830,077.92	26 May 10				0.00	1,012,280.02	1,018,090.53	5,810.51
FX DEAL TRANSACTED ON 26 MAY 2010 USD / EUR EX.RATE 1.2195 WITH CITIBANK NEW	-80,924.76	26 May 10				0.00	-98,687.74	-99,254.21	-566.47
FX DEAL TRANSACTED ON 26 MAY 2010 USD / EUR EX.RATE 1.2195 WITH CITIBANK NEW	-36,244.00	26 May 10				0.00	-44,199.56	-44,453.26	-253.70
FX DEAL TRANSACTED ON 28 JAN 2010 USD / EUR EX.RATE 1.3974 WITH CITIBANK NEW	-19,554.80	28 Jan 10				0.00	-27,325.88	-27,180.20	145.68
FX DEAL TRANSACTED ON 28 JUL 2010 EUR / USD EX.RATE 0.7693491 WITH CITIBANK NEW	268,000.00	28 Jul 10				0.00	348,346.40	350,677.98	2,331.58
FX DEAL TRANSACTED ON 28 JUL 2010 USD / EUR EX.RATE 1.299734 WITH CITIBANK NEW	-268,000.00	28 Jul 10				0.00	-348,328.71	-339,194.22	9,134.49
FX DEAL TRANSACTED ON 28 MAY 2010 USD / EUR EX.RATE 1.229901 WITH CITIBANK NEW	-24,382.58	28 May 10				0.00	-29,988.16	-29,960.10	28.06
FX DEAL TRANSACTED ON 28 MAY 2010 USD / EUR EX.RATE 1.229901 WITH CITIBANK NEW	-155,936.23	28 May 10				0.00	-191,786.13	-191,606.64	179.49
FX DEAL TRANSACTED ON 28 MAY 2010 USD / EUR EX.RATE 1.229901 WITH CITIBANK NEW	-26,727.87	28 May 10				0.00	-32,872.63	-32,841.87	30.76

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 29 JUL 2010 EUR / USD EX.RATE 0.7641743 WITH CITIBANK NEW	6,212.04	29 Jul 10				0.00	8,129.09	8,128.45	-0.64
FX DEAL TRANSACTED ON 30 NOV 2010 EUR / USD EX.RATE 0.7674444 WITH CITIBANK NEW	210,000.00	30 Nov 10				0.00	273,635.46	281,716.97	8,081.51
FX DEAL TRANSACTED ON 30 NOV 2010 USD / EUR EX.RATE 1.29882 WITH CITIBANK NEW	-1,980,000.00	30 Nov 10				0.00	-2,571,663.60	-2,586,474.13	-14,810.53
FX DEAL TRANSACTED ON 30 NOV 2010 USD / EUR EX.RATE 1.3033 WITH CITIBANK NEW	-210,000.00	30 Nov 10				0.00	-273,693.00	-274,323.01	-630.01
FX DEAL TRANSACTED ON 31 MAR 2010 EUR / USD EX.RATE 0.740141 WITH CITIBANK NEW	988,000.00	31 Mar 10				0.00	1,334,880.87	1,336,862.76	1,981.89
FX DEAL TRANSACTED ON 31 MAR 2010 USD / EUR EX.RATE 1.351128 WITH CITIBANK NEW	-988,000.00	31 Mar 10				0.00	-1,334,914.46	-1,320,017.37	14,897.09
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 02 NOV 2010 USD / HKD EX.RATE 0.1290123 WITH CITIBANK NEW	-158,760.00	2 Nov 10				0.00	-20,481.99	-20,483.05	-1.06
FX DEAL TRANSACTED ON 05 MAR 2010 USD / HKD EX.RATE 0.1288145 WITH CITIBANK NEW	-26,520.00	5 Mar 10				0.00	-3,416.16	-3,418.21	-2.05
FX DEAL TRANSACTED ON 07 JUN 2010 USD / HKD EX.RATE 0.1281296 WITH CITIBANK NEW	-159,660.00	7 Jun 10				0.00	-20,457.17	-20,455.73	1.44
FX DEAL TRANSACTED ON 07 JUN 2010 USD / HKD EX.RATE 0.1281296 WITH CITIBANK NEW	-381,130.92	7 Jun 10				0.00	-48,834.14	-48,830.70	3.44
FX DEAL TRANSACTED ON 08 SEP 2010 USD / HKD EX.RATE 0.1287084 WITH CITIBANK NEW	-314,640.00	8 Sep 10				0.00	-40,496.81	-40,498.12	-1.31
FX DEAL TRANSACTED ON 09 SEP 2010 USD / HKD EX.RATE 0.1287117 WITH CITIBANK NEW	-388,206.00	9 Sep 10				0.00	-49,966.66	-49,982.43	-15.77
FX DEAL TRANSACTED ON 19 JAN 2010 USD / HKD EX.RATE 0.1288029 WITH CITIBANK NEW	-103,032.00	19 Jan 10				0.00	-13,270.82	-13,265.35	5.47
FX DEAL TRANSACTED ON 20 AUG 2010 USD / HKD EX.RATE 0.1285975 WITH CITIBANK NEW	-235,940.60	20 Aug 10				0.00	-30,341.37	-30,344.89	-3.52

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 20 MAY 2010 USD / HKD EX.RATE 0.1281558 WITH CITIBANK NEW	-224,420.00	20 May 10				0.00	-28,760.73	-28,768.48	-7.75
FX DEAL TRANSACTED ON 20 SEP 2010 USD / HKD EX.RATE 0.1287896 WITH CITIBANK NEW	-400,187.47	20 Sep 10				0.00	-51,540.00	-51,553.94	-13.94
FX DEAL TRANSACTED ON 20 SEP 2010 USD / HKD EX.RATE 0.1287896 WITH CITIBANK NEW	-23,706.54	20 Sep 10				0.00	-3,053.16	-3,053.98	-0.82
FX DEAL TRANSACTED ON 20 SEP 2010 USD / HKD EX.RATE 0.1287896 WITH CITIBANK NEW	-152,334.00	20 Sep 10				0.00	-19,619.04	-19,624.35	-5.31
FX DEAL TRANSACTED ON 21 JUL 2010 USD / HKD EX.RATE 0.1286157 WITH CITIBANK NEW	-3,890.34	21 Jul 10				0.00	-500.36	-500.43	-0.07
FX DEAL TRANSACTED ON 26 MAR 2010 HKD / USD EX.RATE 7.7623 WITH CITIBANK NEW	1,266,040.94	26 Mar 10				0.00	163,101.26	163,098.11	-3.15
FX DEAL TRANSACTED ON 28 JUN 2010 USD / HKD EX.RATE 0.1285 WITH CITIBANK NEW	-774,006.65	28 Jun 10				0.00	-99,459.87	-99,430.48	29.39
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 14 SEP 2010 IDR / USD EX.RATE 9320.0 WITH CITIBANK NEW	3,818,410,000.00	14 Sep 10				0.00	409,700.64	410,471.38	770.74
FX DEAL TRANSACTED ON 14 SEP 2010 USD / IDR EX.RATE 0.0001117 WITH CITIBANK NEW	-3,818,410,000.00	14 Sep 10				0.00	-426,399.78	-425,094.35	1,305.43
FX DEAL TRANSACTED ON 15 SEP 2010 IDR / USD EX.RATE 8975.0 WITH CITIBANK NEW	3,818,410,000.00	15 Sep 10				0.00	425,449.58	425,094.35	-355.23
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	-1,100,376.00	1 Jul 10				0.00	-12,554.20	-12,541.33	12.87
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	-3,556,320.00	1 Jul 10				0.00	-40,574.10	-40,532.48	41.62
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	-2,026,377.00	1 Jul 10				0.00	-23,118.96	-23,095.25	23.71

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	-2,946,240.00	1 Jul 10				0.00	-33,613.69	-33,579.21	34.48
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	-1,064,850.00	1 Jul 10				0.00	-12,148.89	-12,136.43	12.46
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	-1,039,113.00	1 Jul 10				0.00	-11,855.25	-11,843.09	12.16
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	-1,831,635.00	1 Jul 10				0.00	-20,897.15	-20,875.71	21.44
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	-766,087.00	1 Jul 10				0.00	-8,740.30	-8,731.33	8.97
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	-273,792.00	1 Jul 10				0.00	-3,123.70	-3,120.49	3.21
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	-3,682,800.00	1 Jul 10				0.00	-42,017.11	-41,974.01	43.10
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	-3,525,662.00	1 Jul 10				0.00	-40,224.32	-40,183.06	41.26
FX DEAL TRANSACTED ON 01 MAR 2010 USD / JPY EX.RATE 0.0112133 WITH CITIBANK NEW	-292,950.00	1 Mar 10				0.00	-3,284.93	-3,290.46	-5.53
FX DEAL TRANSACTED ON 01 OCT 2010 USD / JPY EX.RATE 0.0119947 WITH CITIBANK NEW	-1,934,400.00	1 Oct 10				0.00	-23,202.59	-23,194.25	8.34
FX DEAL TRANSACTED ON 02 JUN 2010 USD / JPY EX.RATE 0.0108283 WITH CITIBANK NEW	-2,007,684.00	2 Jun 10				0.00	-21,739.71	-21,756.44	-16.73
FX DEAL TRANSACTED ON 02 JUN 2010 USD / JPY EX.RATE 0.0108283 WITH CITIBANK NEW	-483,135.00	2 Jun 10				0.00	-5,231.51	-5,235.53	-4.02
FX DEAL TRANSACTED ON 02 SEP 2010 USD / JPY EX.RATE 0.011868 WITH CITIBANK NEW	-2,972,280.00	2 Sep 10				0.00	-35,275.10	-35,287.67	-12.57
FX DEAL TRANSACTED ON 03 JUN 2010 USD / JPY EX.RATE 0.0108269 WITH CITIBANK NEW	-1,789,785.00	3 Jun 10				0.00	-19,377.89	-19,367.87	10.02
FX DEAL TRANSACTED ON 04 JUN 2010 USD / JPY EX.RATE 0.0108919 WITH CITIBANK NEW	-1,495,440.00	4 Jun 10				0.00	-16,288.17	-16,269.82	18.35

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 05 APR 2010 USD / JPY EX.RATE 0.0105909 WITH CITIBANK NEW	-2,032,050.00	5 Apr 10				0.00	-21,521.23	-21,506.59	14.64
FX DEAL TRANSACTED ON 06 DEC 2010 USD / JPY EX.RATE 0.0120933 WITH CITIBANK NEW	-919,305.00	6 Dec 10				0.00	-11,117.42	-11,124.89	-7.47
FX DEAL TRANSACTED ON 07 DEC 2010 USD / JPY EX.RATE 0.0120321 WITH CITIBANK NEW	-624,960.00	7 Dec 10				0.00	-7,519.61	-7,562.90	-43.29
FX DEAL TRANSACTED ON 07 DEC 2010 USD / JPY EX.RATE 0.0120321 WITH CITIBANK NEW	-1,100,376.00	7 Dec 10				0.00	-13,239.88	-13,316.10	-76.22
FX DEAL TRANSACTED ON 07 DEC 2010 USD / JPY EX.RATE 0.0120321 WITH CITIBANK NEW	-1,088,100.00	7 Dec 10				0.00	-13,092.18	-13,167.54	-75.36
FX DEAL TRANSACTED ON 07 JUN 2010 USD / JPY EX.RATE 0.0109016 WITH CITIBANK NEW	-2,125,050.00	7 Jun 10				0.00	-23,166.36	-23,352.20	-185.84
FX DEAL TRANSACTED ON 08 JUN 2010 USD / JPY EX.RATE 0.0109493 WITH CITIBANK NEW	-3,013,200.00	8 Jun 10				0.00	-32,992.44	-32,941.95	50.49
FX DEAL TRANSACTED ON 08 JUN 2010 USD / JPY EX.RATE 0.0109493 WITH CITIBANK NEW	-1,979,040.00	8 Jun 10				0.00	-21,669.11	-21,635.95	33.16
FX DEAL TRANSACTED ON 09 DEC 2010 USD / JPY EX.RATE 0.0119204 WITH CITIBANK NEW	-3,525,662.00	9 Dec 10				0.00	-42,027.20	-42,007.17	20.03
FX DEAL TRANSACTED ON 09 SEP 2010 JPY / USD EX.RATE 83.763 WITH CITIBANK NEW	150,773,400.00	9 Sep 10				0.00	1,800,000.00	1,815,562.65	15,562.65
FX DEAL TRANSACTED ON 11 MAR 2010 JPY / USD EX.RATE 90.51 WITH CITIBANK NEW YORK	199,183,000.00	11 Mar 10				0.00	2,200,673.96	2,201,768.64	1,094.68
FX DEAL TRANSACTED ON 11 MAR 2010 USD / JPY EX.RATE 0.0110507 WITH CITIBANK NEW	-199,183,000.00	11 Mar 10				0.00	-2,201,104.40	-2,159,282.35	41,822.05
FX DEAL TRANSACTED ON 12 MAY 2010 USD / JPY EX.RATE 0.0107319 WITH CITIBANK NEW	-1,132,740.00	12 May 10				0.00	-12,156.47	-12,231.29	-74.82
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120018 WITH CITIBANK NEW	-2,259,900.00	13 Dec 10				0.00	-27,122.91	-27,004.84	118.07
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120018 WITH CITIBANK NEW	-1,650,285.00	13 Dec 10				0.00	-19,806.42	-19,720.20	86.22

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120018 WITH CITIBANK NEW	-1,277,820.00	13 Dec 10				0.00	-15,336.16	-15,269.40	66.76
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120018 WITH CITIBANK NEW	-2,166,900.00	13 Dec 10				0.00	-26,006.74	-25,893.53	113.21
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120019 WITH CITIBANK NEW	-3,556,320.00	13 Dec 10				0.00	-42,682.67	-42,572.81	109.86
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120019 WITH CITIBANK NEW	-2,403,027.00	13 Dec 10				0.00	-28,840.94	-28,766.71	74.23
FX DEAL TRANSACTED ON 15 NOV 2010 USD / JPY EX.RATE 0.0120525 WITH CITIBANK NEW	-2,101,428.00	15 Nov 10				0.00	-25,327.56	-25,222.69	104.87
FX DEAL TRANSACTED ON 16 NOV 2010 USD / JPY EX.RATE 0.0119962 WITH CITIBANK NEW	-1,653,912.00	16 Nov 10				0.00	-19,840.64	-19,851.31	-10.67
FX DEAL TRANSACTED ON 18 MAY 2010 JPY / USD EX.RATE 92.4481 WITH CITIBANK NEW	9,500,000.00	18 May 10				0.00	102,760.36	103,632.60	872.24
FX DEAL TRANSACTED ON 18 MAY 2010 USD / JPY EX.RATE 0.0108143 WITH CITIBANK NEW	-9,500,000.00	18 May 10				0.00	-102,736.02	-103,989.93	-1,253.91
FX DEAL TRANSACTED ON 19 APR 2010 USD / JPY EX.RATE 0.0108222 WITH CITIBANK NEW	-19,404,525.00	19 Apr 10				0.00	-210,000.00	-210,918.75	-918.75
FX DEAL TRANSACTED ON 20 SEP 2010 USD / JPY EX.RATE 0.0116564 WITH CITIBANK NEW	-1,818,150.00	20 Sep 10				0.00	-21,193.03	-21,307.28	-114.25
FX DEAL TRANSACTED ON 22 NOV 2010 USD / JPY EX.RATE 0.0119773 WITH CITIBANK NEW	-525,450.00	22 Nov 10				0.00	-6,293.45	-6,333.78	-40.33
FX DEAL TRANSACTED ON 24 JUN 2010 USD / JPY EX.RATE 0.011157 WITH CITIBANK NEW	-5,004,888.00	24 Jun 10				0.00	-55,839.43	-56,055.19	-215.76
FX DEAL TRANSACTED ON 25 JUN 2010 USD / JPY EX.RATE 0.0111807 WITH CITIBANK NEW	-1,221,782.00	25 Jun 10				0.00	-13,660.35	-13,690.97	-30.62
FX DEAL TRANSACTED ON 28 JUN 2010 USD / JPY EX.RATE 0.0111869 WITH CITIBANK NEW	-646,164.00	28 Jun 10				0.00	-7,228.59	-7,305.83	-77.24
FX DEAL TRANSACTED ON 28 JUN 2010 USD / JPY EX.RATE 0.0111869 WITH CITIBANK NEW	-1,757,700.00	28 Jun 10				0.00	-19,663.27	-19,873.37	-210.10

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 29 JUN 2010 USD / JPY EX RATE 0.0112956 WITH CITIBANK NEW	-2,697,000.00	29 Jun 10				0.00	-30,464.25	-30,478.02	-13.77
FX DEAL TRANSACTED ON 29 JUN 2010 USD / JPY EX RATE 0.0112956 WITH CITIBANK NEW	-157,635.00	29 Jun 10				0.00	-1,780.58	-1,781.39	-0.81
FX DEAL TRANSACTED ON 29 MAR 2010 USD / JPY EX RATE 0.0108108 WITH CITIBANK NEW	-2,548,665.00	29 Mar 10				0.00	-27,553.14	-27,405.00	148.14
FX DEAL TRANSACTED ON 29 NOV 2010 USD / JPY EX RATE 0.0118694 WITH CITIBANK NEW	-1,794,900.00	29 Nov 10				0.00	-21,304.45	-21,426.53	-122.08
FX DEAL TRANSACTED ON 29 NOV 2010 USD / JPY EX RATE 0.0118694 WITH CITIBANK NEW	-2,749,009.00	29 Nov 10				0.00	-32,629.19	-32,816.15	-186.96
FX DEAL TRANSACTED ON 30 AUG 2010 USD / JPY EX RATE 0.0118106 WITH CITIBANK NEW	-2,347,734.00	30 Aug 10				0.00	-27,728.05	-27,959.20	-231.15
FX DEAL TRANSACTED ON 30 AUG 2010 USD / JPY EX RATE 0.0118106 WITH CITIBANK NEW	-2,429,625.00	30 Aug 10				0.00	-28,695.23	-28,934.44	-239.21
Mexican peso - MXN									
FX DEAL TRANSACTED ON 07 SEP 2010 MXN / USD EX RATE 13.26 WITH CITIBANK NEW YORK	2,888,107.00	7 Sep 10				0.00	217,805.96	233,372.95	15,566.99
FX DEAL TRANSACTED ON 07 SEP 2010 USD / MXN EX RATE 0.0765697 WITH CITIBANK NEW	-2,888,107.00	7 Sep 10				0.00	-221,141.42	-228,317.88	-7,176.46
FX DEAL TRANSACTED ON 19 APR 2010 USD / MXN EX RATE 0.0814996 WITH CITIBANK NEW	-352,170.00	19 Apr 10				0.00	-28,701.71	-28,810.78	-109.07
FX DEAL TRANSACTED ON 26 JUL 2010 MXN / USD EX RATE 12.7757 WITH CITIBANK NEW	240,000.00	26 Jul 10				0.00	18,785.66	18,973.08	187.42
FX DEAL TRANSACTED ON 26 JUL 2010 USD / MXN EX RATE 0.0787402 WITH CITIBANK NEW	-240,000.00	26 Jul 10				0.00	-18,897.64	-18,981.41	-83.77
FX DEAL TRANSACTED ON 29 MAR 2010 MXN / USD EX RATE 12.484987 WITH CITIBANK NEW	263,892.14	29 Mar 10				0.00	21,136.76	21,651.45	514.69
FX DEAL TRANSACTED ON 29 MAR 2010 USD / MXN EX RATE 0.0802736 WITH CITIBANK NEW	-263,892.14	29 Mar 10				0.00	-21,183.56	-21,249.49	-65.93

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 NOV 2010 NOK / USD EX RATE 5.9039 WITH CITIBANK NEW	31,904,000.00	1 Nov 10				0.00	5,403,885.57	5,479,709.17	75,823.60
FX DEAL TRANSACTED ON 01 NOV 2010 USD / NOK EX RATE 0.1702128 WITH CITIBANK NEW	-31,904,000.00	1 Nov 10				0.00	-5,430,468.09	-5,452,230.61	-21,762.52
FX DEAL TRANSACTED ON 16 JUN 2010 NOK / USD EX RATE 6.42775 WITH CITIBANK NEW	8,604,000.00	16 Jun 10				0.00	1,338,571.04	1,422,442.65	83,871.61
FX DEAL TRANSACTED ON 16 JUN 2010 USD / NOK EX RATE 0.1562476 WITH CITIBANK NEW	-8,604,000.00	16 Jun 10				0.00	-1,344,353.99	-1,353,702.86	-9,348.87
FX DEAL TRANSACTED ON 16 SEP 2010 NOK / USD EX RATE 6.111684 WITH CITIBANK NEW	8,604,000.00	16 Sep 10				0.00	1,407,795.30	1,470,379.64	62,584.34
FX DEAL TRANSACTED ON 16 SEP 2010 USD / NOK EX RATE 0.1639904 WITH CITIBANK NEW	-8,604,000.00	16 Sep 10				0.00	-1,410,973.15	-1,422,442.65	-11,469.50
FX DEAL TRANSACTED ON 22 JAN 2010 NOK / USD EX RATE 5.82193 WITH CITIBANK NEW	8,604,000.00	22 Jan 10				0.00	1,477,860.43	1,445,224.58	-32,635.85
FX DEAL TRANSACTED ON 22 JAN 2010 USD / NOK EX RATE 0.1722 WITH CITIBANK NEW	-8,603,640.25	22 Jan 10				0.00	-1,481,547.09	-1,467,296.58	14,250.51
FX DEAL TRANSACTED ON 27 SEP 2010 USD / NOK EX RATE 0.1696669 WITH CITIBANK NEW	-215,546.16	27 Sep 10				0.00	-36,571.06	-36,688.71	-117.65
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 01 MAR 2010 SGD / USD EX RATE 1.4077 WITH CITIBANK NEW	213,885.59	1 Mar 10				0.00	151,939.75	159,938.38	7,998.63
FX DEAL TRANSACTED ON 01 MAR 2010 USD / SGD EX RATE 0.7109847 WITH CITIBANK NEW	-213,885.59	1 Mar 10				0.00	-152,069.38	-153,328.50	-1,259.12
FX DEAL TRANSACTED ON 08 FEB 2010 SGD / USD EX RATE 1.4224 WITH CITIBANK NEW	6,632.00	8 Feb 10				0.00	4,662.54	4,751.23	88.69
FX DEAL TRANSACTED ON 08 FEB 2010 USD / SGD EX RATE 0.7035812 WITH CITIBANK NEW	-6,632.00	8 Feb 10				0.00	-4,666.15	-4,674.70	-8.55

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
South African rand - ZAR									
FX DEAL TRANSACTED ON 02 MAR 2010 USD / ZAR EX.RATE 0.131676 WITH CITIBANK NEW	-72,485.00	2 Mar 10				0.00	-9,544.53	-9,666.28	-121.75
FX DEAL TRANSACTED ON 17 MAR 2010 USD / ZAR EX.RATE 0.1370774 WITH CITIBANK NEW	-41,520.00	17 Mar 10				0.00	-5,691.45	-5,698.99	-7.54
FX DEAL TRANSACTED ON 21 SEP 2010 USD / ZAR EX.RATE 0.1402741 WITH CITIBANK NEW	-93,420.00	21 Sep 10				0.00	-13,104.41	-13,298.88	-194.47
FX DEAL TRANSACTED ON 21 SEP 2010 USD / ZAR EX.RATE 0.1402741 WITH CITIBANK NEW	-232,227.43	21 Sep 10				0.00	-32,575.49	-33,058.93	-483.44
South Korean won - KRW									
FX DEAL TRANSACTED ON 02 FEB 2010 KRW / USD EX.RATE 1158.6 WITH CITIBANK NEW	11,586,000.00	2 Feb 10				0.00	10,000.00	9,985.78	-14.22
FX DEAL TRANSACTED ON 02 FEB 2010 USD / KRW EX.RATE 0.0008565 WITH CITIBANK NEW	-11,676,000.00	2 Feb 10				0.00	-10,000.00	-10,540.76	-540.76
FX DEAL TRANSACTED ON 03 FEB 2010 KRW / USD EX.RATE 1152.7 WITH CITIBANK NEW	11,527,000.00	3 Feb 10				0.00	10,000.00	9,934.93	-65.07
FX DEAL TRANSACTED ON 03 FEB 2010 USD / KRW EX.RATE 0.0008607 WITH CITIBANK NEW	-11,619,000.00	3 Feb 10				0.00	-10,000.00	-10,489.30	-489.30
FX DEAL TRANSACTED ON 09 FEB 2010 USD / KRW EX.RATE 0.0008572 WITH CITIBANK NEW	-257,785,500.00	9 Feb 10				0.00	-220,971.63	-222,181.00	-1,209.37
FX DEAL TRANSACTED ON 10 NOV 2010 KRW / USD EX.RATE 1114.3 WITH CITIBANK NEW	3,520,192,131.00	10 Nov 10				0.00	3,159,106.28	3,177,929.16	18,822.88
FX DEAL TRANSACTED ON 18 OCT 2010 KRW / USD EX.RATE 1121.8 WITH CITIBANK NEW	1,342,000,000.00	18 Oct 10				0.00	1,196,291.67	1,175,931.34	-20,360.33
FX DEAL TRANSACTED ON 18 OCT 2010 USD / KRW EX.RATE 0.0008957 WITH CITIBANK NEW	-1,342,000,000.00	18 Oct 10				0.00	-1,201,970.44	-1,211,519.36	-9,548.92
FX DEAL TRANSACTED ON 21 OCT 2010 KRW / USD EX.RATE 1129.5 WITH CITIBANK NEW	1,489,100,000.00	21 Oct 10				0.00	1,318,370.96	1,304,828.14	-13,542.82

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 21 OCT 2010 USD / KRW EX.RATE 0.0008876 WITH CITIBANK NEW	-1,489,100,000.00	21 Oct 10				0.00	-1,321,764.60	-1,344,317.05	-22,552.45
FX DEAL TRANSACTED ON 25 JAN 2010 KRW / USD EX.RATE 1159.0 WITH CITIBANK NEW	57,950,000.00	25 Jan 10				0.00	50,000.00	52,315.61	2,315.61
FX DEAL TRANSACTED ON 25 JAN 2010 USD / KRW EX.RATE 0.0008692 WITH CITIBANK NEW	-57,525,000.00	25 Jan 10				0.00	-50,000.00	-49,579.83	420.17
FX DEAL TRANSACTED ON 25 JUN 2010 KRW / USD EX.RATE 1203.2 WITH CITIBANK NEW	144,040,000.00	25 Jun 10				0.00	119,714.10	130,035.21	10,321.11
FX DEAL TRANSACTED ON 25 JUN 2010 USD / KRW EX.RATE 0.0008328 WITH CITIBANK NEW	-144,040,000.00	25 Jun 10				0.00	-119,953.36	-121,917.98	-1,964.62
FX DEAL TRANSACTED ON 25 OCT 2010 KRW / USD EX.RATE 1120.0 WITH CITIBANK NEW	919,000,000.00	25 Oct 10				0.00	820,535.71	805,276.38	-15,259.33
FX DEAL TRANSACTED ON 25 OCT 2010 USD / KRW EX.RATE 0.0008953 WITH CITIBANK NEW	-919,000,000.00	25 Oct 10				0.00	-822,739.48	-829,647.02	-6,907.54
FX DEAL TRANSACTED ON 26 JAN 2010 KRW / USD EX.RATE 1144.7 WITH CITIBANK NEW	11,447,000.00	26 Jan 10				0.00	10,000.00	9,865.98	-134.02
FX DEAL TRANSACTED ON 26 JAN 2010 USD / KRW EX.RATE 0.000866 WITH CITIBANK NEW	-11,547,000.00	26 Jan 10				0.00	-10,000.00	-10,424.30	-424.30
FX DEAL TRANSACTED ON 26 JUL 2010 KRW / USD EX.RATE 1194.4 WITH CITIBANK NEW	144,040,000.00	26 Jul 10				0.00	120,596.12	121,917.98	1,321.86
FX DEAL TRANSACTED ON 27 JAN 2010 KRW / USD EX.RATE 1160.75 WITH CITIBANK NEW	11,607,500.00	27 Jan 10				0.00	10,000.00	10,004.31	4.31
FX DEAL TRANSACTED ON 27 JAN 2010 USD / KRW EX.RATE 0.0008552 WITH CITIBANK NEW	-11,692,500.00	27 Jan 10				0.00	-10,000.00	-10,555.66	-555.66
Swedish krona - SEK									
FX DEAL TRANSACTED ON 10 MAY 2010 USD / SEK EX.RATE 0.1327915 WITH CITIBANK NEW	-782,000.00	10 May 10				0.00	-103,842.99	-102,518.39	1,324.60

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 08 MAR 2010 USD / CHF EX.RATE 0.9316192 WITH CITIBANK NEW	-37,683.55	8 Mar 10				0.00	-35,106.72	-34,994.24	112.48
FX DEAL TRANSACTED ON 08 MAR 2010 USD / CHF EX.RATE 0.9316192 WITH CITIBANK NEW	-70,434.00	8 Mar 10				0.00	-65,617.66	-65,407.44	210.22
FX DEAL TRANSACTED ON 13 APR 2010 USD / CHF EX.RATE 0.948047 WITH CITIBANK NEW	-19,044.02	13 Apr 10				0.00	-18,054.63	-18,075.19	-20.56
FX DEAL TRANSACTED ON 19 APR 2010 USD / CHF EX.RATE 0.939673 WITH CITIBANK NEW	-10,495.68	19 Apr 10				0.00	-9,862.51	-9,843.55	18.96
FX DEAL TRANSACTED ON 19 APR 2010 USD / CHF EX.RATE 0.939673 WITH CITIBANK NEW	-13,644.54	19 Apr 10				0.00	-12,821.41	-12,796.76	24.65
Turkish lira - TRY									
FX DEAL TRANSACTED ON 04 AUG 2010 TRY / USD EX.RATE 1.4988 WITH CITIBANK NEW	31.50	4 Aug 10				0.00	21.02	20.99	-0.03
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2010 USD / BRL EX.RATE 0.5827166 WITH CITIBANK NEW	617,270.31	1 Dec 10				0.00	617,270.31	617,270.31	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 USD / BRL EX.RATE 0.5827166 WITH CITIBANK NEW	51,549.44	1 Dec 10				0.00	51,549.44	51,549.44	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / EUR EX.RATE 1.2472 WITH CITIBANK NEW	18,613.82	1 Jul 10				0.00	18,613.82	18,613.82	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	12,554.20	1 Jul 10				0.00	12,554.20	12,554.20	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	40,574.10	1 Jul 10				0.00	40,574.10	40,574.10	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	23,118.96	1 Jul 10				0.00	23,118.96	23,118.96	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	33,613.69	1 Jul 10				0.00	33,613.69	33,613.69	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	12,148.89	1 Jul 10				0.00	12,148.89	12,148.89	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	11,855.25	1 Jul 10				0.00	11,855.25	11,855.25	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	20,897.15	1 Jul 10				0.00	20,897.15	20,897.15	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	8,740.30	1 Jul 10				0.00	8,740.30	8,740.30	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	3,123.70	1 Jul 10				0.00	3,123.70	3,123.70	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	42,017.11	1 Jul 10				0.00	42,017.11	42,017.11	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / JPY EX.RATE 0.011409 WITH CITIBANK NEW	40,224.32	1 Jul 10				0.00	40,224.32	40,224.32	0.00
FX DEAL TRANSACTED ON 01 MAR 2010 SGD / USD EX.RATE 1.4077 WITH CITIBANK NEW	-151,939.75	1 Mar 10				0.00	-151,939.75	-151,939.75	0.00
FX DEAL TRANSACTED ON 01 MAR 2010 USD / GBP EX.RATE 1.494013 WITH CITIBANK NEW	220,000.00	1 Mar 10				0.00	220,000.00	220,000.00	0.00
FX DEAL TRANSACTED ON 01 MAR 2010 USD / JPY EX.RATE 0.0112133 WITH CITIBANK NEW	3,284.93	1 Mar 10				0.00	3,284.93	3,284.93	0.00
FX DEAL TRANSACTED ON 01 MAR 2010 USD / SGD EX.RATE 0.7109847 WITH CITIBANK NEW	152,069.38	1 Mar 10				0.00	152,069.38	152,069.38	0.00
FX DEAL TRANSACTED ON 01 NOV 2010 NOK / USD EX.RATE 5.9039 WITH CITIBANK NEW	-5,403,885.57	1 Nov 10				0.00	-5,403,885.57	-5,403,885.57	0.00
FX DEAL TRANSACTED ON 01 NOV 2010 USD / NOK EX.RATE 0.1702128 WITH CITIBANK NEW	5,430,468.09	1 Nov 10				0.00	5,430,468.09	5,430,468.09	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 01 OCT 2010 USD / GBP EX.RATE 1.5811 WITH CITIBANK NEW	53,678.35	1 Oct 10				0.00	53,678.35	53,678.35	0.00
FX DEAL TRANSACTED ON 01 OCT 2010 USD / GBP EX.RATE 1.5811 WITH CITIBANK NEW	25,156.88	1 Oct 10				0.00	25,156.88	25,156.88	0.00
FX DEAL TRANSACTED ON 01 OCT 2010 USD / JPY EX.RATE 0.0119947 WITH CITIBANK NEW	23,202.59	1 Oct 10				0.00	23,202.59	23,202.59	0.00
FX DEAL TRANSACTED ON 02 FEB 2010 KRW / USD EX.RATE 1158.6 WITH CITIBANK NEW	-10,000.00	2 Feb 10				0.00	-10,000.00	-10,000.00	0.00
FX DEAL TRANSACTED ON 02 FEB 2010 USD / KRW EX.RATE 0.0008565 WITH CITIBANK NEW	10,000.00	2 Feb 10				0.00	10,000.00	10,000.00	0.00
FX DEAL TRANSACTED ON 02 JUN 2010 USD / EUR EX.RATE 1.220292 WITH CITIBANK NEW	30,258.60	2 Jun 10				0.00	30,258.60	30,258.60	0.00
FX DEAL TRANSACTED ON 02 JUN 2010 USD / JPY EX.RATE 0.0108283 WITH CITIBANK NEW	21,739.71	2 Jun 10				0.00	21,739.71	21,739.71	0.00
FX DEAL TRANSACTED ON 02 JUN 2010 USD / JPY EX.RATE 0.0108283 WITH CITIBANK NEW	5,231.51	2 Jun 10				0.00	5,231.51	5,231.51	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 USD / GBP EX.RATE 1.4946 WITH CITIBANK NEW	19,717.41	2 Mar 10				0.00	19,717.41	19,717.41	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 USD / ZAR EX.RATE 0.131676 WITH CITIBANK NEW	9,544.53	2 Mar 10				0.00	9,544.53	9,544.53	0.00
FX DEAL TRANSACTED ON 02 NOV 2010 USD / HKD EX.RATE 0.1290123 WITH CITIBANK NEW	20,481.99	2 Nov 10				0.00	20,481.99	20,481.99	0.00
FX DEAL TRANSACTED ON 02 SEP 2010 USD / JPY EX.RATE 0.011868 WITH CITIBANK NEW	35,275.10	2 Sep 10				0.00	35,275.10	35,275.10	0.00
FX DEAL TRANSACTED ON 03 AUG 2010 EUR / USD EX.RATE 0.7559716 WITH CITIBANK NEW	-9.99	3 Aug 10				0.00	-9.99	-9.99	0.00
FX DEAL TRANSACTED ON 03 AUG 2010 USD / GBP EX.RATE 1.5931 WITH CITIBANK NEW	39,344.52	3 Aug 10				0.00	39,344.52	39,344.52	0.00
FX DEAL TRANSACTED ON 03 AUG 2010 USD / GBP EX.RATE 1.5931 WITH CITIBANK NEW	19,531.64	3 Aug 10				0.00	19,531.64	19,531.64	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 03 FEB 2010 KRW / USD EX.RATE 1152.7 WITH CITIBANK NEW	-10,000.00	3 Feb 10				0.00	-10,000.00	-10,000.00	0.00
FX DEAL TRANSACTED ON 03 FEB 2010 USD / KRW EX.RATE 0.0008607 WITH CITIBANK NEW	10,000.00	3 Feb 10				0.00	10,000.00	10,000.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2010 USD / EUR EX.RATE 1.219886 WITH CITIBANK NEW	44,579.16	3 Jun 10				0.00	44,579.16	44,579.16	0.00
FX DEAL TRANSACTED ON 03 JUN 2010 USD / JPY EX.RATE 0.0108269 WITH CITIBANK NEW	19,377.89	3 Jun 10				0.00	19,377.89	19,377.89	0.00
FX DEAL TRANSACTED ON 03 MAY 2010 USD / EUR EX.RATE 1.3169964 WITH CITIBANK NEW	14,319.07	3 May 10				0.00	14,319.07	14,319.07	0.00
FX DEAL TRANSACTED ON 04 AUG 2010 TRY / USD EX.RATE 1.4988 WITH CITIBANK NEW	-21.02	4 Aug 10				0.00	-21.02	-21.02	0.00
FX DEAL TRANSACTED ON 04 FEB 2010 USD / GBP EX.RATE 1.5767 WITH CITIBANK NEW	31,067.11	4 Feb 10				0.00	31,067.11	31,067.11	0.00
FX DEAL TRANSACTED ON 04 JUN 2010 USD / JPY EX.RATE 0.0108919 WITH CITIBANK NEW	16,288.17	4 Jun 10				0.00	16,288.17	16,288.17	0.00
FX DEAL TRANSACTED ON 04 MAY 2010 USD / CAD EX.RATE 0.9772305 WITH CITIBANK NEW	10,102.46	4 May 10				0.00	10,102.46	10,102.46	0.00
FX DEAL TRANSACTED ON 04 MAY 2010 USD / EUR EX.RATE 1.302597 WITH CITIBANK NEW	110,680.46	4 May 10				0.00	110,680.46	110,680.46	0.00
FX DEAL TRANSACTED ON 05 APR 2010 USD / CAD EX.RATE 0.9962144 WITH CITIBANK NEW	5,067.99	5 Apr 10				0.00	5,067.99	5,067.99	0.00
FX DEAL TRANSACTED ON 05 APR 2010 USD / JPY EX.RATE 0.0105909 WITH CITIBANK NEW	21,521.23	5 Apr 10				0.00	21,521.23	21,521.23	0.00
FX DEAL TRANSACTED ON 05 AUG 2010 USD / EUR EX.RATE 1.316389 WITH CITIBANK NEW	38,000.00	5 Aug 10				0.00	38,000.00	38,000.00	0.00
FX DEAL TRANSACTED ON 05 JAN 2010 EUR / USD EX.RATE 0.6957974 WITH CITIBANK NEW	-1,682,961.20	5 Jan 10				0.00	-1,682,961.20	-1,682,961.20	0.00
FX DEAL TRANSACTED ON 05 JAN 2010 USD / CAD EX.RATE 0.962652 WITH CITIBANK NEW	16,041.06	5 Jan 10				0.00	16,041.06	16,041.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 05 JAN 2010 USD / CAD EX.RATE 0.962652 WITH CITIBANK NEW	2,706.37	5 Jan 10				0.00	2,706.37	2,706.37	0.00
FX DEAL TRANSACTED ON 05 JAN 2010 USD / EUR EX.RATE 1.437171 WITH CITIBANK NEW	1,682,927.24	5 Jan 10				0.00	1,682,927.24	1,682,927.24	0.00
FX DEAL TRANSACTED ON 05 MAR 2010 USD / HKD EX.RATE 0.1288145 WITH CITIBANK NEW	3,416.16	5 Mar 10				0.00	3,416.16	3,416.16	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 USD / EUR EX.RATE 1.286394 WITH CITIBANK NEW	38,580.95	5 May 10				0.00	38,580.95	38,580.95	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 USD / EUR EX.RATE 1.286394 WITH CITIBANK NEW	42,173.78	5 May 10				0.00	42,173.78	42,173.78	0.00
FX DEAL TRANSACTED ON 05 NOV 2010 USD / GBP EX.RATE 1.6222 WITH CITIBANK NEW	4,936.55	5 Nov 10				0.00	4,936.55	4,936.55	0.00
FX DEAL TRANSACTED ON 05 OCT 2010 USD / CAD EX.RATE 0.9832842 WITH CITIBANK NEW	4,099.56	5 Oct 10				0.00	4,099.56	4,099.56	0.00
FX DEAL TRANSACTED ON 05 OCT 2010 USD / GBP EX.RATE 1.5896 WITH CITIBANK NEW	5,723.58	5 Oct 10				0.00	5,723.58	5,723.58	0.00
FX DEAL TRANSACTED ON 06 DEC 2010 USD / EUR EX.RATE 1.328615 WITH CITIBANK NEW	25,929.25	6 Dec 10				0.00	25,929.25	25,929.25	0.00
FX DEAL TRANSACTED ON 06 DEC 2010 USD / JPY EX.RATE 0.0120933 WITH CITIBANK NEW	11,117.42	6 Dec 10				0.00	11,117.42	11,117.42	0.00
FX DEAL TRANSACTED ON 06 JAN 2010 USD / EUR EX.RATE 1.4401 WITH CITIBANK NEW	2.85	6 Jan 10				0.00	2.85	2.85	0.00
FX DEAL TRANSACTED ON 06 JUL 2010 USD / CAD EX.RATE 0.9476876 WITH CITIBANK NEW	4,821.12	6 Jul 10				0.00	4,821.12	4,821.12	0.00
FX DEAL TRANSACTED ON 06 JUL 2010 USD / CAD EX.RATE 0.9495774 WITH CITIBANK NEW	4,723.39	6 Jul 10				0.00	4,723.39	4,723.39	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 AUD / USD EX.RATE 1.1341991 WITH CITIBANK NEW	-2.31	6 May 10				0.00	-2.31	-2.31	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 AUD / USD EX.RATE 1.1428571 WITH CITIBANK NEW	-0.35	6 May 10				0.00	-0.35	-0.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 06 MAY 2010 USD / EUR EX.RATE 1.271189 WITH CITIBANK NEW	54,605.61	6 May 10				0.00	54,605.61	54,605.61	0.00
FX DEAL TRANSACTED ON 06 OCT 2010 AUD / USD EX.RATE 1.0259483 WITH CITIBANK NEW	-505,873.45	6 Oct 10				0.00	-505,873.45	-505,873.45	0.00
FX DEAL TRANSACTED ON 06 OCT 2010 USD / AUD EX.RATE 0.9771 WITH CITIBANK NEW	507,114.90	6 Oct 10				0.00	507,114.90	507,114.90	0.00
FX DEAL TRANSACTED ON 07 DEC 2010 USD / JPY EX.RATE 0.0120321 WITH CITIBANK NEW	7,519.61	7 Dec 10				0.00	7,519.61	7,519.61	0.00
FX DEAL TRANSACTED ON 07 DEC 2010 USD / JPY EX.RATE 0.0120321 WITH CITIBANK NEW	13,239.88	7 Dec 10				0.00	13,239.88	13,239.88	0.00
FX DEAL TRANSACTED ON 07 DEC 2010 USD / JPY EX.RATE 0.0120321 WITH CITIBANK NEW	13,092.18	7 Dec 10				0.00	13,092.18	13,092.18	0.00
FX DEAL TRANSACTED ON 07 JUL 2010 USD / EUR EX.RATE 1.262495 WITH CITIBANK NEW	12,453.14	7 Jul 10				0.00	12,453.14	12,453.14	0.00
FX DEAL TRANSACTED ON 07 JUL 2010 USD / EUR EX.RATE 1.262495 WITH CITIBANK NEW	29,193.18	7 Jul 10				0.00	29,193.18	29,193.18	0.00
FX DEAL TRANSACTED ON 07 JUL 2010 USD / EUR EX.RATE 1.262595 WITH CITIBANK NEW	49,703.01	7 Jul 10				0.00	49,703.01	49,703.01	0.00
FX DEAL TRANSACTED ON 07 JUL 2010 USD / EUR EX.RATE 1.2646 WITH CITIBANK NEW	79,637.93	7 Jul 10				0.00	79,637.93	79,637.93	0.00
FX DEAL TRANSACTED ON 07 JUN 2010 USD / EUR EX.RATE 1.193486 WITH CITIBANK NEW	15,487.16	7 Jun 10				0.00	15,487.16	15,487.16	0.00
FX DEAL TRANSACTED ON 07 JUN 2010 USD / EUR EX.RATE 1.194388 WITH CITIBANK NEW	13,334.03	7 Jun 10				0.00	13,334.03	13,334.03	0.00
FX DEAL TRANSACTED ON 07 JUN 2010 USD / GBP EX.RATE 1.4469 WITH CITIBANK NEW	3,916.73	7 Jun 10				0.00	3,916.73	3,916.73	0.00
FX DEAL TRANSACTED ON 07 JUN 2010 USD / GBP EX.RATE 1.448899 WITH CITIBANK NEW	28,662.12	7 Jun 10				0.00	28,662.12	28,662.12	0.00
FX DEAL TRANSACTED ON 07 JUN 2010 USD / HKD EX.RATE 0.1281296 WITH CITIBANK NEW	20,457.17	7 Jun 10				0.00	20,457.17	20,457.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 07 JUN 2010 USD / HKD EX.RATE 0.1281296 WITH CITIBANK NEW	48,834.14	7 Jun 10				0.00	48,834.14	48,834.14	0.00
FX DEAL TRANSACTED ON 07 JUN 2010 USD / JPY EX.RATE 0.0109016 WITH CITIBANK NEW	23,166.36	7 Jun 10				0.00	23,166.36	23,166.36	0.00
FX DEAL TRANSACTED ON 07 MAY 2010 USD / EUR EX.RATE 1.2725 WITH CITIBANK NEW	74,242.74	7 May 10				0.00	74,242.74	74,242.74	0.00
FX DEAL TRANSACTED ON 07 OCT 2010 USD / GBP EX.RATE 1.592446 WITH CITIBANK NEW	21,046.26	7 Oct 10				0.00	21,046.26	21,046.26	0.00
FX DEAL TRANSACTED ON 07 SEP 2010 EUR / USD EX.RATE 0.7882353 WITH CITIBANK NEW	-0.85	7 Sep 10				0.00	-0.85	-0.85	0.00
FX DEAL TRANSACTED ON 07 SEP 2010 MXN / USD EX.RATE 13.26 WITH CITIBANK NEW YORK	-217,805.96	7 Sep 10				0.00	-217,805.96	-217,805.96	0.00
FX DEAL TRANSACTED ON 07 SEP 2010 USD / MXN EX.RATE 0.0765697 WITH CITIBANK NEW	221,141.42	7 Sep 10				0.00	221,141.42	221,141.42	0.00
FX DEAL TRANSACTED ON 08 FEB 2010 SGD / USD EX.RATE 1.4224 WITH CITIBANK NEW	-4,662.54	8 Feb 10				0.00	-4,662.54	-4,662.54	0.00
FX DEAL TRANSACTED ON 08 FEB 2010 USD / SGD EX.RATE 0.7035812 WITH CITIBANK NEW	4,666.15	8 Feb 10				0.00	4,666.15	4,666.15	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX.RATE 0.6242197 WITH CITIBANK NEW	-1,997,694.00	8 Jan 10				0.00	-1,997,694.00	-1,997,694.00	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX.RATE 0.6245109 WITH CITIBANK NEW	-1,766,182.06	8 Jan 10				0.00	-1,766,182.06	-1,766,182.06	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 USD / GBP EX.RATE 1.601253 WITH CITIBANK NEW	1,996,762.49	8 Jan 10				0.00	1,996,762.49	1,996,762.49	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 USD / GBP EX.RATE 1.602 WITH CITIBANK NEW YORK	1,767,006.00	8 Jan 10				0.00	1,767,006.00	1,767,006.00	0.00
FX DEAL TRANSACTED ON 08 JUL 2010 USD / EUR EX.RATE 1.2666 WITH CITIBANK NEW	4,521.51	8 Jul 10				0.00	4,521.51	4,521.51	0.00
FX DEAL TRANSACTED ON 08 JUL 2010 USD / EUR EX.RATE 1.2666 WITH CITIBANK NEW	10,898.47	8 Jul 10				0.00	10,898.47	10,898.47	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 08 JUL 2010 USD / GBP EX.RATE 1.512 WITH CITIBANK NEW YORK	28,119.42	8 Jul 10				0.00	28,119.42	28,119.42	0.00
FX DEAL TRANSACTED ON 08 JUN 2010 USD / JPY EX.RATE 0.0109493 WITH CITIBANK NEW	32,992.44	8 Jun 10				0.00	32,992.44	32,992.44	0.00
FX DEAL TRANSACTED ON 08 JUN 2010 USD / JPY EX.RATE 0.0109493 WITH CITIBANK NEW	21,669.11	8 Jun 10				0.00	21,669.11	21,669.11	0.00
FX DEAL TRANSACTED ON 08 MAR 2010 USD / CHF EX.RATE 0.9316192 WITH CITIBANK NEW	35,106.72	8 Mar 10				0.00	35,106.72	35,106.72	0.00
FX DEAL TRANSACTED ON 08 MAR 2010 USD / CHF EX.RATE 0.9316192 WITH CITIBANK NEW	65,617.66	8 Mar 10				0.00	65,617.66	65,617.66	0.00
FX DEAL TRANSACTED ON 08 OCT 2010 USD / GBP EX.RATE 1.595189 WITH CITIBANK NEW	27,122.20	8 Oct 10				0.00	27,122.20	27,122.20	0.00
FX DEAL TRANSACTED ON 08 SEP 2010 USD / HKD EX.RATE 0.1287084 WITH CITIBANK NEW	40,496.81	8 Sep 10				0.00	40,496.81	40,496.81	0.00
FX DEAL TRANSACTED ON 09 AUG 2010 USD / GBP EX.RATE 1.5899 WITH CITIBANK NEW	87,668.15	9 Aug 10				0.00	87,668.15	87,668.15	0.00
FX DEAL TRANSACTED ON 09 DEC 2010 USD / JPY EX.RATE 0.0119204 WITH CITIBANK NEW	42,027.20	9 Dec 10				0.00	42,027.20	42,027.20	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 USD / GBP EX.RATE 1.569613 WITH CITIBANK NEW	32,708.29	9 Feb 10				0.00	32,708.29	32,708.29	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 USD / KRW EX.RATE 0.0008572 WITH CITIBANK NEW	220,971.63	9 Feb 10				0.00	220,971.63	220,971.63	0.00
FX DEAL TRANSACTED ON 09 JUL 2010 USD / EUR EX.RATE 1.264398 WITH CITIBANK NEW	164.68	9 Jul 10				0.00	164.68	164.68	0.00
FX DEAL TRANSACTED ON 09 JUL 2010 USD / GBP EX.RATE 1.506 WITH CITIBANK NEW YORK	25,605.77	9 Jul 10				0.00	25,605.77	25,605.77	0.00
FX DEAL TRANSACTED ON 09 MAR 2010 USD / GBP EX.RATE 1.4994 WITH CITIBANK NEW	31,401.08	9 Mar 10				0.00	31,401.08	31,401.08	0.00
FX DEAL TRANSACTED ON 09 SEP 2010 GBP / USD EX.RATE 0.6474231 WITH CITIBANK NEW	-1,700,000.00	9 Sep 10				0.00	-1,700,000.00	-1,700,000.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 09 SEP 2010 JPY / USD EX.RATE 83.763 WITH CITIBANK NEW	-1,800,000.00	9 Sep 10				0.00	-1,800,000.00	-1,800,000.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2010 USD / HKD EX.RATE 0.1287117 WITH CITIBANK NEW	49,966.66	9 Sep 10				0.00	49,966.66	49,966.66	0.00
FX DEAL TRANSACTED ON 10 AUG 2010 GBP / USD EX.RATE 0.6333323 WITH CITIBANK NEW	-20,000.00	10 Aug 10				0.00	-20,000.00	-20,000.00	0.00
FX DEAL TRANSACTED ON 10 AUG 2010 USD / EUR EX.RATE 1.322001 WITH CITIBANK NEW	23,301.06	10 Aug 10				0.00	23,301.06	23,301.06	0.00
FX DEAL TRANSACTED ON 10 MAR 2010 USD / DKK EX.RATE 0.1835738 WITH CITIBANK NEW	5,938.61	10 Mar 10				0.00	5,938.61	5,938.61	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 EUR / USD EX.RATE 0.7785694 WITH CITIBANK NEW	-53.48	10 May 10				0.00	-53.48	-53.48	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 USD / GBP EX.RATE 1.4873 WITH CITIBANK NEW	45,512.96	10 May 10				0.00	45,512.96	45,512.96	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 USD / SEK EX.RATE 0.1327915 WITH CITIBANK NEW	103,842.99	10 May 10				0.00	103,842.99	103,842.99	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 CAD / USD EX.RATE 1.0006 WITH CITIBANK NEW	-203,877.67	10 Nov 10				0.00	-203,877.67	-203,877.67	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 KRW / USD EX.RATE 1114.3 WITH CITIBANK NEW	-3,159,106.28	10 Nov 10				0.00	-3,159,106.28	-3,159,106.28	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 USD / CAD EX.RATE 0.9993005 WITH CITIBANK NEW	203,857.30	10 Nov 10				0.00	203,857.30	203,857.30	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 USD / EUR EX.RATE 1.3779 WITH CITIBANK NEW	104,684.51	10 Nov 10				0.00	104,684.51	104,684.51	0.00
FX DEAL TRANSACTED ON 11 JAN 2010 GBP / USD EX.RATE 0.6193101 WITH CITIBANK NEW	-83,921.95	11 Jan 10				0.00	-83,921.95	-83,921.95	0.00
FX DEAL TRANSACTED ON 11 JAN 2010 GBP / USD EX.RATE 0.6203859 WITH CITIBANK NEW	-592,287.13	11 Jan 10				0.00	-592,287.13	-592,287.13	0.00
FX DEAL TRANSACTED ON 11 JAN 2010 USD / GBP EX.RATE 1.611147 WITH CITIBANK NEW	591,290.95	11 Jan 10				0.00	591,290.95	591,290.95	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 11 JUN 2010 USD / EUR EX.RATE 1.206691 WITH CITIBANK NEW	39,845.91	11 Jun 10				0.00	39,845.91	39,845.91	0.00
FX DEAL TRANSACTED ON 11 JUN 2010 USD / EUR EX.RATE 1.2072 WITH CITIBANK NEW	451.87	11 Jun 10				0.00	451.87	451.87	0.00
FX DEAL TRANSACTED ON 11 MAR 2010 JPY / USD EX.RATE 90.51 WITH CITIBANK NEW YORK	-2,200,673.96	11 Mar 10				0.00	-2,200,673.96	-2,200,673.96	0.00
FX DEAL TRANSACTED ON 11 MAR 2010 USD / JPY EX.RATE 0.0110507 WITH CITIBANK NEW	2,201,104.40	11 Mar 10				0.00	2,201,104.40	2,201,104.40	0.00
FX DEAL TRANSACTED ON 11 MAY 2010 USD / EUR EX.RATE 1.271294 WITH CITIBANK NEW	11,095.37	11 May 10				0.00	11,095.37	11,095.37	0.00
FX DEAL TRANSACTED ON 12 APR 2010 USD / GBP EX.RATE 1.537706 WITH CITIBANK NEW	16,831.70	12 Apr 10				0.00	16,831.70	16,831.70	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 AUD / USD EX.RATE 1.0864841 WITH CITIBANK NEW	-6,488.82	12 Jan 10				0.00	-6,488.82	-6,488.82	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 GBP / USD EX.RATE 0.6183626 WITH CITIBANK NEW	-394,590.46	12 Jan 10				0.00	-394,590.46	-394,590.46	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 USD / AUD EX.RATE 0.9163 WITH CITIBANK NEW	6,414.10	12 Jan 10				0.00	6,414.10	6,414.10	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 USD / GBP EX.RATE 1.6179 WITH CITIBANK NEW	395,490.11	12 Jan 10				0.00	395,490.11	395,490.11	0.00
FX DEAL TRANSACTED ON 12 JUL 2010 USD / GBP EX.RATE 1.5015 WITH CITIBANK NEW	81,835.58	12 Jul 10				0.00	81,835.58	81,835.58	0.00
FX DEAL TRANSACTED ON 12 MAY 2010 GBP / USD EX.RATE 0.6733086 WITH CITIBANK NEW	-227,366.01	12 May 10				0.00	-227,366.01	-227,366.01	0.00
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.2632 WITH CITIBANK NEW	27,668.79	12 May 10				0.00	27,668.79	27,668.79	0.00
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.2632 WITH CITIBANK NEW	91,314.77	12 May 10				0.00	91,314.77	91,314.77	0.00
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.263296 WITH CITIBANK NEW	46,521.67	12 May 10				0.00	46,521.67	46,521.67	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 12 MAY 2010 USD / EUR EX.RATE 1.263296 WITH CITIBANK NEW	59,263.43	12 May 10				0.00	59,263.43	59,263.43	0.00
FX DEAL TRANSACTED ON 12 MAY 2010 USD / GBP EX.RATE 1.48501 WITH CITIBANK NEW	227,206.53	12 May 10				0.00	227,206.53	227,206.53	0.00
FX DEAL TRANSACTED ON 12 MAY 2010 USD / JPY EX.RATE 0.0107319 WITH CITIBANK NEW	12,156.47	12 May 10				0.00	12,156.47	12,156.47	0.00
FX DEAL TRANSACTED ON 13 APR 2010 USD / AUD EX.RATE 0.926701 WITH CITIBANK NEW	12,139.60	13 Apr 10				0.00	12,139.60	12,139.60	0.00
FX DEAL TRANSACTED ON 13 APR 2010 USD / CHF EX.RATE 0.948047 WITH CITIBANK NEW	18,054.63	13 Apr 10				0.00	18,054.63	18,054.63	0.00
FX DEAL TRANSACTED ON 13 APR 2010 USD / EUR EX.RATE 1.3591 WITH CITIBANK NEW	37,484.15	13 Apr 10				0.00	37,484.15	37,484.15	0.00
FX DEAL TRANSACTED ON 13 DEC 2010 USD / GBP EX.RATE 1.5869 WITH CITIBANK NEW	17,649.22	13 Dec 10				0.00	17,649.22	17,649.22	0.00
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120018 WITH CITIBANK NEW	27,122.91	13 Dec 10				0.00	27,122.91	27,122.91	0.00
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120018 WITH CITIBANK NEW	19,806.42	13 Dec 10				0.00	19,806.42	19,806.42	0.00
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120018 WITH CITIBANK NEW	15,336.16	13 Dec 10				0.00	15,336.16	15,336.16	0.00
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120018 WITH CITIBANK NEW	26,006.74	13 Dec 10				0.00	26,006.74	26,006.74	0.00
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120019 WITH CITIBANK NEW	42,682.67	13 Dec 10				0.00	42,682.67	42,682.67	0.00
FX DEAL TRANSACTED ON 13 DEC 2010 USD / JPY EX.RATE 0.0120019 WITH CITIBANK NEW	28,840.94	13 Dec 10				0.00	28,840.94	28,840.94	0.00
FX DEAL TRANSACTED ON 13 JAN 2010 EUR / USD EX.RATE 0.6891799 WITH CITIBANK NEW	-175,571.00	13 Jan 10				0.00	-175,571.00	-175,571.00	0.00
FX DEAL TRANSACTED ON 13 JAN 2010 USD / EUR EX.RATE 1.450965 WITH CITIBANK NEW	175,566.77	13 Jan 10				0.00	175,566.77	175,566.77	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 13 JUL 2010 USD / EUR EX.RATE 1.2721 WITH CITIBANK NEW	20,426.69	13 Jul 10				0.00	20,426.69	20,426.69	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 USD / EUR EX.RATE 1.2721 WITH CITIBANK NEW	1,884.06	13 Jul 10				0.00	1,884.06	1,884.06	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 USD / GBP EX.RATE 1.517303 WITH CITIBANK NEW	29,185.03	13 Jul 10				0.00	29,185.03	29,185.03	0.00
FX DEAL TRANSACTED ON 13 MAY 2010 EUR / USD EX.RATE 0.7945336 WITH CITIBANK NEW	-1,130,222.80	13 May 10				0.00	-1,130,222.80	-1,130,222.80	0.00
FX DEAL TRANSACTED ON 13 MAY 2010 USD / EUR EX.RATE 1.258627 WITH CITIBANK NEW	1,130,247.05	13 May 10				0.00	1,130,247.05	1,130,247.05	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 BRL / USD EX.RATE 1.6735 WITH CITIBANK NEW	-632,983.32	13 Oct 10				0.00	-632,983.32	-632,983.32	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 BRL / USD EX.RATE 1.6735 WITH CITIBANK NEW	-52,861.67	13 Oct 10				0.00	-52,861.67	-52,861.67	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 USD / BRL EX.RATE 0.5863727 WITH CITIBANK NEW	621,143.18	13 Oct 10				0.00	621,143.18	621,143.18	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 USD / BRL EX.RATE 0.5863727 WITH CITIBANK NEW	51,872.87	13 Oct 10				0.00	51,872.87	51,872.87	0.00
FX DEAL TRANSACTED ON 13 SEP 2010 USD / GBP EX.RATE 1.5406 WITH CITIBANK NEW	8,319.50	13 Sep 10				0.00	8,319.50	8,319.50	0.00
FX DEAL TRANSACTED ON 13 SEP 2010 USD / GBP EX.RATE 1.5406 WITH CITIBANK NEW	5,316.86	13 Sep 10				0.00	5,316.86	5,316.86	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 USD / EUR EX.RATE 1.4497 WITH CITIBANK NEW	233.17	14 Jan 10				0.00	233.17	233.17	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 USD / GBP EX.RATE 1.6324 WITH CITIBANK NEW	25,658.85	14 Jan 10				0.00	25,658.85	25,658.85	0.00
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX.RATE 1.238193 WITH CITIBANK NEW	49,861.92	14 May 10				0.00	49,861.92	49,861.92	0.00
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX.RATE 1.238193 WITH CITIBANK NEW	28,065.20	14 May 10				0.00	28,065.20	28,065.20	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 14 SEP 2010 IDR / USD EX.RATE 9320.0 WITH CITIBANK NEW	-409,700.64	14 Sep 10				0.00	-409,700.64	-409,700.64	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 USD / IDR EX.RATE 0.00011117 WITH CITIBANK NEW	426,399.78	14 Sep 10				0.00	426,399.78	426,399.78	0.00
FX DEAL TRANSACTED ON 15 NOV 2010 CAD / USD EX.RATE 1.00712 WITH CITIBANK NEW	-202,557.79	15 Nov 10				0.00	-202,557.79	-202,557.79	0.00
FX DEAL TRANSACTED ON 15 NOV 2010 CNY / USD EX.RATE 6.6303 WITH CITIBANK NEW	-312,140.70	15 Nov 10				0.00	-312,140.70	-312,140.70	0.00
FX DEAL TRANSACTED ON 15 NOV 2010 USD / CAD EX.RATE 0.9923687 WITH CITIBANK NEW	202,443.21	15 Nov 10				0.00	202,443.21	202,443.21	0.00
FX DEAL TRANSACTED ON 15 NOV 2010 USD / JPY EX.RATE 0.0120525 WITH CITIBANK NEW	25,327.56	15 Nov 10				0.00	25,327.56	25,327.56	0.00
FX DEAL TRANSACTED ON 15 SEP 2010 IDR / USD EX.RATE 8975.0 WITH CITIBANK NEW	-425,449.58	15 Sep 10				0.00	-425,449.58	-425,449.58	0.00
FX DEAL TRANSACTED ON 16 FEB 2010 EUR / USD EX.RATE 0.7275902 WITH CITIBANK NEW	-1,931,032.00	16 Feb 10				0.00	-1,931,032.00	-1,931,032.00	0.00
FX DEAL TRANSACTED ON 16 FEB 2010 USD / EUR EX.RATE 1.37422 WITH CITIBANK NEW	1,930,779.10	16 Feb 10				0.00	1,930,779.10	1,930,779.10	0.00
FX DEAL TRANSACTED ON 16 JUN 2010 NOK / USD EX.RATE 6.42775 WITH CITIBANK NEW	-1,338,571.04	16 Jun 10				0.00	-1,338,571.04	-1,338,571.04	0.00
FX DEAL TRANSACTED ON 16 JUN 2010 USD / NOK EX.RATE 0.1562476 WITH CITIBANK NEW	1,344,353.99	16 Jun 10				0.00	1,344,353.99	1,344,353.99	0.00
FX DEAL TRANSACTED ON 16 NOV 2010 CAD / USD EX.RATE 1.0233 WITH CITIBANK NEW	-2,645,363.04	16 Nov 10				0.00	-2,645,363.04	-2,645,363.04	0.00
FX DEAL TRANSACTED ON 16 NOV 2010 CAD / USD EX.RATE 1.023868 WITH CITIBANK NEW	-5,317,091.66	16 Nov 10				0.00	-5,317,091.66	-5,317,091.66	0.00
FX DEAL TRANSACTED ON 16 NOV 2010 USD / CAD EX.RATE 0.9766884 WITH CITIBANK NEW	2,643,895.50	16 Nov 10				0.00	2,643,895.50	2,643,895.50	0.00
FX DEAL TRANSACTED ON 16 NOV 2010 USD / CAD EX.RATE 0.9772305 WITH CITIBANK NEW	5,319,683.38	16 Nov 10				0.00	5,319,683.38	5,319,683.38	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 16 NOV 2010 USD / JPY EX.RATE 0.01119962 WITH CITIBANK NEW	19,840.64	16 Nov 10				0.00	19,840.64	19,840.64	0.00
FX DEAL TRANSACTED ON 16 SEP 2010 NOK / USD EX.RATE 6.111684 WITH CITIBANK NEW	-1,407,795.30	16 Sep 10				0.00	-1,407,795.30	-1,407,795.30	0.00
FX DEAL TRANSACTED ON 16 SEP 2010 USD / NOK EX.RATE 0.1639904 WITH CITIBANK NEW	1,410,973.15	16 Sep 10				0.00	1,410,973.15	1,410,973.15	0.00
FX DEAL TRANSACTED ON 17 AUG 2010 USD / GBP EX.RATE 1.55701 WITH CITIBANK NEW	47,335.83	17 Aug 10				0.00	47,335.83	47,335.83	0.00
FX DEAL TRANSACTED ON 17 JUN 2010 USD / EUR EX.RATE 1.23678 WITH CITIBANK NEW	69,321.85	17 Jun 10				0.00	69,321.85	69,321.85	0.00
FX DEAL TRANSACTED ON 17 JUN 2010 USD / EUR EX.RATE 1.23678 WITH CITIBANK NEW	34,379.45	17 Jun 10				0.00	34,379.45	34,379.45	0.00
FX DEAL TRANSACTED ON 17 MAR 2010 USD / GBP EX.RATE 1.528706 WITH CITIBANK NEW	43,160.72	17 Mar 10				0.00	43,160.72	43,160.72	0.00
FX DEAL TRANSACTED ON 17 MAR 2010 USD / ZAR EX.RATE 0.1370774 WITH CITIBANK NEW	5,691.45	17 Mar 10				0.00	5,691.45	5,691.45	0.00
FX DEAL TRANSACTED ON 17 MAY 2010 USD / GBP EX.RATE 1.441302 WITH CITIBANK NEW	23,336.93	17 May 10				0.00	23,336.93	23,336.93	0.00
FX DEAL TRANSACTED ON 17 NOV 2010 EUR / USD EX.RATE 0.7388253 WITH CITIBANK NEW	-517,037.00	17 Nov 10				0.00	-517,037.00	-517,037.00	0.00
FX DEAL TRANSACTED ON 17 NOV 2010 EUR / USD EX.RATE 0.7391147 WITH CITIBANK NEW	-282,770.73	17 Nov 10				0.00	-282,770.73	-282,770.73	0.00
FX DEAL TRANSACTED ON 17 NOV 2010 USD / EUR EX.RATE 1.35297 WITH CITIBANK NEW	516,834.54	17 Nov 10				0.00	516,834.54	516,834.54	0.00
FX DEAL TRANSACTED ON 17 NOV 2010 USD / EUR EX.RATE 1.3535 WITH CITIBANK NEW	282,881.50	17 Nov 10				0.00	282,881.50	282,881.50	0.00
FX DEAL TRANSACTED ON 17 NOV 2010 USD / GBP EX.RATE 1.59291 WITH CITIBANK NEW	37,568.22	17 Nov 10				0.00	37,568.22	37,568.22	0.00
FX DEAL TRANSACTED ON 17 NOV 2010 USD / GBP EX.RATE 1.59291 WITH CITIBANK NEW	21,926.74	17 Nov 10				0.00	21,926.74	21,926.74	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 18 MAY 2010 AUD / USD EX.RATE 1.1496896 WITH CITIBANK NEW	-65,235.00	18 May 10				0.00	-65,235.00	-65,235.00	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 EUR / USD EX.RATE 0.8146507 WITH CITIBANK NEW	-153,440.00	18 May 10				0.00	-153,440.00	-153,440.00	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 EUR / USD EX.RATE 0.8149906 WITH CITIBANK NEW	-368,102.40	18 May 10				0.00	-368,102.40	-368,102.40	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 GBP / USD EX.RATE 0.6938205 WITH CITIBANK NEW	-144,129.50	18 May 10				0.00	-144,129.50	-144,129.50	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 JPY / USD EX.RATE 92.4481 WITH CITIBANK NEW	-102,760.36	18 May 10				0.00	-102,760.36	-102,760.36	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 USD / AUD EX.RATE 0.870699 WITH CITIBANK NEW	65,302.43	18 May 10				0.00	65,302.43	65,302.43	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 USD / EUR EX.RATE 1.226994 WITH CITIBANK NEW	153,374.25	18 May 10				0.00	153,374.25	153,374.25	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 USD / EUR EX.RATE 1.22752 WITH CITIBANK NEW	368,256.00	18 May 10				0.00	368,256.00	368,256.00	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 USD / GBP EX.RATE 1.44119 WITH CITIBANK NEW	144,119.00	18 May 10				0.00	144,119.00	144,119.00	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 USD / JPY EX.RATE 0.0108143 WITH CITIBANK NEW	102,736.02	18 May 10				0.00	102,736.02	102,736.02	0.00
FX DEAL TRANSACTED ON 18 NOV 2010 AUD / USD EX.RATE 1.0120433 WITH CITIBANK NEW	-22,726.30	18 Nov 10				0.00	-22,726.30	-22,726.30	0.00
FX DEAL TRANSACTED ON 18 NOV 2010 USD / AUD EX.RATE 0.986758 WITH CITIBANK NEW	22,695.43	18 Nov 10				0.00	22,695.43	22,695.43	0.00
FX DEAL TRANSACTED ON 18 NOV 2010 USD / EUR EX.RATE 1.362084 WITH CITIBANK NEW	1,582.71	18 Nov 10				0.00	1,582.71	1,582.71	0.00
FX DEAL TRANSACTED ON 18 OCT 2010 KRW / USD EX.RATE 1121.8 WITH CITIBANK NEW	-1,196,291.67	18 Oct 10				0.00	-1,196,291.67	-1,196,291.67	0.00
FX DEAL TRANSACTED ON 18 OCT 2010 USD / KRW EX.RATE 0.0008957 WITH CITIBANK NEW	1,201,970.44	18 Oct 10				0.00	1,201,970.44	1,201,970.44	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 19 APR 2010 USD / CHF EX.RATE 0.939673 WITH CITIBANK NEW	9,862.51	19 Apr 10				0.00	9,862.51	9,862.51	0.00
FX DEAL TRANSACTED ON 19 APR 2010 USD / CHF EX.RATE 0.939673 WITH CITIBANK NEW	12,821.41	19 Apr 10				0.00	12,821.41	12,821.41	0.00
FX DEAL TRANSACTED ON 19 APR 2010 USD / JPY EX.RATE 0.0108222 WITH CITIBANK NEW	210,000.00	19 Apr 10				0.00	210,000.00	210,000.00	0.00
FX DEAL TRANSACTED ON 19 APR 2010 USD / MXN EX.RATE 0.0814996 WITH CITIBANK NEW	28,701.71	19 Apr 10				0.00	28,701.71	28,701.71	0.00
FX DEAL TRANSACTED ON 19 JAN 2010 USD / HKD EX.RATE 0.1288029 WITH CITIBANK NEW	13,270.82	19 Jan 10				0.00	13,270.82	13,270.82	0.00
FX DEAL TRANSACTED ON 19 JUL 2010 USD / EUR EX.RATE 1.2959 WITH CITIBANK NEW	9,823.61	19 Jul 10				0.00	9,823.61	9,823.61	0.00
FX DEAL TRANSACTED ON 19 JUL 2010 USD / EUR EX.RATE 1.2959 WITH CITIBANK NEW	2,486.42	19 Jul 10				0.00	2,486.42	2,486.42	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 EUR / USD EX.RATE 0.8105698 WITH CITIBANK NEW	-1,255,906.60	19 May 10				0.00	-1,255,906.60	-1,255,906.60	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 USD / EUR EX.RATE 1.229393 WITH CITIBANK NEW	57,183.88	19 May 10				0.00	57,183.88	57,183.88	0.00
FX DEAL TRANSACTED ON 19 MAY 2010 USD / EUR EX.RATE 1.23454 WITH CITIBANK NEW	1,256,761.72	19 May 10				0.00	1,256,761.72	1,256,761.72	0.00
FX DEAL TRANSACTED ON 19 NOV 2010 AUD / USD EX.RATE 1.0146104 WITH CITIBANK NEW	-21,683.20	19 Nov 10				0.00	-21,683.20	-21,683.20	0.00
FX DEAL TRANSACTED ON 19 NOV 2010 USD / AUD EX.RATE 0.98441 WITH CITIBANK NEW	21,657.02	19 Nov 10				0.00	21,657.02	21,657.02	0.00
FX DEAL TRANSACTED ON 20 APR 2010 USD / AUD EX.RATE 0.9305 WITH CITIBANK NEW	2,518.26	20 Apr 10				0.00	2,518.26	2,518.26	0.00
FX DEAL TRANSACTED ON 20 AUG 2010 USD / EUR EX.RATE 1.268493 WITH CITIBANK NEW	24,000.00	20 Aug 10				0.00	24,000.00	24,000.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2010 USD / HKD EX.RATE 0.1285975 WITH CITIBANK NEW	30,341.37	20 Aug 10				0.00	30,341.37	30,341.37	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 20 JUL 2010 EUR / USD EX.RATE 0.7757079 WITH CITIBANK NEW	-60,000.00	20 Jul 10				0.00	-60,000.00	-60,000.00	0.00
FX DEAL TRANSACTED ON 20 MAY 2010 USD / HKD EX.RATE 0.1281588 WITH CITIBANK NEW	28,760.73	20 May 10				0.00	28,760.73	28,760.73	0.00
FX DEAL TRANSACTED ON 20 OCT 2010 USD / EUR EX.RATE 1.397319 WITH CITIBANK NEW	3.76	20 Oct 10				0.00	3.76	3.76	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.5545 WITH CITIBANK NEW	26,540.83	20 Sep 10				0.00	26,540.83	26,540.83	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / HKD EX.RATE 0.1287896 WITH CITIBANK NEW	51,540.00	20 Sep 10				0.00	51,540.00	51,540.00	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / HKD EX.RATE 0.1287896 WITH CITIBANK NEW	3,053.16	20 Sep 10				0.00	3,053.16	3,053.16	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / HKD EX.RATE 0.1287896 WITH CITIBANK NEW	19,619.04	20 Sep 10				0.00	19,619.04	19,619.04	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / JPY EX.RATE 0.0116564 WITH CITIBANK NEW	21,193.03	20 Sep 10				0.00	21,193.03	21,193.03	0.00
FX DEAL TRANSACTED ON 21 JUL 2010 USD / HKD EX.RATE 0.1286157 WITH CITIBANK NEW	500.36	21 Jul 10				0.00	500.36	500.36	0.00
FX DEAL TRANSACTED ON 21 JUN 2010 USD / EUR EX.RATE 1.232695 WITH CITIBANK NEW	320.46	21 Jun 10				0.00	320.46	320.46	0.00
FX DEAL TRANSACTED ON 21 JUN 2010 USD / GBP EX.RATE 1.4765 WITH CITIBANK NEW	37,745.20	21 Jun 10				0.00	37,745.20	37,745.20	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 EUR / USD EX.RATE 0.7944705 WITH CITIBANK NEW	-202,485.75	21 May 10				0.00	-202,485.75	-202,485.75	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 EUR / USD EX.RATE 0.7947192 WITH CITIBANK NEW	-1,588,233.88	21 May 10				0.00	-1,588,233.88	-1,588,233.88	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 USD / EUR EX.RATE 1.25896 WITH CITIBANK NEW	1,588,807.52	21 May 10				0.00	1,588,807.52	1,588,807.52	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 USD / GBP EX.RATE 1.445792 WITH CITIBANK NEW	15,926.34	21 May 10				0.00	15,926.34	15,926.34	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 21 OCT 2010 EUR / USD EX.RATE 0.7183908 WITH CITIBANK NEW	-6,911,280.00	21 Oct 10				0.00	-6,911,280.00	-6,911,280.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 EUR / USD EX.RATE 0.7183908 WITH CITIBANK NEW	-2,289,840.00	21 Oct 10				0.00	-2,289,840.00	-2,289,840.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 KRW / USD EX.RATE 1129.5 WITH CITIBANK NEW	-1,318,370.96	21 Oct 10				0.00	-1,318,370.96	-1,318,370.96	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 USD / EUR EX.RATE 1.390355 WITH CITIBANK NEW	6,903,112.58	21 Oct 10				0.00	6,903,112.58	6,903,112.58	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 USD / EUR EX.RATE 1.390355 WITH CITIBANK NEW	2,287,133.98	21 Oct 10				0.00	2,287,133.98	2,287,133.98	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 USD / KRW EX.RATE 0.0008876 WITH CITIBANK NEW	1,321,764.60	21 Oct 10				0.00	1,321,764.60	1,321,764.60	0.00
FX DEAL TRANSACTED ON 21 SEP 2010 GBP / USD EX.RATE 0.6436663 WITH CITIBANK NEW	-4,606,424.00	21 Sep 10				0.00	-4,606,424.00	-4,606,424.00	0.00
FX DEAL TRANSACTED ON 21 SEP 2010 GBP / USD EX.RATE 0.6436663 WITH CITIBANK NEW	-1,124,806.40	21 Sep 10				0.00	-1,124,806.40	-1,124,806.40	0.00
FX DEAL TRANSACTED ON 21 SEP 2010 USD / GBP EX.RATE 1.552585 WITH CITIBANK NEW	4,603,414.53	21 Sep 10				0.00	4,603,414.53	4,603,414.53	0.00
FX DEAL TRANSACTED ON 21 SEP 2010 USD / GBP EX.RATE 1.552585 WITH CITIBANK NEW	1,124,071.54	21 Sep 10				0.00	1,124,071.54	1,124,071.54	0.00
FX DEAL TRANSACTED ON 21 SEP 2010 USD / ZAR EX.RATE 0.1402741 WITH CITIBANK NEW	13,104.41	21 Sep 10				0.00	13,104.41	13,104.41	0.00
FX DEAL TRANSACTED ON 21 SEP 2010 USD / ZAR EX.RATE 0.1402741 WITH CITIBANK NEW	32,575.49	21 Sep 10				0.00	32,575.49	32,575.49	0.00
FX DEAL TRANSACTED ON 22 APR 2010 USD / GBP EX.RATE 1.53772 WITH CITIBANK NEW	34,093.10	22 Apr 10				0.00	34,093.10	34,093.10	0.00
FX DEAL TRANSACTED ON 22 DEC 2010 USD / EUR EX.RATE 1.3088 WITH CITIBANK NEW	1,691.99	22 Dec 10				0.00	1,691.99	1,691.99	0.00
FX DEAL TRANSACTED ON 22 JAN 2010 NOK / USD EX.RATE 5.82193 WITH CITIBANK NEW	-1,477,860.43	22 Jan 10				0.00	-1,477,860.43	-1,477,860.43	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 22 JAN 2010 USD / NOK EX.RATE 0.1722 WITH CITIBANK NEW	1,481,547.09	22 Jan 10				0.00	1,481,547.09	1,481,547.09	0.00
FX DEAL TRANSACTED ON 22 NOV 2010 USD / JPY EX.RATE 0.0119773 WITH CITIBANK NEW	6,293.45	22 Nov 10				0.00	6,293.45	6,293.45	0.00
FX DEAL TRANSACTED ON 23 AUG 2010 USD / EUR EX.RATE 1.2666 WITH CITIBANK NEW	10,959.38	23 Aug 10				0.00	10,959.38	10,959.38	0.00
FX DEAL TRANSACTED ON 24 JUN 2010 USD / EUR EX.RATE 1.2341 WITH CITIBANK NEW	6,560.28	24 Jun 10				0.00	6,560.28	6,560.28	0.00
FX DEAL TRANSACTED ON 24 JUN 2010 USD / JPY EX.RATE 0.011157 WITH CITIBANK NEW	55,839.43	24 Jun 10				0.00	55,839.43	55,839.43	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 KRW / USD EX.RATE 1159.0 WITH CITIBANK NEW	-50,000.00	25 Jan 10				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 USD / EUR EX.RATE 1.4144 WITH CITIBANK NEW	9,978.24	25 Jan 10				0.00	9,978.24	9,978.24	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 USD / KRW EX.RATE 0.0008692 WITH CITIBANK NEW	50,000.00	25 Jan 10				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2010 KRW / USD EX.RATE 1203.2 WITH CITIBANK NEW	-119,714.10	25 Jun 10				0.00	-119,714.10	-119,714.10	0.00
FX DEAL TRANSACTED ON 25 JUN 2010 USD / JPY EX.RATE 0.0111807 WITH CITIBANK NEW	13,660.35	25 Jun 10				0.00	13,660.35	13,660.35	0.00
FX DEAL TRANSACTED ON 25 JUN 2010 USD / KRW EX.RATE 0.0008328 WITH CITIBANK NEW	119,953.36	25 Jun 10				0.00	119,953.36	119,953.36	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 CNY / USD EX.RATE 6.8266 WITH CITIBANK NEW	-161,024.67	25 Mar 10				0.00	-161,024.67	-161,024.67	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 KRW / USD EX.RATE 1120.0 WITH CITIBANK NEW	-820,535.71	25 Oct 10				0.00	-820,535.71	-820,535.71	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 USD / AUD EX.RATE 0.9922 WITH CITIBANK NEW	14,670.87	25 Oct 10				0.00	14,670.87	14,670.87	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 USD / KRW EX.RATE 0.0008953 WITH CITIBANK NEW	822,739.48	25 Oct 10				0.00	822,739.48	822,739.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 26 JAN 2010 KRW / USD EX.RATE 1144.7 WITH CITIBANK NEW	-10,000.00	26 Jan 10				0.00	-10,000.00	-10,000.00	0.00
FX DEAL TRANSACTED ON 26 JAN 2010 USD / KRW EX.RATE 0.000866 WITH CITIBANK NEW	10,000.00	26 Jan 10				0.00	10,000.00	10,000.00	0.00
FX DEAL TRANSACTED ON 26 JUL 2010 KRW / USD EX.RATE 1194.4 WITH CITIBANK NEW	-120,596.12	26 Jul 10				0.00	-120,596.12	-120,596.12	0.00
FX DEAL TRANSACTED ON 26 JUL 2010 MXN / USD EX.RATE 12.7757 WITH CITIBANK NEW	-18,785.66	26 Jul 10				0.00	-18,785.66	-18,785.66	0.00
FX DEAL TRANSACTED ON 26 JUL 2010 USD / MXN EX.RATE 0.0787402 WITH CITIBANK NEW	18,897.64	26 Jul 10				0.00	18,897.64	18,897.64	0.00
FX DEAL TRANSACTED ON 26 MAR 2010 HKD / USD EX.RATE 7.7623 WITH CITIBANK NEW	-163,101.26	26 Mar 10				0.00	-163,101.26	-163,101.26	0.00
FX DEAL TRANSACTED ON 26 MAY 2010 EUR / USD EX.RATE 0.820082 WITH CITIBANK NEW	-1,012,280.02	26 May 10				0.00	-1,012,280.02	-1,012,280.02	0.00
FX DEAL TRANSACTED ON 26 MAY 2010 USD / EUR EX.RATE 1.2195 WITH CITIBANK NEW	98,687.74	26 May 10				0.00	98,687.74	98,687.74	0.00
FX DEAL TRANSACTED ON 26 MAY 2010 USD / EUR EX.RATE 1.2195 WITH CITIBANK NEW	44,199.56	26 May 10				0.00	44,199.56	44,199.56	0.00
FX DEAL TRANSACTED ON 27 JAN 2010 KRW / USD EX.RATE 1160.75 WITH CITIBANK NEW	-10,000.00	27 Jan 10				0.00	-10,000.00	-10,000.00	0.00
FX DEAL TRANSACTED ON 27 JAN 2010 USD / KRW EX.RATE 0.0008552 WITH CITIBANK NEW	10,000.00	27 Jan 10				0.00	10,000.00	10,000.00	0.00
FX DEAL TRANSACTED ON 27 OCT 2010 CNY / USD EX.RATE 6.4965 WITH CITIBANK NEW	-483,985.76	27 Oct 10				0.00	-483,985.76	-483,985.76	0.00
FX DEAL TRANSACTED ON 27 OCT 2010 USD / CNY EX.RATE 0.1497006 WITH CITIBANK NEW	470,690.64	27 Oct 10				0.00	470,690.64	470,690.64	0.00
FX DEAL TRANSACTED ON 27 SEP 2010 USD / NOK EX.RATE 0.1696669 WITH CITIBANK NEW	36,571.06	27 Sep 10				0.00	36,571.06	36,571.06	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 USD / EUR EX.RATE 1.3974 WITH CITIBANK NEW	27,325.88	28 Jan 10				0.00	27,325.88	27,325.88	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 28 JUL 2010 EUR / USD EX.RATE 0.7693491 WITH CITIBANK NEW	-348,346.40	28 Jul 10				0.00	-348,346.40	-348,346.40	0.00
FX DEAL TRANSACTED ON 28 JUL 2010 USD / EUR EX.RATE 1.299734 WITH CITIBANK NEW	348,328.71	28 Jul 10				0.00	348,328.71	348,328.71	0.00
FX DEAL TRANSACTED ON 28 JUN 2010 USD / HKD EX.RATE 0.1285 WITH CITIBANK NEW	99,459.87	28 Jun 10				0.00	99,459.87	99,459.87	0.00
FX DEAL TRANSACTED ON 28 JUN 2010 USD / JPY EX.RATE 0.0111869 WITH CITIBANK NEW	7,228.59	28 Jun 10				0.00	7,228.59	7,228.59	0.00
FX DEAL TRANSACTED ON 28 JUN 2010 USD / JPY EX.RATE 0.0111869 WITH CITIBANK NEW	19,663.27	28 Jun 10				0.00	19,663.27	19,663.27	0.00
FX DEAL TRANSACTED ON 28 MAY 2010 USD / EUR EX.RATE 1.229901 WITH CITIBANK NEW	29,988.16	28 May 10				0.00	29,988.16	29,988.16	0.00
FX DEAL TRANSACTED ON 28 MAY 2010 USD / EUR EX.RATE 1.229901 WITH CITIBANK NEW	191,786.13	28 May 10				0.00	191,786.13	191,786.13	0.00
FX DEAL TRANSACTED ON 28 MAY 2010 USD / EUR EX.RATE 1.229901 WITH CITIBANK NEW	32,872.63	28 May 10				0.00	32,872.63	32,872.63	0.00
FX DEAL TRANSACTED ON 28 MAY 2010 USD / GBP EX.RATE 1.448 WITH CITIBANK NEW YORK	42,093.36	28 May 10				0.00	42,093.36	42,093.36	0.00
FX DEAL TRANSACTED ON 28 MAY 2010 USD / GBP EX.RATE 1.448 WITH CITIBANK NEW YORK	16,541.04	28 May 10				0.00	16,541.04	16,541.04	0.00
FX DEAL TRANSACTED ON 29 APR 2010 CAD / USD EX.RATE 1.005 WITH CITIBANK NEW YORK	-37,810.95	29 Apr 10				0.00	-37,810.95	-37,810.95	0.00
FX DEAL TRANSACTED ON 29 APR 2010 USD / CAD EX.RATE 0.9949605 WITH CITIBANK NEW	37,808.50	29 Apr 10				0.00	37,808.50	37,808.50	0.00
FX DEAL TRANSACTED ON 29 JUL 2010 EUR / USD EX.RATE 0.7641743 WITH CITIBANK NEW	-8,129.09	29 Jul 10				0.00	-8,129.09	-8,129.09	0.00
FX DEAL TRANSACTED ON 29 JUN 2010 USD / JPY EX.RATE 0.0112956 WITH CITIBANK NEW	30,464.25	29 Jun 10				0.00	30,464.25	30,464.25	0.00
FX DEAL TRANSACTED ON 29 JUN 2010 USD / JPY EX.RATE 0.0112956 WITH CITIBANK NEW	1,780.58	29 Jun 10				0.00	1,780.58	1,780.58	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 29 MAR 2010 MXN / USD EX.RATE 12.484987 WITH CITIBANK NEW	-21,136.76	29 Mar 10				0.00	-21,136.76	-21,136.76	0.00
FX DEAL TRANSACTED ON 29 MAR 2010 USD / JPY EX.RATE 0.0108108 WITH CITIBANK NEW	27,553.14	29 Mar 10				0.00	27,553.14	27,553.14	0.00
FX DEAL TRANSACTED ON 29 MAR 2010 USD / MXN EX.RATE 0.0802736 WITH CITIBANK NEW	21,183.56	29 Mar 10				0.00	21,183.56	21,183.56	0.00
FX DEAL TRANSACTED ON 29 NOV 2010 USD / JPY EX.RATE 0.0118694 WITH CITIBANK NEW	21,304.45	29 Nov 10				0.00	21,304.45	21,304.45	0.00
FX DEAL TRANSACTED ON 29 NOV 2010 USD / JPY EX.RATE 0.0118694 WITH CITIBANK NEW	32,629.19	29 Nov 10				0.00	32,629.19	32,629.19	0.00
FX DEAL TRANSACTED ON 29 OCT 2010 GBP / USD EX.RATE 0.6247997 WITH CITIBANK NEW	-167,162.70	29 Oct 10				0.00	-167,162.70	-167,162.70	0.00
FX DEAL TRANSACTED ON 30 AUG 2010 USD / JPY EX.RATE 0.0118106 WITH CITIBANK NEW	27,728.05	30 Aug 10				0.00	27,728.05	27,728.05	0.00
FX DEAL TRANSACTED ON 30 AUG 2010 USD / JPY EX.RATE 0.0118106 WITH CITIBANK NEW	28,695.23	30 Aug 10				0.00	28,695.23	28,695.23	0.00
FX DEAL TRANSACTED ON 30 NOV 2010 EUR / USD EX.RATE 0.7674444 WITH CITIBANK NEW	-273,635.46	30 Nov 10				0.00	-273,635.46	-273,635.46	0.00
FX DEAL TRANSACTED ON 30 NOV 2010 USD / EUR EX.RATE 1.29882 WITH CITIBANK NEW	2,571,663.60	30 Nov 10				0.00	2,571,663.60	2,571,663.60	0.00
FX DEAL TRANSACTED ON 30 NOV 2010 USD / EUR EX.RATE 1.3033 WITH CITIBANK NEW	273,693.00	30 Nov 10				0.00	273,693.00	273,693.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2010 EUR / USD EX.RATE 0.740141 WITH CITIBANK NEW	-1,334,880.87	31 Mar 10				0.00	-1,334,880.87	-1,334,880.87	0.00
FX DEAL TRANSACTED ON 31 MAR 2010 USD / EUR EX.RATE 1.351128 WITH CITIBANK NEW	1,334,914.46	31 Mar 10				0.00	1,334,914.46	1,334,914.46	0.00
Total CITIBANK NEW YORK			.000.00				651,458.58	651,458.58	651,458.58

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 24 MAY 2010 AUD / USD EX RATE 1.2139827 WITH DEUTSCHE BANK	3,136,000.00	24 May 10				0.00	2,583,232.96	2,676,262.30	93,029.34
FX DEAL TRANSACTED ON 24 MAY 2010 USD / AUD EX RATE 0.827 WITH DEUTSCHE BANK	-3,136,000.00	24 May 10				0.00	-2,593,472.00	-2,645,372.77	-51,900.77
FX DEAL TRANSACTED ON 28 JUL 2010 AUD / USD EX RATE 1.118193 WITH DEUTSCHE BANK	1,703,000.00	28 Jul 10				0.00	1,522,992.90	1,536,105.93	13,113.03
FX DEAL TRANSACTED ON 28 JUL 2010 USD / AUD EX RATE 0.88467 WITH DEUTSCHE BANK	-1,703,000.00	28 Jul 10				0.00	-1,506,593.01	-1,665,278.61	-158,685.60
Brazilian real - BRL									
FX DEAL TRANSACTED ON 29 JAN 2010 BRL / USD EX RATE 1.8748 WITH DEUTSCHE BANK	1,407,200.00	29 Jan 10				0.00	750,586.73	753,137.63	2,550.90
British pound sterling - GBP									
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX RATE 0.6236416 WITH DEUTSCHE BANK	217,045.19	8 Jan 10				0.00	348,028.71	346,436.70	-1,592.01
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX RATE 0.6239393 WITH DEUTSCHE BANK	324,000.00	8 Jan 10				0.00	519,281.28	483,181.19	-36,100.09
FX DEAL TRANSACTED ON 08 JAN 2010 USD / GBP EX RATE 1.60272 WITH DEUTSCHE BANK	-217,000.00	8 Jan 10				0.00	-347,790.24	-323,612.10	24,178.14
FX DEAL TRANSACTED ON 08 JAN 2010 USD / GBP EX RATE 1.6035 WITH DEUTSCHE BANK	-324,201.17	8 Jan 10				0.00	-519,856.58	-524,281.95	-4,425.37
FX DEAL TRANSACTED ON 10 DEC 2010 GBP / USD EX RATE 0.6334426 WITH DEUTSCHE BANK	316,721.30	10 Dec 10				0.00	500,000.00	494,750.33	-5,249.67
FX DEAL TRANSACTED ON 12 FEB 2010 GBP / USD EX RATE 0.6379683 WITH DEUTSCHE BANK	749,581.48	12 Feb 10				0.00	1,174,950.98	1,178,567.03	3,616.05

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 12 FEB 2010 USD / GBP EX.RATE 1.567044 WITH DEUTSCHE BANK	-750,000.00	12 Feb 10				0.00	-1,175,283.00	-1,118,474.99	56,808.01
FX DEAL TRANSACTED ON 12 JUL 2010 GBP / USD EX.RATE 0.6660144 WITH DEUTSCHE BANK	139,863.03	12 Jul 10				0.00	210,000.00	214,612.83	4,612.83
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.6407106 WITH DEUTSCHE BANK	537,000.00	15 Dec 10				0.00	838,131.88	830,685.30	-7,446.58
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.6407106 WITH DEUTSCHE BANK	1,187,000.00	15 Dec 10				0.00	1,852,630.43	1,836,170.30	-16,460.13
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.559713 WITH DEUTSCHE BANK	-537,000.00	15 Dec 10				0.00	-837,565.88	-840,244.23	-2,678.35
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.559713 WITH DEUTSCHE BANK	-1,187,000.00	15 Dec 10				0.00	-1,851,379.33	-1,857,299.62	-5,920.29
FX DEAL TRANSACTED ON 18 MAR 2010 GBP / USD EX.RATE 0.6558353 WITH DEUTSCHE BANK	200,000.00	18 Mar 10				0.00	304,954.60	298,260.00	-6,694.60
FX DEAL TRANSACTED ON 18 MAR 2010 USD / GBP EX.RATE 1.524826 WITH DEUTSCHE BANK	-200,000.00	18 Mar 10				0.00	-304,965.20	-304,920.02	45.18
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 APR 2010 CAD / USD EX.RATE 1.0095 WITH DEUTSCHE BANK	82,000.00	1 Apr 10				0.00	81,228.33	81,734.36	506.03
FX DEAL TRANSACTED ON 01 APR 2010 CAD / USD EX.RATE 1.009513 WITH DEUTSCHE BANK	1,283,000.00	1 Apr 10				0.00	1,270,909.83	1,264,662.40	-6,247.43
FX DEAL TRANSACTED ON 01 APR 2010 USD / CAD EX.RATE 0.9905766 WITH DEUTSCHE BANK	-82,000.00	1 Apr 10				0.00	-81,227.28	-80,827.99	399.29
FX DEAL TRANSACTED ON 01 APR 2010 USD / CAD EX.RATE 0.9905894 WITH DEUTSCHE BANK	-1,283,000.00	1 Apr 10				0.00	-1,270,926.20	-1,278,843.76	-7,917.56
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX.RATE 1.045 WITH DEUTSCHE BANK	269,000.00	11 Aug 10				0.00	257,416.27	259,127.25	1,710.98
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX.RATE 1.045 WITH DEUTSCHE BANK	269,000.00	11 Aug 10				0.00	257,416.27	259,127.25	1,710.98

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX.RATE 1.04544 WITH DEUTSCHE BANK	136,000.00	11 Aug 10				0.00	130,088.77	132,585.91	2,497.14
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX.RATE 1.04545 WITH DEUTSCHE BANK	136,000.00	11 Aug 10				0.00	130,086.90	132,585.91	2,499.01
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX.RATE 1.0457 WITH DEUTSCHE BANK	389,000.00	11 Aug 10				0.00	371,999.62	374,723.05	2,723.43
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX.RATE 1.04614 WITH DEUTSCHE BANK	198,000.00	11 Aug 10				0.00	189,267.21	193,029.49	3,762.28
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.955895 WITH DEUTSCHE BANK	-389,000.00	11 Aug 10				0.00	-371,843.16	-379,234.71	-7,391.55
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.9562972 WITH DEUTSCHE BANK	-198,000.00	11 Aug 10				0.00	-189,346.85	-190,733.07	-1,386.22
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.9565213 WITH DEUTSCHE BANK	-269,000.00	11 Aug 10				0.00	-257,304.24	-262,247.14	-4,942.90
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.956535 WITH DEUTSCHE BANK	-269,000.00	11 Aug 10				0.00	-257,307.93	-262,247.14	-4,939.21
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.9569378 WITH DEUTSCHE BANK	-136,000.00	11 Aug 10				0.00	-130,143.54	-131,008.57	-865.03
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.9569378 WITH DEUTSCHE BANK	-136,000.00	11 Aug 10				0.00	-130,143.54	-131,008.57	-865.03
FX DEAL TRANSACTED ON 13 DEC 2010 CAD / USD EX.RATE 1.00584 WITH DEUTSCHE BANK	2,707,000.00	13 Dec 10				0.00	2,691,282.91	2,697,961.83	6,678.92
FX DEAL TRANSACTED ON 13 DEC 2010 CAD / USD EX.RATE 1.00718 WITH DEUTSCHE BANK	5,015,000.00	13 Dec 10				0.00	4,979,248.99	5,042,437.92	63,188.93
FX DEAL TRANSACTED ON 13 DEC 2010 USD / CAD EX.RATE 0.9928712 WITH DEUTSCHE BANK	-2,707,000.00	13 Dec 10				0.00	-2,687,702.30	-2,721,810.46	-34,108.16
FX DEAL TRANSACTED ON 13 DEC 2010 USD / CAD EX.RATE 0.9941939 WITH DEUTSCHE BANK	-5,015,000.00	13 Dec 10				0.00	-4,985,882.45	-4,998,255.84	-12,373.39
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX.RATE 1.022 WITH DEUTSCHE BANK	391,000.00	14 Sep 10				0.00	382,583.17	381,184.50	-1,398.67

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX.RATE 1.0227 WITH DEUTSCHE BANK	227,000.00	14 Sep 10				0.00	221,961.47	221,301.49	-659.98
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX.RATE 1.0235 WITH DEUTSCHE BANK	202,000.00	14 Sep 10				0.00	197,361.99	197,951.88	589.89
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX.RATE 1.02418 WITH DEUTSCHE BANK	118,000.00	14 Sep 10				0.00	115,214.12	115,635.26	421.14
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX.RATE 0.9763909 WITH DEUTSCHE BANK	-227,000.00	14 Sep 10				0.00	-221,640.73	-222,450.88	-810.15
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX.RATE 0.9770396 WITH DEUTSCHE BANK	-391,000.00	14 Sep 10				0.00	-382,022.47	-383,164.29	-1,141.82
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX.RATE 0.9778039 WITH DEUTSCHE BANK	-118,000.00	14 Sep 10				0.00	-115,380.85	-115,037.78	343.07
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX.RATE 0.9784736 WITH DEUTSCHE BANK	-202,000.00	14 Sep 10				0.00	-197,651.66	-196,929.08	722.58
FX DEAL TRANSACTED ON 19 JAN 2010 CAD / USD EX.RATE 1.032 WITH DEUTSCHE BANK	82,000.00	19 Jan 10				0.00	79,457.36	78,292.83	-1,164.53
FX DEAL TRANSACTED ON 19 JAN 2010 CAD / USD EX.RATE 1.032015 WITH DEUTSCHE BANK	1,242,000.00	19 Jan 10				0.00	1,203,470.88	1,187,040.05	-16,430.83
FX DEAL TRANSACTED ON 19 JAN 2010 USD / CAD EX.RATE 0.9689782 WITH DEUTSCHE BANK	-82,000.00	19 Jan 10				0.00	-79,456.21	-78,371.40	1,084.81
FX DEAL TRANSACTED ON 19 JAN 2010 USD / CAD EX.RATE 0.9689922 WITH DEUTSCHE BANK	-1,242,000.00	19 Jan 10				0.00	-1,203,488.37	-1,185,850.00	17,638.37
Chinese yuan renminbi - CNY									
FX DEAL TRANSACTED ON 14 DEC 2010 CNY / USD EX.RATE 6.65 WITH DEUTSCHE BANK	11,040,725.00	14 Dec 10				0.00	1,660,259.40	1,675,510.91	15,251.51
FX DEAL TRANSACTED ON 14 DEC 2010 USD / CNY EX.RATE 0.1543805 WITH DEUTSCHE BANK	-11,040,725.00	14 Dec 10				0.00	-1,704,473.18	-1,718,481.18	-14,008.00
FX DEAL TRANSACTED ON 15 MAR 2010 CNY / USD EX.RATE 6.586 WITH DEUTSCHE BANK	48,209,520.00	15 Mar 10				0.00	7,320,000.00	7,391,052.41	71,052.41

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 15 NOV 2010 USD / CNY EX.RATE 0.1508227 WITH DEUTSCHE BANK	-2,778,164.50	15 Nov 10				0.00	-419,010.38	-418,530.64	479.74
FX DEAL TRANSACTED ON 25 MAR 2010 CNY / USD EX.RATE 6.8266 WITH DEUTSCHE BANK	2,831,409.50	25 Mar 10				0.00	414,761.30	414,737.00	-24.30
Euro - EUR									
FX DEAL TRANSACTED ON 03 MAY 2010 EUR / USD EX.RATE 0.7598773 WITH DEUTSCHE BANK	1,990,000.00	3 May 10				0.00	2,618,843.98	2,560,134.87	-58,709.11
FX DEAL TRANSACTED ON 03 MAY 2010 USD / EUR EX.RATE 1.316107 WITH DEUTSCHE BANK	-1,990,000.00	3 May 10				0.00	-2,619,052.93	-2,428,098.39	190,954.54
FX DEAL TRANSACTED ON 10 DEC 2010 USD / EUR EX.RATE 1.31917 WITH DEUTSCHE BANK	-875,550.54	10 Dec 10				0.00	-1,155,000.00	-1,174,559.27	-19,559.27
FX DEAL TRANSACTED ON 16 MAR 2010 EUR / USD EX.RATE 0.726533 WITH DEUTSCHE BANK	221,000.00	16 Mar 10				0.00	304,184.40	303,631.91	-552.49
FX DEAL TRANSACTED ON 16 MAR 2010 USD / EUR EX.RATE 1.376415 WITH DEUTSCHE BANK	-221,000.00	16 Mar 10				0.00	-304,187.72	-298,515.77	5,671.95
FX DEAL TRANSACTED ON 19 AUG 2010 EUR / USD EX.RATE 0.7806401 WITH DEUTSCHE BANK	382,000.00	19 Aug 10				0.00	489,342.00	483,478.33	-5,863.67
FX DEAL TRANSACTED ON 19 AUG 2010 EUR / USD EX.RATE 0.7808657 WITH DEUTSCHE BANK	402,000.00	19 Aug 10				0.00	514,813.26	547,081.84	32,268.58
FX DEAL TRANSACTED ON 19 AUG 2010 USD / EUR EX.RATE 1.28063 WITH DEUTSCHE BANK	-382,000.00	19 Aug 10				0.00	-489,200.66	-519,863.83	-30,663.17
FX DEAL TRANSACTED ON 19 AUG 2010 USD / EUR EX.RATE 1.281 WITH DEUTSCHE BANK	-401,671.12	19 Aug 10				0.00	-514,540.70	-508,375.09	6,165.61
FX DEAL TRANSACTED ON 25 OCT 2010 EUR / USD EX.RATE 0.7161246 WITH DEUTSCHE BANK	3,070,000.00	25 Oct 10				0.00	4,286,963.35	4,118,433.82	-168,529.53
FX DEAL TRANSACTED ON 25 OCT 2010 USD / EUR EX.RATE 1.3981 WITH DEUTSCHE BANK	-3,070,000.00	25 Oct 10				0.00	-4,292,167.00	-4,291,399.74	767.26

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 24 AUG 2010 MXN / USD EX RATE 12.9875 WITH DEUTSCHE BANK	6,207,666.92	24 Aug 10				0.00	477,972.43	490,744.06	12,771.63
FX DEAL TRANSACTED ON 24 AUG 2010 USD / MXN EX RATE 0.077235 WITH DEUTSCHE BANK	-6,207,666.92	24 Aug 10				0.00	-479,449.08	-475,705.16	3,743.92
FX DEAL TRANSACTED ON 25 JUN 2010 MXN / USD EX RATE 12.785934 WITH DEUTSCHE BANK	450,000.00	25 Jun 10				0.00	35,194.93	35,574.53	379.60
FX DEAL TRANSACTED ON 25 JUN 2010 USD / MXN EX RATE 0.0789316 WITH DEUTSCHE BANK	-450,000.00	25 Jun 10				0.00	-35,519.21	-35,583.67	-64.46
FX DEAL TRANSACTED ON 26 AUG 2010 MXN / USD EX RATE 13.0995 WITH DEUTSCHE BANK	2,888,107.00	26 Aug 10				0.00	220,474.60	228,317.88	7,843.28
FX DEAL TRANSACTED ON 26 AUG 2010 USD / MXN EX RATE 0.0765404 WITH DEUTSCHE BANK	-2,888,107.00	26 Aug 10				0.00	-221,056.79	-221,619.11	-562.32
FX DEAL TRANSACTED ON 26 MAY 2010 MXN / USD EX RATE 13.16 WITH DEUTSCHE BANK	1,564,000.00	26 May 10				0.00	118,844.98	123,641.25	4,796.27
FX DEAL TRANSACTED ON 26 MAY 2010 USD / MXN EX RATE 0.0769823 WITH DEUTSCHE BANK	-1,564,000.00	26 May 10				0.00	-120,400.31	-121,552.67	-1,152.36
FX DEAL TRANSACTED ON 27 JAN 2010 MXN / USD EX RATE 13.1012 WITH DEUTSCHE BANK	306,367.00	27 Jan 10				0.00	23,384.65	25,136.36	1,751.71
FX DEAL TRANSACTED ON 27 JAN 2010 USD / MXN EX RATE 0.0770701 WITH DEUTSCHE BANK	-306,367.00	27 Jan 10				0.00	-23,611.74	-23,635.87	-24.13
FX DEAL TRANSACTED ON 28 APR 2010 MXN / USD EX RATE 12.56 WITH DEUTSCHE BANK	260,000.00	28 Apr 10				0.00	20,700.64	20,554.17	-146.47
FX DEAL TRANSACTED ON 28 APR 2010 USD / MXN EX RATE 0.0809061 WITH DEUTSCHE BANK	-260,000.00	28 Apr 10				0.00	-21,035.60	-21,223.62	-188.02
FX DEAL TRANSACTED ON 30 MAR 2010 MXN / USD EX RATE 12.662 WITH DEUTSCHE BANK	263,892.14	30 Mar 10				0.00	20,841.27	20,861.86	20.59
FX DEAL TRANSACTED ON 30 MAR 2010 USD / MXN EX RATE 0.0803859 WITH DEUTSCHE BANK	-263,892.14	30 Mar 10				0.00	-21,213.19	-21,651.45	-438.26

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 06 MAY 2010 NOK / USD EX.RATE 6.1976 WITH DEUTSCHE BANK	8,604,000.00	6 May 10				0.00	1,388,279.33	1,353,702.86	-34,576.47
FX DEAL TRANSACTED ON 06 MAY 2010 USD / NOK EX.RATE 0.1616292 WITH DEUTSCHE BANK	-8,604,000.00	6 May 10				0.00	-1,390,657.83	-1,366,712.20	23,945.63
FX DEAL TRANSACTED ON 18 MAR 2010 NOK / USD EX.RATE 5.879802 WITH DEUTSCHE BANK	8,604,000.00	18 Mar 10				0.00	1,463,314.58	1,366,712.20	-96,602.38
FX DEAL TRANSACTED ON 18 MAR 2010 USD / NOK EX.RATE 0.1704424 WITH DEUTSCHE BANK	-8,604,000.00	18 Mar 10				0.00	-1,466,486.84	-1,445,224.58	21,262.26
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 02 FEB 2010 SGD / USD EX.RATE 1.41105 WITH DEUTSCHE BANK	70,552.50	2 Feb 10				0.00	50,000.00	50,544.47	544.47
FX DEAL TRANSACTED ON 02 FEB 2010 USD / SGD EX.RATE 0.7093205 WITH DEUTSCHE BANK	-70,490.00	2 Feb 10				0.00	-50,000.00	-49,686.33	313.67
FX DEAL TRANSACTED ON 03 JUN 2010 SGD / USD EX.RATE 1.4029 WITH DEUTSCHE BANK	288,184.48	3 Jun 10				0.00	205,420.54	215,497.26	10,076.72
FX DEAL TRANSACTED ON 03 JUN 2010 USD / SGD EX.RATE 0.7125806 WITH DEUTSCHE BANK	-288,184.48	3 Jun 10				0.00	-205,354.67	-206,458.06	-1,103.39
FX DEAL TRANSACTED ON 14 SEP 2010 SGD / USD EX.RATE 1.33665 WITH DEUTSCHE BANK	191,982.48	14 Sep 10				0.00	143,629.58	149,868.43	6,238.85
FX DEAL TRANSACTED ON 14 SEP 2010 USD / SGD EX.RATE 0.7480551 WITH DEUTSCHE BANK	-191,982.48	14 Sep 10				0.00	-143,613.46	-143,559.77	53.69
South Korean won - KRW									
FX DEAL TRANSACTED ON 04 FEB 2010 KRW / USD EX.RATE 1153.0 WITH DEUTSCHE BANK	11,530,000.00	4 Feb 10				0.00	10,000.00	9,937.51	-62.49

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 04 FEB 2010 USD / KRW EX RATE 0.0008601 WITH DEUTSCHE BANK	-11,626,000.00	4 Feb 10				0.00	-10,000.00	-10,495.62	-495.62
FX DEAL TRANSACTED ON 09 FEB 2010 USD / KRW EX RATE 0.0008572 WITH DEUTSCHE BANK	-11,530,000.00	9 Feb 10				0.00	-9,883.42	-9,937.51	-54.09
FX DEAL TRANSACTED ON 10 NOV 2010 KRW / USD EX RATE 1114.3 WITH DEUTSCHE BANK	11,626,000.00	10 Nov 10				0.00	10,433.46	10,495.62	62.16
FX DEAL TRANSACTED ON 26 JUL 2010 USD / KRW EX RATE 0.0008372 WITH DEUTSCHE BANK	-152,322,631.00	26 Jul 10				0.00	-127,530.67	-128,928.55	-1,397.88
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2010 CAD / USD EX RATE 1.0095 WITH DEUTSCHE BANK	-81,228.33	1 Apr 10				0.00	-81,228.33	-81,228.33	0.00
FX DEAL TRANSACTED ON 01 APR 2010 CAD / USD EX RATE 1.009513 WITH DEUTSCHE BANK	-1,270,909.83	1 Apr 10				0.00	-1,270,909.83	-1,270,909.83	0.00
FX DEAL TRANSACTED ON 01 APR 2010 USD / CAD EX RATE 0.9905766 WITH DEUTSCHE BANK	81,227.28	1 Apr 10				0.00	81,227.28	81,227.28	0.00
FX DEAL TRANSACTED ON 01 APR 2010 USD / CAD EX RATE 0.9905894 WITH DEUTSCHE BANK	1,270,926.20	1 Apr 10				0.00	1,270,926.20	1,270,926.20	0.00
FX DEAL TRANSACTED ON 02 FEB 2010 SGD / USD EX RATE 1.41105 WITH DEUTSCHE BANK	-50,000.00	2 Feb 10				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANSACTED ON 02 FEB 2010 USD / SGD EX RATE 0.7093205 WITH DEUTSCHE BANK	50,000.00	2 Feb 10				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2010 SGD / USD EX RATE 1.4029 WITH DEUTSCHE BANK	-205,420.54	3 Jun 10				0.00	-205,420.54	-205,420.54	0.00
FX DEAL TRANSACTED ON 03 JUN 2010 USD / SGD EX RATE 0.7125806 WITH DEUTSCHE BANK	205,354.67	3 Jun 10				0.00	205,354.67	205,354.67	0.00
FX DEAL TRANSACTED ON 03 MAY 2010 EUR / USD EX RATE 0.7598773 WITH DEUTSCHE BANK	-2,618,843.98	3 May 10				0.00	-2,618,843.98	-2,618,843.98	0.00
FX DEAL TRANSACTED ON 03 MAY 2010 USD / EUR EX RATE 1.316107 WITH DEUTSCHE BANK	2,619,052.93	3 May 10				0.00	2,619,052.93	2,619,052.93	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 04 FEB 2010 KRW / USD EX RATE 1153.0 WITH DEUTSCHE BANK	-10,000.00	4 Feb 10				0.00	-10,000.00	-10,000.00	0.00
FX DEAL TRANSACTED ON 04 FEB 2010 USD / KRW EX RATE 0.0008601 WITH DEUTSCHE BANK	10,000.00	4 Feb 10				0.00	10,000.00	10,000.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 NOK / USD EX RATE 6.1976 WITH DEUTSCHE BANK	-1,388,279.33	6 May 10				0.00	-1,388,279.33	-1,388,279.33	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 USD / NOK EX RATE 0.1616292 WITH DEUTSCHE BANK	1,390,657.83	6 May 10				0.00	1,390,657.83	1,390,657.83	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX RATE 0.6236416 WITH DEUTSCHE BANK	-348,028.71	8 Jan 10				0.00	-348,028.71	-348,028.71	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 GBP / USD EX RATE 0.6239393 WITH DEUTSCHE BANK	-519,281.28	8 Jan 10				0.00	-519,281.28	-519,281.28	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 USD / GBP EX RATE 1.60272 WITH DEUTSCHE BANK	347,790.24	8 Jan 10				0.00	347,790.24	347,790.24	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 USD / GBP EX RATE 1.6035 WITH DEUTSCHE BANK	519,856.58	8 Jan 10				0.00	519,856.58	519,856.58	0.00
FX DEAL TRANSACTED ON 09 FEB 2010 USD / KRW EX RATE 0.0008572 WITH DEUTSCHE BANK	9,883.42	9 Feb 10				0.00	9,883.42	9,883.42	0.00
FX DEAL TRANSACTED ON 10 DEC 2010 GBP / USD EX RATE 0.6334426 WITH DEUTSCHE BANK	-500,000.00	10 Dec 10				0.00	-500,000.00	-500,000.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2010 USD / EUR EX RATE 1.31917 WITH DEUTSCHE BANK	1,155,000.00	10 Dec 10				0.00	1,155,000.00	1,155,000.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 KRW / USD EX RATE 1114.3 WITH DEUTSCHE BANK	-10,433.46	10 Nov 10				0.00	-10,433.46	-10,433.46	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX RATE 1.045 WITH DEUTSCHE BANK	-257,416.27	11 Aug 10				0.00	-257,416.27	-257,416.27	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX RATE 1.045 WITH DEUTSCHE BANK	-257,416.27	11 Aug 10				0.00	-257,416.27	-257,416.27	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX RATE 1.04544 WITH DEUTSCHE BANK	-130,088.77	11 Aug 10				0.00	-130,088.77	-130,088.77	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX.RATE 1.045455 WITH DEUTSCHE BANK	-130,086.90	11 Aug 10				0.00	-130,086.90	-130,086.90	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX.RATE 1.0457 WITH DEUTSCHE BANK	-371,999.62	11 Aug 10				0.00	-371,999.62	-371,999.62	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 CAD / USD EX.RATE 1.04614 WITH DEUTSCHE BANK	-189,267.21	11 Aug 10				0.00	-189,267.21	-189,267.21	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.955895 WITH DEUTSCHE BANK	371,843.16	11 Aug 10				0.00	371,843.16	371,843.16	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.9562972 WITH DEUTSCHE BANK	189,346.85	11 Aug 10				0.00	189,346.85	189,346.85	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.9565213 WITH DEUTSCHE BANK	257,304.24	11 Aug 10				0.00	257,304.24	257,304.24	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.956535 WITH DEUTSCHE BANK	257,307.93	11 Aug 10				0.00	257,307.93	257,307.93	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.9569378 WITH DEUTSCHE BANK	130,143.54	11 Aug 10				0.00	130,143.54	130,143.54	0.00
FX DEAL TRANSACTED ON 11 AUG 2010 USD / CAD EX.RATE 0.9569378 WITH DEUTSCHE BANK	130,143.54	11 Aug 10				0.00	130,143.54	130,143.54	0.00
FX DEAL TRANSACTED ON 12 FEB 2010 GBP / USD EX.RATE 0.6379683 WITH DEUTSCHE BANK	-1,174,950.98	12 Feb 10				0.00	-1,174,950.98	-1,174,950.98	0.00
FX DEAL TRANSACTED ON 12 FEB 2010 USD / GBP EX.RATE 1.567044 WITH DEUTSCHE BANK	1,175,283.00	12 Feb 10				0.00	1,175,283.00	1,175,283.00	0.00
FX DEAL TRANSACTED ON 12 JUL 2010 GBP / USD EX.RATE 0.6660144 WITH DEUTSCHE BANK	-210,000.00	12 Jul 10				0.00	-210,000.00	-210,000.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2010 CAD / USD EX.RATE 1.00584 WITH DEUTSCHE BANK	-2,691,282.91	13 Dec 10				0.00	-2,691,282.91	-2,691,282.91	0.00
FX DEAL TRANSACTED ON 13 DEC 2010 CAD / USD EX.RATE 1.00718 WITH DEUTSCHE BANK	-4,979,248.99	13 Dec 10				0.00	-4,979,248.99	-4,979,248.99	0.00
FX DEAL TRANSACTED ON 13 DEC 2010 USD / CAD EX.RATE 0.9928712 WITH DEUTSCHE BANK	2,687,702.30	13 Dec 10				0.00	2,687,702.30	2,687,702.30	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 13 DEC 2010 USD / CAD EX.RATE 0.9941939 WITH DEUTSCHE BANK	4,985,882.45	13 Dec 10				0.00	4,985,882.45	4,985,882.45	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 CNY / USD EX.RATE 6.65 WITH DEUTSCHE BANK	-1,660,259.40	14 Dec 10				0.00	-1,660,259.40	-1,660,259.40	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 USD / CNY EX.RATE 0.1543805 WITH DEUTSCHE BANK	1,704,473.18	14 Dec 10				0.00	1,704,473.18	1,704,473.18	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX.RATE 1.022 WITH DEUTSCHE BANK	-382,583.17	14 Sep 10				0.00	-382,583.17	-382,583.17	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX.RATE 1.0227 WITH DEUTSCHE BANK	-221,961.47	14 Sep 10				0.00	-221,961.47	-221,961.47	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX.RATE 1.0235 WITH DEUTSCHE BANK	-197,361.99	14 Sep 10				0.00	-197,361.99	-197,361.99	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX.RATE 1.02418 WITH DEUTSCHE BANK	-115,214.12	14 Sep 10				0.00	-115,214.12	-115,214.12	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 SGD / USD EX.RATE 1.33665 WITH DEUTSCHE BANK	-143,629.58	14 Sep 10				0.00	-143,629.58	-143,629.58	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX.RATE 0.9763909 WITH DEUTSCHE BANK	221,640.73	14 Sep 10				0.00	221,640.73	221,640.73	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX.RATE 0.9770396 WITH DEUTSCHE BANK	382,022.47	14 Sep 10				0.00	382,022.47	382,022.47	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX.RATE 0.9778039 WITH DEUTSCHE BANK	115,380.85	14 Sep 10				0.00	115,380.85	115,380.85	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX.RATE 0.9784736 WITH DEUTSCHE BANK	197,651.66	14 Sep 10				0.00	197,651.66	197,651.66	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 USD / SGD EX.RATE 0.7480551 WITH DEUTSCHE BANK	143,613.46	14 Sep 10				0.00	143,613.46	143,613.46	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.6407106 WITH DEUTSCHE BANK	-838,131.88	15 Dec 10				0.00	-838,131.88	-838,131.88	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.6407106 WITH DEUTSCHE BANK	-1,852,630.43	15 Dec 10				0.00	-1,852,630.43	-1,852,630.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.559713 WITH DEUTSCHE BANK	837,565.88	15 Dec 10				0.00	837,565.88	837,565.88	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.559713 WITH DEUTSCHE BANK	1,851,379.33	15 Dec 10				0.00	1,851,379.33	1,851,379.33	0.00
FX DEAL TRANSACTED ON 15 MAR 2010 CNY / USD EX.RATE 6.586 WITH DEUTSCHE BANK	-7,320,000.00	15 Mar 10				0.00	-7,320,000.00	-7,320,000.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2010 USD / CNY EX.RATE 0.1508227 WITH DEUTSCHE BANK	419,010.38	15 Nov 10				0.00	419,010.38	419,010.38	0.00
FX DEAL TRANSACTED ON 16 MAR 2010 EUR / USD EX.RATE 0.726533 WITH DEUTSCHE BANK	-304,184.40	16 Mar 10				0.00	-304,184.40	-304,184.40	0.00
FX DEAL TRANSACTED ON 16 MAR 2010 USD / EUR EX.RATE 1.376415 WITH DEUTSCHE BANK	304,187.72	16 Mar 10				0.00	304,187.72	304,187.72	0.00
FX DEAL TRANSACTED ON 18 MAR 2010 GBP / USD EX.RATE 0.6558353 WITH DEUTSCHE BANK	-304,954.60	18 Mar 10				0.00	-304,954.60	-304,954.60	0.00
FX DEAL TRANSACTED ON 18 MAR 2010 NOK / USD EX.RATE 5.879802 WITH DEUTSCHE BANK	-1,463,314.58	18 Mar 10				0.00	-1,463,314.58	-1,463,314.58	0.00
FX DEAL TRANSACTED ON 18 MAR 2010 USD / GBP EX.RATE 1.524826 WITH DEUTSCHE BANK	304,965.20	18 Mar 10				0.00	304,965.20	304,965.20	0.00
FX DEAL TRANSACTED ON 18 MAR 2010 USD / NOK EX.RATE 0.1704424 WITH DEUTSCHE BANK	1,466,486.84	18 Mar 10				0.00	1,466,486.84	1,466,486.84	0.00
FX DEAL TRANSACTED ON 19 AUG 2010 EUR / USD EX.RATE 0.7806401 WITH DEUTSCHE BANK	-489,342.00	19 Aug 10				0.00	-489,342.00	-489,342.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2010 EUR / USD EX.RATE 0.7808657 WITH DEUTSCHE BANK	-514,813.26	19 Aug 10				0.00	-514,813.26	-514,813.26	0.00
FX DEAL TRANSACTED ON 19 AUG 2010 USD / EUR EX.RATE 1.28063 WITH DEUTSCHE BANK	489,200.66	19 Aug 10				0.00	489,200.66	489,200.66	0.00
FX DEAL TRANSACTED ON 19 AUG 2010 USD / EUR EX.RATE 1.281 WITH DEUTSCHE BANK	514,540.70	19 Aug 10				0.00	514,540.70	514,540.70	0.00
FX DEAL TRANSACTED ON 19 JAN 2010 CAD / USD EX.RATE 1.032 WITH DEUTSCHE BANK	-79,457.36	19 Jan 10				0.00	-79,457.36	-79,457.36	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 19 JAN 2010 CAD / USD EX.RATE 1.032015 WITH DEUTSCHE BANK	-1,203,470.88	19 Jan 10				0.00	-1,203,470.88	-1,203,470.88	0.00
FX DEAL TRANSACTED ON 19 JAN 2010 USD / CAD EX.RATE 0.9689782 WITH DEUTSCHE BANK	79,456.21	19 Jan 10				0.00	79,456.21	79,456.21	0.00
FX DEAL TRANSACTED ON 19 JAN 2010 USD / CAD EX.RATE 0.9689922 WITH DEUTSCHE BANK	1,203,488.37	19 Jan 10				0.00	1,203,488.37	1,203,488.37	0.00
FX DEAL TRANSACTED ON 24 AUG 2010 MXN / USD EX.RATE 12.9875 WITH DEUTSCHE BANK	-477,972.43	24 Aug 10				0.00	-477,972.43	-477,972.43	0.00
FX DEAL TRANSACTED ON 24 AUG 2010 USD / MXN EX.RATE 0.077235 WITH DEUTSCHE BANK	479,449.08	24 Aug 10				0.00	479,449.08	479,449.08	0.00
FX DEAL TRANSACTED ON 24 MAY 2010 AUD / USD EX.RATE 1.2139827 WITH DEUTSCHE BANK	-2,583,232.96	24 May 10				0.00	-2,583,232.96	-2,583,232.96	0.00
FX DEAL TRANSACTED ON 24 MAY 2010 USD / AUD EX.RATE 0.827 WITH DEUTSCHE BANK	2,593,472.00	24 May 10				0.00	2,593,472.00	2,593,472.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2010 MXN / USD EX.RATE 12.785934 WITH DEUTSCHE BANK	-35,194.93	25 Jun 10				0.00	-35,194.93	-35,194.93	0.00
FX DEAL TRANSACTED ON 25 JUN 2010 USD / MXN EX.RATE 0.0789316 WITH DEUTSCHE BANK	35,519.21	25 Jun 10				0.00	35,519.21	35,519.21	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 CNY / USD EX.RATE 6.8266 WITH DEUTSCHE BANK	-414,761.30	25 Mar 10				0.00	-414,761.30	-414,761.30	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 EUR / USD EX.RATE 0.7161246 WITH DEUTSCHE BANK	-4,286,963.35	25 Oct 10				0.00	-4,286,963.35	-4,286,963.35	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 USD / EUR EX.RATE 1.3981 WITH DEUTSCHE BANK	4,292,167.00	25 Oct 10				0.00	4,292,167.00	4,292,167.00	0.00
FX DEAL TRANSACTED ON 26 AUG 2010 MXN / USD EX.RATE 13.0995 WITH DEUTSCHE BANK	-220,474.60	26 Aug 10				0.00	-220,474.60	-220,474.60	0.00
FX DEAL TRANSACTED ON 26 AUG 2010 USD / MXN EX.RATE 0.0765404 WITH DEUTSCHE BANK	221,056.79	26 Aug 10				0.00	221,056.79	221,056.79	0.00
FX DEAL TRANSACTED ON 26 JUL 2010 USD / KRW EX.RATE 0.0008372 WITH DEUTSCHE BANK	127,530.67	26 Jul 10				0.00	127,530.67	127,530.67	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 26 MAY 2010 MXN / USD EX.RATE 13.16 WITH DEUTSCHE BANK	-118,844.98	26 May 10				0.00	-118,844.98	-118,844.98	0.00
FX DEAL TRANSACTED ON 26 MAY 2010 USD / MXN EX.RATE 0.0769823 WITH DEUTSCHE BANK	120,400.31	26 May 10				0.00	120,400.31	120,400.31	0.00
FX DEAL TRANSACTED ON 27 JAN 2010 MXN / USD EX.RATE 13.1012 WITH DEUTSCHE BANK	-23,384.65	27 Jan 10				0.00	-23,384.65	-23,384.65	0.00
FX DEAL TRANSACTED ON 27 JAN 2010 USD / MXN EX.RATE 0.0770701 WITH DEUTSCHE BANK	23,611.74	27 Jan 10				0.00	23,611.74	23,611.74	0.00
FX DEAL TRANSACTED ON 28 APR 2010 MXN / USD EX.RATE 12.56 WITH DEUTSCHE BANK	-20,700.64	28 Apr 10				0.00	-20,700.64	-20,700.64	0.00
FX DEAL TRANSACTED ON 28 APR 2010 USD / MXN EX.RATE 0.0809061 WITH DEUTSCHE BANK	21,035.60	28 Apr 10				0.00	21,035.60	21,035.60	0.00
FX DEAL TRANSACTED ON 28 JUL 2010 AUD / USD EX.RATE 1.118193 WITH DEUTSCHE BANK	-1,522,992.90	28 Jul 10				0.00	-1,522,992.90	-1,522,992.90	0.00
FX DEAL TRANSACTED ON 28 JUL 2010 USD / AUD EX.RATE 0.88467 WITH DEUTSCHE BANK	1,506,593.01	28 Jul 10				0.00	1,506,593.01	1,506,593.01	0.00
FX DEAL TRANSACTED ON 29 JAN 2010 BRL / USD EX.RATE 1.8748 WITH DEUTSCHE BANK	-750,586.73	29 Jan 10				0.00	-750,586.73	-750,586.73	0.00
FX DEAL TRANSACTED ON 30 MAR 2010 MXN / USD EX.RATE 12.662 WITH DEUTSCHE BANK	-20,841.27	30 Mar 10				0.00	-20,841.27	-20,841.27	0.00
FX DEAL TRANSACTED ON 30 MAR 2010 USD / MXN EX.RATE 0.0803859 WITH DEUTSCHE BANK	21,213.19	30 Mar 10				0.00	21,213.19	21,213.19	0.00
Total DEUTSCHE BANK LONDON							.000.00	-113,727.42	-113,727.42

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTL LDN									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 08 DEC 2010 AUD / USD EX.RATE 1.024852 WITH GOLDMAN SACHS	480,000.00	8 Dec 10				0.00	468,528.00	471,695.98	3,167.98
FX DEAL TRANSACTED ON 08 JAN 2010 USD / AUD EX.RATE 0.9199 WITH GOLDMAN SACHS	-445,000.00	8 Jan 10				0.00	-409,355.50	-414,272.77	-4,917.27
FX DEAL TRANSACTED ON 22 DEC 2010 AUD / USD EX.RATE 1.0007005 WITH GOLDMAN SACHS	355,000.00	22 Dec 10				0.00	354,751.50	356,366.74	1,615.24
FX DEAL TRANSACTED ON 23 AUG 2010 USD / AUD EX.RATE 0.8957 WITH GOLDMAN SACHS	-660,000.00	23 Aug 10				0.00	-591,162.00	-584,298.00	6,864.00
FX DEAL TRANSACTED ON 26 MAY 2010 AUD / USD EX.RATE 1.1940299 WITH GOLDMAN SACHS	750,000.00	26 May 10				0.00	628,125.00	632,662.49	4,537.49
FX DEAL TRANSACTED ON 28 SEP 2010 USD / AUD EX.RATE 0.9644 WITH GOLDMAN SACHS	-810,000.00	28 Sep 10				0.00	-781,164.00	-784,687.47	-3,523.47
Brazilian real - BRL									
FX DEAL TRANSACTED ON 01 APR 2010 USD / BRL EX.RATE 0.5614823 WITH GOLDMAN SACHS	-1,994,026.50	1 Apr 10				0.00	-1,119,610.61	-1,127,173.62	-7,563.01
FX DEAL TRANSACTED ON 01 JUN 2010 BRL / USD EX.RATE 1.8167 WITH GOLDMAN SACHS	1,994,026.50	1 Jun 10				0.00	1,097,609.13	1,095,378.21	-2,230.92
FX DEAL TRANSACTED ON 01 JUN 2010 USD / BRL EX.RATE 0.5504486 WITH GOLDMAN SACHS	-88,464.00	1 Jun 10				0.00	-48,694.89	-48,595.91	98.98
FX DEAL TRANSACTED ON 02 AUG 2010 BRL / USD EX.RATE 1.7572 WITH GOLDMAN SACHS	2,912,982.65	2 Aug 10				0.00	1,657,741.09	1,667,229.08	9,487.99
FX DEAL TRANSACTED ON 02 AUG 2010 BRL / USD EX.RATE 1.7572 WITH GOLDMAN SACHS	88,464.00	2 Aug 10				0.00	50,343.73	50,631.87	288.14
FX DEAL TRANSACTED ON 04 JAN 2010 BRL / USD EX.RATE 1.7512 WITH GOLDMAN SACHS	1,994,026.50	4 Jan 10				0.00	1,138,662.92	1,127,173.62	-11,489.30

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 04 JAN 2010 USD / BRL EX.RATE 0.5780347 WITH GOLDMAN SACHS	-1,994,026.50	4 Jan 10				0.00	-1,152,616.47	-1,067,208.92	85,407.55
FX DEAL TRANSACTED ON 10 MAY 2010 BRL / USD EX.RATE 1.796 WITH GOLDMAN SACHS	88,464.00	10 May 10				0.00	49,256.12	48,595.91	-660.21
FX DEAL TRANSACTED ON 10 MAY 2010 BRL / USD EX.RATE 1.82085 WITH GOLDMAN SACHS	1,994,026.50	10 May 10				0.00	1,095,107.50	1,141,269.75	46,162.25
FX DEAL TRANSACTED ON 10 MAY 2010 USD / BRL EX.RATE 0.5491941 WITH GOLDMAN SACHS	-88,464.00	10 May 10				0.00	-48,583.90	-50,631.87	-2,047.97
FX DEAL TRANSACTED ON 10 MAY 2010 USD / BRL EX.RATE 0.5567929 WITH GOLDMAN SACHS	-1,994,026.50	10 May 10				0.00	-1,110,259.74	-1,095,378.21	14,881.53
FX DEAL TRANSACTED ON 21 MAY 2010 USD / BRL EX.RATE 0.5189414 WITH GOLDMAN SACHS	-4,907,009.15	21 May 10				0.00	-2,546,450.00	-2,808,498.83	-262,048.83
FX DEAL TRANSACTED ON 29 JAN 2010 BRL / USD EX.RATE 1.8748 WITH GOLDMAN SACHS	1,994,026.50	29 Jan 10				0.00	1,063,594.25	1,067,208.92	3,614.67
British pound sterling - GBP									
FX DEAL TRANSACTED ON 02 SEP 2010 GBP / USD EX.RATE 0.6503854 WITH GOLDMAN SACHS	620,000.00	2 Sep 10				0.00	953,281.00	954,861.98	1,580.98
FX DEAL TRANSACTED ON 03 SEP 2010 GBP / USD EX.RATE 0.6479202 WITH GOLDMAN SACHS	700,000.00	3 Sep 10				0.00	1,080,380.00	1,078,805.01	-1,574.99
FX DEAL TRANSACTED ON 11 FEB 2010 USD / GBP EX.RATE 1.560871 WITH GOLDMAN SACHS	-749,581.48	11 Feb 10				0.00	-1,170,000.00	-1,178,567.03	-8,567.03
FX DEAL TRANSACTED ON 12 OCT 2010 USD / GBP EX.RATE 1.5807 WITH GOLDMAN SACHS	-525,000.00	12 Oct 10				0.00	-829,867.50	-831,468.73	-1,601.23
FX DEAL TRANSACTED ON 13 SEP 2010 GBP / USD EX.RATE 0.6489293 WITH GOLDMAN SACHS	635,000.00	13 Sep 10				0.00	978,535.00	984,154.80	5,619.80
FX DEAL TRANSACTED ON 14 JAN 2010 GBP / USD EX.RATE 0.6123879 WITH GOLDMAN SACHS	1,000.00	14 Jan 10				0.00	1,632.95	1,631.55	-1.40
FX DEAL TRANSACTED ON 14 JAN 2010 USD / GBP EX.RATE 1.632202 WITH GOLDMAN SACHS	-1,000.00	14 Jan 10				0.00	-1,632.20	-1,491.30	140.90

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 15 JAN 2010 GBP / USD EX RATE 0.615574 WITH GOLDMAN SACHS	710,857.49	15 Jan 10				0.00	1,154,787.99	1,161,256.71	6,468.72
FX DEAL TRANSACTED ON 15 JAN 2010 GBP / USD EX RATE 0.6155774 WITH GOLDMAN SACHS	172,000.00	15 Jan 10				0.00	279,412.45	281,598.41	2,185.96
FX DEAL TRANSACTED ON 15 JAN 2010 USD / GBP EX RATE 1.623781 WITH GOLDMAN SACHS	-172,000.00	15 Jan 10				0.00	-279,290.33	-256,503.60	22,786.73
FX DEAL TRANSACTED ON 15 JAN 2010 USD / GBP EX RATE 1.623781 WITH GOLDMAN SACHS	-711,000.00	15 Jan 10				0.00	-1,154,508.29	-1,060,314.29	94,194.00
FX DEAL TRANSACTED ON 18 OCT 2010 USD / GBP EX RATE 1.5886 WITH GOLDMAN SACHS	-655,000.00	18 Oct 10				0.00	-1,040,533.00	-1,030,020.30	10,512.70
FX DEAL TRANSACTED ON 20 OCT 2010 USD / GBP EX RATE 1.5793 WITH GOLDMAN SACHS	-360,000.00	20 Oct 10				0.00	-568,548.00	-567,611.97	936.03
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX RATE 0.6419309 WITH GOLDMAN SACHS	716,000.00	20 Sep 10				0.00	1,115,384.80	1,121,506.63	6,121.83
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX RATE 0.6419309 WITH GOLDMAN SACHS	218,000.00	20 Sep 10				0.00	339,600.40	341,464.31	1,863.91
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX RATE 1.556813 WITH GOLDMAN SACHS	-218,000.00	20 Sep 10				0.00	-339,385.23	-337,224.20	2,161.03
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX RATE 1.556813 WITH GOLDMAN SACHS	-716,000.00	20 Sep 10				0.00	-1,114,678.11	-1,107,580.40	7,097.71
FX DEAL TRANSACTED ON 21 MAY 2010 GBP / USD EX RATE 0.693289 WITH GOLDMAN SACHS	1,585,000.00	21 May 10				0.00	2,286,204.00	2,283,826.46	-2,377.54
FX DEAL TRANSACTED ON 23 APR 2010 USD / GBP EX RATE 1.5328 WITH GOLDMAN SACHS	-315,000.00	23 Apr 10				0.00	-482,832.00	-487,147.50	-4,315.50
FX DEAL TRANSACTED ON 24 AUG 2010 GBP / USD EX RATE 0.6491188 WITH GOLDMAN SACHS	455,000.00	24 Aug 10				0.00	700,950.25	701,905.73	955.48
FX DEAL TRANSACTED ON 28 JUL 2010 USD / GBP EX RATE 1.5628 WITH GOLDMAN SACHS	-410,000.00	28 Jul 10				0.00	-640,748.00	-640,071.54	676.46

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTL LDN									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 JUL 2010 CAD / USD EX.RATE 1.064 WITH GOLDMAN SACHS	120,000.00	1 Jul 10				0.00	112,781.95	114,291.16	1,509.21
FX DEAL TRANSACTED ON 01 JUL 2010 CAD / USD EX.RATE 1.06429 WITH GOLDMAN SACHS	1,381,000.00	1 Jul 10				0.00	1,297,578.67	1,330,315.00	32,736.33
FX DEAL TRANSACTED ON 01 JUL 2010 USD / CAD EX.RATE 0.9395935 WITH GOLDMAN SACHS	-120,000.00	1 Jul 10				0.00	-112,751.22	-115,595.80	-2,844.58
FX DEAL TRANSACTED ON 01 JUL 2010 USD / CAD EX.RATE 0.9398496 WITH GOLDMAN SACHS	-1,381,000.00	1 Jul 10				0.00	-1,297,932.33	-1,315,300.73	-17,368.40
FX DEAL TRANSACTED ON 08 NOV 2010 CAD / USD EX.RATE 1.004516 WITH GOLDMAN SACHS	760,000.00	8 Nov 10				0.00	756,583.27	761,103.60	4,520.33
FX DEAL TRANSACTED ON 10 FEB 2010 USD / CAD EX.RATE 0.9358827 WITH GOLDMAN SACHS	-525,000.00	10 Feb 10				0.00	-491,338.41	-496,031.75	-4,693.34
FX DEAL TRANSACTED ON 27 SEP 2010 CAD / USD EX.RATE 1.027 WITH GOLDMAN SACHS	365,000.00	27 Sep 10				0.00	355,404.09	353,630.77	-1,773.32
FX DEAL TRANSACTED ON 29 SEP 2010 CAD / USD EX.RATE 1.03111 WITH GOLDMAN SACHS	415,000.00	29 Sep 10				0.00	402,478.88	404,542.57	2,063.69
Danish krone - DKK									
FX DEAL TRANSACTED ON 03 AUG 2010 USD / DKK EX.RATE 0.1773584 WITH GOLDMAN SACHS	-5,300,000.00	3 Aug 10				0.00	-939,999.65	-934,975.13	5,024.52
FX DEAL TRANSACTED ON 14 JUN 2010 DKK / USD EX.RATE 6.077 WITH GOLDMAN SACHS	3,750,000.00	14 Jun 10				0.00	617,080.80	620,634.87	3,554.07
FX DEAL TRANSACTED ON 24 SEP 2010 DKK / USD EX.RATE 5.5337 WITH GOLDMAN SACHS	2,680,000.00	24 Sep 10				0.00	484,305.26	484,546.05	240.79

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTL LDN									
Euro - EUR									
FX DEAL TRANSACTED ON 03 DEC 2010 USD / EUR EX.RATE 1.334817 WITH GOLDMAN SACHS	-2,397,332.37	3 Dec 10				0.00	-3,200,000.00	-3,216,043.88	-16,043.88
FX DEAL TRANSACTED ON 03 NOV 2010 EUR / USD EX.RATE 0.7136485 WITH GOLDMAN SACHS	330,000.00	3 Nov 10				0.00	462,412.50	469,408.51	6,996.01
FX DEAL TRANSACTED ON 07 APR 2010 USD / EUR EX.RATE 1.3359 WITH GOLDMAN SACHS	-3,670,000.00	7 Apr 10				0.00	-4,902,753.00	-4,901,835.73	917.27
FX DEAL TRANSACTED ON 08 FEB 2010 USD / EUR EX.RATE 1.369 WITH GOLDMAN SACHS	-320,000.00	8 Feb 10				0.00	-438,080.00	-439,535.99	-1,455.99
FX DEAL TRANSACTED ON 09 AUG 2010 EUR / USD EX.RATE 0.7554582 WITH GOLDMAN SACHS	1,050,000.00	9 Aug 10				0.00	1,389,885.00	1,374,187.45	-15,697.55
FX DEAL TRANSACTED ON 10 JUN 2010 EUR / USD EX.RATE 0.8250825 WITH GOLDMAN SACHS	115,000.00	10 Jun 10				0.00	139,380.00	139,075.25	-304.75
FX DEAL TRANSACTED ON 11 FEB 2010 USD / EUR EX.RATE 1.360593 WITH GOLDMAN SACHS	-845,219.69	11 Feb 10				0.00	-1,150,000.00	-1,154,105.22	-4,105.22
FX DEAL TRANSACTED ON 17 FEB 2010 USD / EUR EX.RATE 1.369624 WITH GOLDMAN SACHS	-985,671.98	17 Feb 10				0.00	-1,350,000.00	-1,316,907.02	33,092.98
FX DEAL TRANSACTED ON 18 FEB 2010 USD / EUR EX.RATE 1.363 WITH GOLDMAN SACHS	-150,000.00	18 Feb 10				0.00	-204,450.00	-202,687.50	1,762.50
FX DEAL TRANSACTED ON 18 MAY 2010 USD / EUR EX.RATE 1.24 WITH GOLDMAN SACHS INTL	-1,010,000.00	18 May 10				0.00	-1,252,400.00	-1,245,986.47	6,413.53
FX DEAL TRANSACTED ON 19 JAN 2010 USD / EUR EX.RATE 1.4294 WITH GOLDMAN SACHS	-1,100,000.00	19 Jan 10				0.00	-1,572,340.00	-1,552,704.95	19,635.05
FX DEAL TRANSACTED ON 20 OCT 2010 USD / EUR EX.RATE 1.3914 WITH GOLDMAN SACHS	-985,000.00	20 Oct 10				0.00	-1,370,529.00	-1,379,196.98	-8,667.98
FX DEAL TRANSACTED ON 26 JUL 2010 EUR / USD EX.RATE 0.772499 WITH GOLDMAN SACHS	410,000.00	26 Jul 10				0.00	530,745.00	532,364.52	1,619.52
FX DEAL TRANSACTED ON 28 JUL 2010 USD / EUR EX.RATE 1.3012 WITH GOLDMAN SACHS	-1,350,000.00	28 Jul 10				0.00	-1,756,620.00	-1,766,474.90	-9,854.90

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 28 SEP 2010 USD / EUR EX.RATE 1.3545 WITH GOLDMAN SACHS	-655,000.00	28 Sep 10				0.00	-887,197.50	-890,734.49	-3,536.99
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX.RATE 1.323403 WITH GOLDMAN SACHS	-1,990,000.00	29 Apr 10				0.00	-2,633,571.97	-2,560,134.87	73,437.10
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX.RATE 1.325 WITH GOLDMAN SACHS	-960,000.00	29 Apr 10				0.00	-1,272,000.00	-1,276,464.02	-4,464.02
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 14 SEP 2010 HKD / USD EX.RATE 7.7666 WITH GOLDMAN SACHS	10,380,000.00	14 Sep 10				0.00	1,336,492.16	1,336,449.14	-43.02
FX DEAL TRANSACTED ON 15 MAR 2010 USD / HKD EX.RATE 0.1288793 WITH GOLDMAN SACHS	-3,275,000.00	15 Mar 10				0.00	-422,079.60	-421,995.30	84.30
FX DEAL TRANSACTED ON 19 OCT 2010 HKD / USD EX.RATE 7.7591 WITH GOLDMAN SACHS	6,920,000.00	19 Oct 10				0.00	891,856.01	891,482.61	-373.40
FX DEAL TRANSACTED ON 20 OCT 2010 USD / HKD EX.RATE 0.1288245 WITH GOLDMAN SACHS	-4,215,000.00	20 Oct 10				0.00	-542,995.17	-542,935.72	59.45
FX DEAL TRANSACTED ON 21 SEP 2010 HKD / USD EX.RATE 7.7629 WITH GOLDMAN SACHS	1,300,000.00	21 Sep 10				0.00	167,463.19	167,544.13	80.94
FX DEAL TRANSACTED ON 22 JUN 2010 HKD / USD EX.RATE 7.7774 WITH GOLDMAN SACHS	5,005,000.00	22 Jun 10				0.00	643,531.26	643,382.35	-148.91
FX DEAL TRANSACTED ON 22 OCT 2010 USD / HKD EX.RATE 0.1287946 WITH GOLDMAN SACHS	-3,060,000.00	22 Oct 10				0.00	-394,111.51	-394,307.03	-195.52
FX DEAL TRANSACTED ON 25 OCT 2010 USD / HKD EX.RATE 0.1288627 WITH GOLDMAN SACHS	-3,325,000.00	25 Oct 10				0.00	-428,468.34	-428,584.32	-115.98
FX DEAL TRANSACTED ON 29 SEP 2010 HKD / USD EX.RATE 7.7578 WITH GOLDMAN SACHS	2,920,000.00	29 Sep 10				0.00	376,395.37	376,366.26	-29.11
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 17 MAR 2010 HUF / USD EX.RATE 190.3 WITH GOLDMAN SACHS	285,700,000.00	17 Mar 10				0.00	1,501,313.72	1,480,133.73	-21,179.99

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GOLDMAN SACHS INTL LDN									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 APR 2010 USD / JPY EX.RATE 0.0106549 WITH GOLDMAN SACHS	-61,474,304.00	1 Apr 10				0.00	-655,000.00	-666,424.24	-11,424.24
FX DEAL TRANSACTED ON 01 DEC 2010 JPY / USD EX.RATE 84.22 WITH GOLDMAN SACHS	120,213,000.00	1 Dec 10				0.00	1,427,368.80	1,454,394.77	27,025.97
FX DEAL TRANSACTED ON 01 DEC 2010 USD / JPY EX.RATE 0.0118806 WITH GOLDMAN SACHS	-120,213,000.00	1 Dec 10				0.00	-1,428,199.74	-1,482,353.36	-54,153.62
FX DEAL TRANSACTED ON 03 FEB 2010 JPY / USD EX.RATE 91.03 WITH GOLDMAN SACHS	21,500,000.00	3 Feb 10				0.00	236,185.87	238,029.34	1,843.47
FX DEAL TRANSACTED ON 03 MAR 2010 JPY / USD EX.RATE 88.6592 WITH GOLDMAN SACHS	529,600,000.00	3 Mar 10				0.00	5,973,435.36	5,848,056.54	-125,378.82
FX DEAL TRANSACTED ON 06 APR 2010 JPY / USD EX.RATE 93.9703 WITH GOLDMAN SACHS	164,400,000.00	6 Apr 10				0.00	1,749,488.93	1,749,401.44	-87.49
FX DEAL TRANSACTED ON 06 MAY 2010 JPY / USD EX.RATE 93.5 WITH GOLDMAN SACHS INTL	57,000,000.00	6 May 10				0.00	609,625.67	626,201.59	16,575.92
FX DEAL TRANSACTED ON 06 MAY 2010 USD / JPY EX.RATE 0.0111988 WITH GOLDMAN SACHS	-6,483,000.00	6 May 10				0.00	-72,601.89	-70,467.39	2,134.50
FX DEAL TRANSACTED ON 07 SEP 2010 USD / JPY EX.RATE 0.0119539 WITH GOLDMAN SACHS	-78,600,000.00	7 Sep 10				0.00	-939,574.37	-938,339.40	1,234.97
FX DEAL TRANSACTED ON 08 FEB 2010 JPY / USD EX.RATE 89.33 WITH GOLDMAN SACHS	34,300,000.00	8 Feb 10				0.00	383,969.55	383,711.83	-257.72
FX DEAL TRANSACTED ON 09 AUG 2010 USD / JPY EX.RATE 0.0116673 WITH GOLDMAN SACHS	-81,900,000.00	9 Aug 10				0.00	-955,547.78	-954,156.23	1,391.55
FX DEAL TRANSACTED ON 09 MAR 2010 USD / JPY EX.RATE 0.0111247 WITH GOLDMAN SACHS	-60,000,000.00	9 Mar 10				0.00	-667,482.48	-661,995.92	5,486.56
FX DEAL TRANSACTED ON 10 SEP 2010 USD / JPY EX.RATE 0.0118709 WITH GOLDMAN SACHS	-207,700,000.00	10 Sep 10				0.00	-2,465,577.48	-2,501,053.65	-35,476.17
FX DEAL TRANSACTED ON 14 APR 2010 JPY / USD EX.RATE 93.08 WITH GOLDMAN SACHS	520,403,784.00	14 Apr 10				0.00	5,590,930.21	5,641,539.21	50,609.00

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GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 14 APR 2010 USD / JPY EX RATE 0.0107459 WITH GOLDMAN SACHS	-520,404,000.00	14 Apr 10				0.00	-5,592,218.24	-5,656,565.22	-64,346.98
FX DEAL TRANSACTED ON 14 MAY 2010 JPY / USD EX RATE 92.18 WITH GOLDMAN SACHS	132,500,000.00	14 May 10				0.00	1,437,405.08	1,432,587.31	-4,817.77
FX DEAL TRANSACTED ON 15 JUN 2010 USD / JPY EX RATE 0.0109685 WITH GOLDMAN SACHS	-88,300,000.00	15 Jun 10				0.00	-968,520.35	-966,294.59	2,225.76
FX DEAL TRANSACTED ON 15 SEP 2010 USD / JPY EX RATE 0.0116822 WITH GOLDMAN SACHS	-49,100,000.00	15 Sep 10				0.00	-573,598.13	-573,129.45	468.68
FX DEAL TRANSACTED ON 16 APR 2010 JPY / USD EX RATE 92.53 WITH GOLDMAN SACHS	210,000,000.00	16 Apr 10				0.00	2,269,534.21	2,276,669.56	7,135.35
FX DEAL TRANSACTED ON 17 JUN 2010 USD / JPY EX RATE 0.0110229 WITH GOLDMAN SACHS	-99,900,000.00	17 Jun 10				0.00	-1,101,190.48	-1,099,917.42	1,273.06
FX DEAL TRANSACTED ON 18 JAN 2010 JPY / USD EX RATE 90.78 WITH GOLDMAN SACHS	54,200,000.00	18 Jan 10				0.00	597,047.81	594,363.42	-2,684.39
FX DEAL TRANSACTED ON 21 JAN 2010 JPY / USD EX RATE 91.29 WITH GOLDMAN SACHS	28,800,000.00	21 Jan 10				0.00	315,478.15	319,698.06	4,219.91
FX DEAL TRANSACTED ON 24 SEP 2010 USD / JPY EX RATE 0.011861 WITH GOLDMAN SACHS	-116,500,000.00	24 Sep 10				0.00	-1,381,805.24	-1,383,199.76	-1,394.52
FX DEAL TRANSACTED ON 26 FEB 2010 USD / JPY EX RATE 0.0112397 WITH GOLDMAN SACHS	-55,100,000.00	26 Feb 10				0.00	-619,309.88	-616,400.05	2,909.83
FX DEAL TRANSACTED ON 26 JUL 2010 JPY / USD EX RATE 87.36 WITH GOLDMAN SACHS	215,500,000.00	26 Jul 10				0.00	2,466,804.03	2,452,765.76	-14,038.27
FX DEAL TRANSACTED ON 28 JAN 2010 JPY / USD EX RATE 90.02 WITH GOLDMAN SACHS	15,700,000.00	28 Jan 10				0.00	174,405.69	173,184.05	-1,221.64
Mexican peso - MXN									
FX DEAL TRANSACTED ON 21 MAY 2010 USD / MXN EX RATE 0.074898 WITH GOLDMAN SACHS	-22,441,468.23	21 May 10				0.00	-1,680,820.00	-1,774,099.23	-93,279.23
FX DEAL TRANSACTED ON 25 FEB 2010 MXN / USD EX RATE 12.9019 WITH GOLDMAN SACHS	272,442.69	25 Feb 10				0.00	21,116.48	22,352.99	1,236.51

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GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 25 FEB 2010 USD / MXN EX.RATE 0.0779703 WITH GOLDMAN SACHS	-272,442.69	25 Feb 10				0.00	-21,242.43	-21,328.33	-85.90
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 03 MAR 2010 NOK / USD EX.RATE 5.895745 WITH GOLDMAN SACHS	1,080,000.00	3 Mar 10				0.00	183,182.96	183,147.08	-35.88
FX DEAL TRANSACTED ON 04 MAR 2010 NOK / USD EX.RATE 5.919 WITH GOLDMAN SACHS	2,820,000.00	4 Mar 10				0.00	476,431.83	478,217.37	1,785.54
FX DEAL TRANSACTED ON 08 NOV 2010 NOK / USD EX.RATE 5.819 WITH GOLDMAN SACHS	1,340,000.00	8 Nov 10				0.00	230,280.12	231,313.65	1,033.53
FX DEAL TRANSACTED ON 10 JUN 2010 USD / NOK EX.RATE 0.1541307 WITH GOLDMAN SACHS	-2,890,000.00	10 Jun 10				0.00	-445,437.73	-446,108.13	-670.40
FX DEAL TRANSACTED ON 14 JUN 2010 USD / NOK EX.RATE 0.1559576 WITH GOLDMAN SACHS	-3,030,000.00	14 Jun 10				0.00	-472,551.47	-475,450.74	-2,899.27
FX DEAL TRANSACTED ON 15 NOV 2010 USD / NOK EX.RATE 0.1671542 WITH GOLDMAN SACHS	-2,900,000.00	15 Nov 10				0.00	-484,747.18	-479,846.45	4,900.73
FX DEAL TRANSACTED ON 18 OCT 2010 NOK / USD EX.RATE 5.8295 WITH GOLDMAN SACHS	3,220,000.00	18 Oct 10				0.00	552,362.98	544,268.28	-8,094.70
FX DEAL TRANSACTED ON 19 AUG 2010 NOK / USD EX.RATE 6.1335 WITH GOLDMAN SACHS	5,350,000.00	19 Aug 10				0.00	872,258.91	855,431.99	-16,826.92
FX DEAL TRANSACTED ON 19 OCT 2010 NOK / USD EX.RATE 5.908 WITH GOLDMAN SACHS	3,330,000.00	19 Oct 10				0.00	563,642.52	570,576.75	6,934.23
FX DEAL TRANSACTED ON 20 AUG 2010 NOK / USD EX.RATE 6.26 WITH GOLDMAN SACHS INTL	2,610,000.00	20 Aug 10				0.00	416,932.91	417,773.79	840.88
FX DEAL TRANSACTED ON 20 OCT 2010 NOK / USD EX.RATE 5.8625 WITH GOLDMAN SACHS	2,360,000.00	20 Oct 10				0.00	402,558.64	406,140.29	3,581.65
FX DEAL TRANSACTED ON 21 APR 2010 USD / NOK EX.RATE 0.1693767 WITH GOLDMAN SACHS	-2,370,000.00	21 Apr 10				0.00	-401,422.76	-399,252.03	2,170.73
FX DEAL TRANSACTED ON 21 MAY 2010 USD / NOK EX.RATE 0.1544879 WITH GOLDMAN SACHS	-7,090,000.00	21 May 10				0.00	-1,095,319.02	-1,068,269.83	27,049.19

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GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 22 APR 2010 USD / NOK EX.RATE 0.168152 WITH GOLDMAN SACHS	-2,790,000.00	22 Apr 10				0.00	-469,144.11	-472,685.07	-3,540.96
FX DEAL TRANSACTED ON 23 APR 2010 USD / NOK EX.RATE 0.1690017 WITH GOLDMAN SACHS	-1,220,000.00	23 Apr 10				0.00	-206,182.08	-207,433.60	-1,251.52
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 02 MAR 2010 SGD / USD EX.RATE 1.4072 WITH GOLDMAN SACHS	184,175.30	2 Mar 10				0.00	130,880.69	137,721.75	6,841.06
FX DEAL TRANSACTED ON 02 MAR 2010 USD / SGD EX.RATE 0.7112376 WITH GOLDMAN SACHS	-184,175.30	2 Mar 10				0.00	-130,992.39	-132,030.04	-1,037.65
South African rand - ZAR									
FX DEAL TRANSACTED ON 25 AUG 2010 ZAR / USD EX.RATE 7.3575 WITH GOLDMAN SACHS	9,730,000.00	25 Aug 10				0.00	1,322,460.07	1,332,685.03	10,224.96
South Korean won - KRW									
FX DEAL TRANSACTED ON 09 FEB 2010 KRW / USD EX.RATE 1166.6 WITH GOLDMAN SACHS	1,262,140,000.00	9 Feb 10				0.00	1,081,896.11	1,087,817.28	5,921.17
FX DEAL TRANSACTED ON 10 NOV 2010 KRW / USD EX.RATE 1114.3 WITH GOLDMAN SACHS	309,632,000.00	10 Nov 10				0.00	277,871.31	279,526.95	1,655.64
FX DEAL TRANSACTED ON 25 JAN 2010 USD / KRW EX.RATE 0.0008715 WITH GOLDMAN SACHS	-1,262,140,000.00	25 Jan 10				0.00	-1,100,000.00	-1,087,817.28	12,182.72
FX DEAL TRANSACTED ON 27 OCT 2010 KRW / USD EX.RATE 1134.8 WITH GOLDMAN SACHS	309,632,000.00	27 Oct 10				0.00	272,851.60	271,315.93	-1,535.67
FX DEAL TRANSACTED ON 27 OCT 2010 USD / KRW EX.RATE 0.0008845 WITH GOLDMAN SACHS	-309,632,000.00	27 Oct 10				0.00	-273,865.20	-279,526.95	-5,661.75

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GOLDMAN SACHS INTL LDN									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 14 JUN 2010 SEK / USD EX RATE 7.824 WITH GOLDMAN SACHS	9,420,000.00	14 Jun 10				0.00	1,203,987.73	1,213,808.03	9,820.30
FX DEAL TRANSACTED ON 22 APR 2010 SEK / USD EX RATE 7.246 WITH GOLDMAN SACHS	10,350,000.00	22 Apr 10				0.00	1,428,374.28	1,442,609.24	14,234.96
Swiss franc - CHF									
FX DEAL TRANSACTED ON 13 SEP 2010 CHF / USD EX RATE 1.0095 WITH GOLDMAN SACHS	1,385,000.00	13 Sep 10				0.00	1,371,966.32	1,391,400.44	19,434.12
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2010 USD / BRL EX RATE 0.5614823 WITH GOLDMAN SACHS	1,119,610.61	1 Apr 10				0.00	1,119,610.61	1,119,610.61	0.00
FX DEAL TRANSACTED ON 01 APR 2010 USD / JPY EX RATE 0.0106549 WITH GOLDMAN SACHS	655,000.00	1 Apr 10				0.00	655,000.00	655,000.00	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 JPY / USD EX RATE 84.22 WITH GOLDMAN SACHS	-1,427,368.80	1 Dec 10				0.00	-1,427,368.80	-1,427,368.80	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 USD / JPY EX RATE 0.0118806 WITH GOLDMAN SACHS	1,428,199.74	1 Dec 10				0.00	1,428,199.74	1,428,199.74	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 CAD / USD EX RATE 1.064 WITH GOLDMAN SACHS	-112,781.95	1 Jul 10				0.00	-112,781.95	-112,781.95	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 CAD / USD EX RATE 1.06429 WITH GOLDMAN SACHS	-1,297,578.67	1 Jul 10				0.00	-1,297,578.67	-1,297,578.67	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / CAD EX RATE 0.9395935 WITH GOLDMAN SACHS	112,751.22	1 Jul 10				0.00	112,751.22	112,751.22	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / CAD EX RATE 0.9398496 WITH GOLDMAN SACHS	1,297,932.33	1 Jul 10				0.00	1,297,932.33	1,297,932.33	0.00

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GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 01 JUN 2010 BRL / USD EX RATE 1.8167 WITH GOLDMAN SACHS	-1,097,609.13	1 Jun 10				0.00	-1,097,609.13	-1,097,609.13	0.00
FX DEAL TRANSACTED ON 01 JUN 2010 USD / BRL EX RATE 0.5504486 WITH GOLDMAN SACHS	48,694.89	1 Jun 10				0.00	48,694.89	48,694.89	0.00
FX DEAL TRANSACTED ON 02 AUG 2010 BRL / USD EX RATE 1.7572 WITH GOLDMAN SACHS	-1,657,741.09	2 Aug 10				0.00	-1,657,741.09	-1,657,741.09	0.00
FX DEAL TRANSACTED ON 02 AUG 2010 BRL / USD EX RATE 1.7572 WITH GOLDMAN SACHS	-50,343.73	2 Aug 10				0.00	-50,343.73	-50,343.73	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 SGD / USD EX RATE 1.4072 WITH GOLDMAN SACHS	-130,880.69	2 Mar 10				0.00	-130,880.69	-130,880.69	0.00
FX DEAL TRANSACTED ON 02 MAR 2010 USD / SGD EX RATE 0.7112376 WITH GOLDMAN SACHS	130,992.39	2 Mar 10				0.00	130,992.39	130,992.39	0.00
FX DEAL TRANSACTED ON 02 SEP 2010 GBP / USD EX RATE 0.6503854 WITH GOLDMAN SACHS	-953,281.00	2 Sep 10				0.00	-953,281.00	-953,281.00	0.00
FX DEAL TRANSACTED ON 03 AUG 2010 USD / DKK EX RATE 0.1773584 WITH GOLDMAN SACHS	939,999.65	3 Aug 10				0.00	939,999.65	939,999.65	0.00
FX DEAL TRANSACTED ON 03 DEC 2010 USD / EUR EX RATE 1.334817 WITH GOLDMAN SACHS	3,200,000.00	3 Dec 10				0.00	3,200,000.00	3,200,000.00	0.00
FX DEAL TRANSACTED ON 03 FEB 2010 JPY / USD EX RATE 91.03 WITH GOLDMAN SACHS	-236,185.87	3 Feb 10				0.00	-236,185.87	-236,185.87	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 JPY / USD EX RATE 88.6592 WITH GOLDMAN SACHS	-5,973,435.36	3 Mar 10				0.00	-5,973,435.36	-5,973,435.36	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 NOK / USD EX RATE 5.895745 WITH GOLDMAN SACHS	-183,182.96	3 Mar 10				0.00	-183,182.96	-183,182.96	0.00
FX DEAL TRANSACTED ON 03 NOV 2010 EUR / USD EX RATE 0.7136485 WITH GOLDMAN SACHS	-462,412.50	3 Nov 10				0.00	-462,412.50	-462,412.50	0.00
FX DEAL TRANSACTED ON 03 SEP 2010 GBP / USD EX RATE 0.6479202 WITH GOLDMAN SACHS	-1,080,380.00	3 Sep 10				0.00	-1,080,380.00	-1,080,380.00	0.00
FX DEAL TRANSACTED ON 04 JAN 2010 BRL / USD EX RATE 1.7512 WITH GOLDMAN SACHS	-1,138,662.92	4 Jan 10				0.00	-1,138,662.92	-1,138,662.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 04 JAN 2010 USD / BRL EX RATE 0.5780347 WITH GOLDMAN SACHS	1,152,616.47	4 Jan 10				0.00	1,152,616.47	1,152,616.47	0.00
FX DEAL TRANSACTED ON 04 MAR 2010 NOK / USD EX RATE 5.919 WITH GOLDMAN SACHS	-476,431.83	4 Mar 10				0.00	-476,431.83	-476,431.83	0.00
FX DEAL TRANSACTED ON 06 APR 2010 JPY / USD EX RATE 93.9703 WITH GOLDMAN SACHS	-1,749,488.93	6 Apr 10				0.00	-1,749,488.93	-1,749,488.93	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 JPY / USD EX RATE 93.5 WITH GOLDMAN SACHS INTL	-609,625.67	6 May 10				0.00	-609,625.67	-609,625.67	0.00
FX DEAL TRANSACTED ON 06 MAY 2010 USD / JPY EX RATE 0.0111988 WITH GOLDMAN SACHS	72,601.89	6 May 10				0.00	72,601.89	72,601.89	0.00
FX DEAL TRANSACTED ON 07 APR 2010 USD / EUR EX RATE 1.3359 WITH GOLDMAN SACHS	4,902,753.00	7 Apr 10				0.00	4,902,753.00	4,902,753.00	0.00
FX DEAL TRANSACTED ON 07 SEP 2010 USD / JPY EX RATE 0.0119539 WITH GOLDMAN SACHS	939,574.37	7 Sep 10				0.00	939,574.37	939,574.37	0.00
FX DEAL TRANSACTED ON 08 DEC 2010 AUD / USD EX RATE 1.0244852 WITH GOLDMAN SACHS	-468,528.00	8 Dec 10				0.00	-468,528.00	-468,528.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2010 JPY / USD EX RATE 89.33 WITH GOLDMAN SACHS	-383,969.55	8 Feb 10				0.00	-383,969.55	-383,969.55	0.00
FX DEAL TRANSACTED ON 08 FEB 2010 USD / EUR EX RATE 1.369 WITH GOLDMAN SACHS	438,080.00	8 Feb 10				0.00	438,080.00	438,080.00	0.00
FX DEAL TRANSACTED ON 08 JAN 2010 USD / AUD EX RATE 0.9199 WITH GOLDMAN SACHS	409,355.50	8 Jan 10				0.00	409,355.50	409,355.50	0.00
FX DEAL TRANSACTED ON 08 NOV 2010 CAD / USD EX RATE 1.004516 WITH GOLDMAN SACHS	-756,583.27	8 Nov 10				0.00	-756,583.27	-756,583.27	0.00
FX DEAL TRANSACTED ON 08 NOV 2010 NOK / USD EX RATE 5.819 WITH GOLDMAN SACHS	-230,280.12	8 Nov 10				0.00	-230,280.12	-230,280.12	0.00
FX DEAL TRANSACTED ON 09 AUG 2010 EUR / USD EX RATE 0.7554582 WITH GOLDMAN SACHS	-1,389,885.00	9 Aug 10				0.00	-1,389,885.00	-1,389,885.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2010 USD / JPY EX RATE 0.0116673 WITH GOLDMAN SACHS	955,547.78	9 Aug 10				0.00	955,547.78	955,547.78	0.00

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GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 09 FEB 2010 KRW / USD EX RATE 1166.6 WITH GOLDMAN SACHS	-1,081,896.11	9 Feb 10				0.00	-1,081,896.11	-1,081,896.11	0.00
FX DEAL TRANSACTED ON 09 MAR 2010 USD / JPY EX RATE 0.0111247 WITH GOLDMAN SACHS	667,482.48	9 Mar 10				0.00	667,482.48	667,482.48	0.00
FX DEAL TRANSACTED ON 10 FEB 2010 USD / CAD EX RATE 0.9358827 WITH GOLDMAN SACHS	491,338.41	10 Feb 10				0.00	491,338.41	491,338.41	0.00
FX DEAL TRANSACTED ON 10 JUN 2010 EUR / USD EX RATE 0.8250825 WITH GOLDMAN SACHS	-139,380.00	10 Jun 10				0.00	-139,380.00	-139,380.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2010 USD / NOK EX RATE 0.1541307 WITH GOLDMAN SACHS	445,437.73	10 Jun 10				0.00	445,437.73	445,437.73	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 BRL / USD EX RATE 1.796 WITH GOLDMAN SACHS	-49,256.12	10 May 10				0.00	-49,256.12	-49,256.12	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 BRL / USD EX RATE 1.82085 WITH GOLDMAN SACHS	-1,095,107.50	10 May 10				0.00	-1,095,107.50	-1,095,107.50	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 USD / BRL EX RATE 0.5491941 WITH GOLDMAN SACHS	48,583.90	10 May 10				0.00	48,583.90	48,583.90	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 USD / BRL EX RATE 0.5567929 WITH GOLDMAN SACHS	1,110,259.74	10 May 10				0.00	1,110,259.74	1,110,259.74	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 KRW / USD EX RATE 1114.3 WITH GOLDMAN SACHS	-277,871.31	10 Nov 10				0.00	-277,871.31	-277,871.31	0.00
FX DEAL TRANSACTED ON 10 SEP 2010 USD / JPY EX RATE 0.0118709 WITH GOLDMAN SACHS	2,465,577.48	10 Sep 10				0.00	2,465,577.48	2,465,577.48	0.00
FX DEAL TRANSACTED ON 11 FEB 2010 USD / EUR EX RATE 1.360593 WITH GOLDMAN SACHS	1,150,000.00	11 Feb 10				0.00	1,150,000.00	1,150,000.00	0.00
FX DEAL TRANSACTED ON 11 FEB 2010 USD / GBP EX RATE 1.560871 WITH GOLDMAN SACHS	1,170,000.00	11 Feb 10				0.00	1,170,000.00	1,170,000.00	0.00
FX DEAL TRANSACTED ON 12 OCT 2010 USD / GBP EX RATE 1.5807 WITH GOLDMAN SACHS	829,867.50	12 Oct 10				0.00	829,867.50	829,867.50	0.00
FX DEAL TRANSACTED ON 13 SEP 2010 CHF / USD EX RATE 1.0095 WITH GOLDMAN SACHS	-1,371,966.32	13 Sep 10				0.00	-1,371,966.32	-1,371,966.32	0.00

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GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 13 SEP 2010 GBP / USD EX.RATE 0.6489293 WITH GOLDMAN SACHS	-978,535.00	13 Sep 10				0.00	-978,535.00	-978,535.00	0.00
FX DEAL TRANSACTED ON 14 APR 2010 JPY / USD EX.RATE 93.08 WITH GOLDMAN SACHS	-5,590,930.21	14 Apr 10				0.00	-5,590,930.21	-5,590,930.21	0.00
FX DEAL TRANSACTED ON 14 APR 2010 USD / JPY EX.RATE 0.0107459 WITH GOLDMAN SACHS	5,592,218.24	14 Apr 10				0.00	5,592,218.24	5,592,218.24	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 GBP / USD EX.RATE 0.6123879 WITH GOLDMAN SACHS	-1,632.95	14 Jan 10				0.00	-1,632.95	-1,632.95	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 USD / GBP EX.RATE 1.632202 WITH GOLDMAN SACHS	1,632.20	14 Jan 10				0.00	1,632.20	1,632.20	0.00
FX DEAL TRANSACTED ON 14 JUN 2010 DKK / USD EX.RATE 6.077 WITH GOLDMAN SACHS	-617,080.80	14 Jun 10				0.00	-617,080.80	-617,080.80	0.00
FX DEAL TRANSACTED ON 14 JUN 2010 SEK / USD EX.RATE 7.824 WITH GOLDMAN SACHS	-1,203,987.73	14 Jun 10				0.00	-1,203,987.73	-1,203,987.73	0.00
FX DEAL TRANSACTED ON 14 JUN 2010 USD / NOK EX.RATE 0.1559576 WITH GOLDMAN SACHS	472,551.47	14 Jun 10				0.00	472,551.47	472,551.47	0.00
FX DEAL TRANSACTED ON 14 MAY 2010 JPY / USD EX.RATE 92.18 WITH GOLDMAN SACHS	-1,437,405.08	14 May 10				0.00	-1,437,405.08	-1,437,405.08	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 HKD / USD EX.RATE 7.7666 WITH GOLDMAN SACHS	-1,336,492.16	14 Sep 10				0.00	-1,336,492.16	-1,336,492.16	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 GBP / USD EX.RATE 0.615574 WITH GOLDMAN SACHS	-1,154,787.99	15 Jan 10				0.00	-1,154,787.99	-1,154,787.99	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 GBP / USD EX.RATE 0.6155774 WITH GOLDMAN SACHS	-279,412.45	15 Jan 10				0.00	-279,412.45	-279,412.45	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 USD / GBP EX.RATE 1.623781 WITH GOLDMAN SACHS	279,290.33	15 Jan 10				0.00	279,290.33	279,290.33	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 USD / GBP EX.RATE 1.623781 WITH GOLDMAN SACHS	1,154,508.29	15 Jan 10				0.00	1,154,508.29	1,154,508.29	0.00
FX DEAL TRANSACTED ON 15 JUN 2010 USD / JPY EX.RATE 0.0109685 WITH GOLDMAN SACHS	968,520.35	15 Jun 10				0.00	968,520.35	968,520.35	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 15 MAR 2010 USD / HKD EX.RATE 0.1288793 WITH GOLDMAN SACHS	422,079.60	15 Mar 10				0.00	422,079.60	422,079.60	0.00
FX DEAL TRANSACTED ON 15 NOV 2010 USD / NOK EX.RATE 0.1671542 WITH GOLDMAN SACHS	484,747.18	15 Nov 10				0.00	484,747.18	484,747.18	0.00
FX DEAL TRANSACTED ON 15 SEP 2010 USD / JPY EX.RATE 0.0116822 WITH GOLDMAN SACHS	573,598.13	15 Sep 10				0.00	573,598.13	573,598.13	0.00
FX DEAL TRANSACTED ON 16 APR 2010 JPY / USD EX.RATE 92.53 WITH GOLDMAN SACHS	-2,269,534.21	16 Apr 10				0.00	-2,269,534.21	-2,269,534.21	0.00
FX DEAL TRANSACTED ON 17 FEB 2010 USD / EUR EX.RATE 1.369624 WITH GOLDMAN SACHS	1,350,000.00	17 Feb 10				0.00	1,350,000.00	1,350,000.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2010 USD / JPY EX.RATE 0.0110229 WITH GOLDMAN SACHS	1,101,190.48	17 Jun 10				0.00	1,101,190.48	1,101,190.48	0.00
FX DEAL TRANSACTED ON 17 MAR 2010 HUF / USD EX.RATE 190.3 WITH GOLDMAN SACHS	-1,501,313.72	17 Mar 10				0.00	-1,501,313.72	-1,501,313.72	0.00
FX DEAL TRANSACTED ON 18 FEB 2010 USD / EUR EX.RATE 1.363 WITH GOLDMAN SACHS	204,450.00	18 Feb 10				0.00	204,450.00	204,450.00	0.00
FX DEAL TRANSACTED ON 18 JAN 2010 JPY / USD EX.RATE 90.78 WITH GOLDMAN SACHS	-597,047.81	18 Jan 10				0.00	-597,047.81	-597,047.81	0.00
FX DEAL TRANSACTED ON 18 MAY 2010 USD / EUR EX.RATE 1.24 WITH GOLDMAN SACHS INTL	1,252,400.00	18 May 10				0.00	1,252,400.00	1,252,400.00	0.00
FX DEAL TRANSACTED ON 18 OCT 2010 NOK / USD EX.RATE 5.8295 WITH GOLDMAN SACHS	-552,362.98	18 Oct 10				0.00	-552,362.98	-552,362.98	0.00
FX DEAL TRANSACTED ON 18 OCT 2010 USD / GBP EX.RATE 1.5886 WITH GOLDMAN SACHS	1,040,533.00	18 Oct 10				0.00	1,040,533.00	1,040,533.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2010 NOK / USD EX.RATE 6.1335 WITH GOLDMAN SACHS	-872,258.91	19 Aug 10				0.00	-872,258.91	-872,258.91	0.00
FX DEAL TRANSACTED ON 19 JAN 2010 USD / EUR EX.RATE 1.4294 WITH GOLDMAN SACHS	1,572,340.00	19 Jan 10				0.00	1,572,340.00	1,572,340.00	0.00
FX DEAL TRANSACTED ON 19 OCT 2010 HKD / USD EX.RATE 7.7591 WITH GOLDMAN SACHS	-891,856.01	19 Oct 10				0.00	-891,856.01	-891,856.01	0.00

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GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 19 OCT 2010 NOK / USD EX.RATE 5.908 WITH GOLDMAN SACHS	-563,642.52	19 Oct 10				0.00	-563,642.52	-563,642.52	0.00
FX DEAL TRANSACTED ON 20 AUG 2010 NOK / USD EX.RATE 6.26 WITH GOLDMAN SACHS INTL	-416,932.91	20 Aug 10				0.00	-416,932.91	-416,932.91	0.00
FX DEAL TRANSACTED ON 20 OCT 2010 NOK / USD EX.RATE 5.8625 WITH GOLDMAN SACHS	-402,558.64	20 Oct 10				0.00	-402,558.64	-402,558.64	0.00
FX DEAL TRANSACTED ON 20 OCT 2010 USD / EUR EX.RATE 1.3914 WITH GOLDMAN SACHS	1,370,529.00	20 Oct 10				0.00	1,370,529.00	1,370,529.00	0.00
FX DEAL TRANSACTED ON 20 OCT 2010 USD / GBP EX.RATE 1.5793 WITH GOLDMAN SACHS	568,548.00	20 Oct 10				0.00	568,548.00	568,548.00	0.00
FX DEAL TRANSACTED ON 20 OCT 2010 USD / HKD EX.RATE 0.1288245 WITH GOLDMAN SACHS	542,995.17	20 Oct 10				0.00	542,995.17	542,995.17	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6419309 WITH GOLDMAN SACHS	-1,115,384.80	20 Sep 10				0.00	-1,115,384.80	-1,115,384.80	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6419309 WITH GOLDMAN SACHS	-339,600.40	20 Sep 10				0.00	-339,600.40	-339,600.40	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.556813 WITH GOLDMAN SACHS	339,385.23	20 Sep 10				0.00	339,385.23	339,385.23	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.556813 WITH GOLDMAN SACHS	1,114,678.11	20 Sep 10				0.00	1,114,678.11	1,114,678.11	0.00
FX DEAL TRANSACTED ON 21 APR 2010 USD / NOK EX.RATE 0.1693767 WITH GOLDMAN SACHS	401,422.76	21 Apr 10				0.00	401,422.76	401,422.76	0.00
FX DEAL TRANSACTED ON 21 JAN 2010 JPY / USD EX.RATE 91.29 WITH GOLDMAN SACHS	-315,478.15	21 Jan 10				0.00	-315,478.15	-315,478.15	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 GBP / USD EX.RATE 0.693289 WITH GOLDMAN SACHS	-2,286,204.00	21 May 10				0.00	-2,286,204.00	-2,286,204.00	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 USD / BRL EX.RATE 0.5189414 WITH GOLDMAN SACHS	2,546,450.00	21 May 10				0.00	2,546,450.00	2,546,450.00	0.00
FX DEAL TRANSACTED ON 21 MAY 2010 USD / MXN EX.RATE 0.074898 WITH GOLDMAN SACHS	1,680,820.00	21 May 10				0.00	1,680,820.00	1,680,820.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 21 MAY 2010 USD / NOK EX.RATE 0.1544879 WITH GOLDMAN SACHS	1,095,319.02	21 May 10				0.00	1,095,319.02	1,095,319.02	0.00
FX DEAL TRANSACTED ON 21 SEP 2010 HKD / USD EX.RATE 7.7629 WITH GOLDMAN SACHS	-167,463.19	21 Sep 10				0.00	-167,463.19	-167,463.19	0.00
FX DEAL TRANSACTED ON 22 APR 2010 SEK / USD EX.RATE 7.246 WITH GOLDMAN SACHS	-1,428,374.28	22 Apr 10				0.00	-1,428,374.28	-1,428,374.28	0.00
FX DEAL TRANSACTED ON 22 APR 2010 USD / NOK EX.RATE 0.168152 WITH GOLDMAN SACHS	469,144.11	22 Apr 10				0.00	469,144.11	469,144.11	0.00
FX DEAL TRANSACTED ON 22 DEC 2010 AUD / USD EX.RATE 1.0007005 WITH GOLDMAN SACHS	-354,751.50	22 Dec 10				0.00	-354,751.50	-354,751.50	0.00
FX DEAL TRANSACTED ON 22 JUN 2010 HKD / USD EX.RATE 7.7774 WITH GOLDMAN SACHS	-643,531.26	22 Jun 10				0.00	-643,531.26	-643,531.26	0.00
FX DEAL TRANSACTED ON 22 OCT 2010 USD / HKD EX.RATE 0.1287946 WITH GOLDMAN SACHS	394,111.51	22 Oct 10				0.00	394,111.51	394,111.51	0.00
FX DEAL TRANSACTED ON 23 APR 2010 USD / GBP EX.RATE 1.5328 WITH GOLDMAN SACHS	482,832.00	23 Apr 10				0.00	482,832.00	482,832.00	0.00
FX DEAL TRANSACTED ON 23 APR 2010 USD / NOK EX.RATE 0.1690017 WITH GOLDMAN SACHS	206,182.08	23 Apr 10				0.00	206,182.08	206,182.08	0.00
FX DEAL TRANSACTED ON 23 AUG 2010 USD / AUD EX.RATE 0.8957 WITH GOLDMAN SACHS	591,162.00	23 Aug 10				0.00	591,162.00	591,162.00	0.00
FX DEAL TRANSACTED ON 24 AUG 2010 GBP / USD EX.RATE 0.6491188 WITH GOLDMAN SACHS	-700,950.25	24 Aug 10				0.00	-700,950.25	-700,950.25	0.00
FX DEAL TRANSACTED ON 24 SEP 2010 DKK / USD EX.RATE 5.5337 WITH GOLDMAN SACHS	-484,305.26	24 Sep 10				0.00	-484,305.26	-484,305.26	0.00
FX DEAL TRANSACTED ON 24 SEP 2010 USD / JPY EX.RATE 0.011861 WITH GOLDMAN SACHS	1,381,805.24	24 Sep 10				0.00	1,381,805.24	1,381,805.24	0.00
FX DEAL TRANSACTED ON 25 AUG 2010 ZAR / USD EX.RATE 7.3575 WITH GOLDMAN SACHS	-1,322,460.07	25 Aug 10				0.00	-1,322,460.07	-1,322,460.07	0.00
FX DEAL TRANSACTED ON 25 FEB 2010 MXN / USD EX.RATE 12.9019 WITH GOLDMAN SACHS	-21,116.48	25 Feb 10				0.00	-21,116.48	-21,116.48	0.00

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GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 25 FEB 2010 USD / MXN EX RATE 0.0779703 WITH GOLDMAN SACHS	21,242.43	25 Feb 10				0.00	21,242.43	21,242.43	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 USD / KRW EX RATE 0.0008715 WITH GOLDMAN SACHS	1,100,000.00	25 Jan 10				0.00	1,100,000.00	1,100,000.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2010 USD / HKD EX RATE 0.1288627 WITH GOLDMAN SACHS	428,468.34	25 Oct 10				0.00	428,468.34	428,468.34	0.00
FX DEAL TRANSACTED ON 26 FEB 2010 USD / JPY EX RATE 0.0112397 WITH GOLDMAN SACHS	619,309.88	26 Feb 10				0.00	619,309.88	619,309.88	0.00
FX DEAL TRANSACTED ON 26 JUL 2010 EUR / USD EX RATE 0.772499 WITH GOLDMAN SACHS	-530,745.00	26 Jul 10				0.00	-530,745.00	-530,745.00	0.00
FX DEAL TRANSACTED ON 26 JUL 2010 JPY / USD EX RATE 87.36 WITH GOLDMAN SACHS	-2,466,804.03	26 Jul 10				0.00	-2,466,804.03	-2,466,804.03	0.00
FX DEAL TRANSACTED ON 26 MAY 2010 AUD / USD EX RATE 1.1940299 WITH GOLDMAN SACHS	-628,125.00	26 May 10				0.00	-628,125.00	-628,125.00	0.00
FX DEAL TRANSACTED ON 27 OCT 2010 KRW / USD EX RATE 1134.8 WITH GOLDMAN SACHS	-272,851.60	27 Oct 10				0.00	-272,851.60	-272,851.60	0.00
FX DEAL TRANSACTED ON 27 OCT 2010 USD / KRW EX RATE 0.0008845 WITH GOLDMAN SACHS	273,865.20	27 Oct 10				0.00	273,865.20	273,865.20	0.00
FX DEAL TRANSACTED ON 27 SEP 2010 CAD / USD EX RATE 1.027 WITH GOLDMAN SACHS	-355,404.09	27 Sep 10				0.00	-355,404.09	-355,404.09	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 JPY / USD EX RATE 90.02 WITH GOLDMAN SACHS	-174,405.69	28 Jan 10				0.00	-174,405.69	-174,405.69	0.00
FX DEAL TRANSACTED ON 28 JUL 2010 USD / EUR EX RATE 1.3012 WITH GOLDMAN SACHS	1,756,620.00	28 Jul 10				0.00	1,756,620.00	1,756,620.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2010 USD / GBP EX RATE 1.5628 WITH GOLDMAN SACHS	640,748.00	28 Jul 10				0.00	640,748.00	640,748.00	0.00
FX DEAL TRANSACTED ON 28 SEP 2010 USD / AUD EX RATE 0.9644 WITH GOLDMAN SACHS	781,164.00	28 Sep 10				0.00	781,164.00	781,164.00	0.00
FX DEAL TRANSACTED ON 28 SEP 2010 USD / EUR EX RATE 1.3545 WITH GOLDMAN SACHS	887,197.50	28 Sep 10				0.00	887,197.50	887,197.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS INTL LDN									
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX.RATE 1.323403 WITH GOLDMAN SACHS	2,633,571.97	29 Apr 10				0.00	2,633,571.97	2,633,571.97	0.00
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX.RATE 1.325 WITH GOLDMAN SACHS	1,272,000.00	29 Apr 10				0.00	1,272,000.00	1,272,000.00	0.00
FX DEAL TRANSACTED ON 29 JAN 2010 BRL / USD EX.RATE 1.8748 WITH GOLDMAN SACHS	-1,063,594.25	29 Jan 10				0.00	-1,063,594.25	-1,063,594.25	0.00
FX DEAL TRANSACTED ON 29 SEP 2010 CAD / USD EX.RATE 1.03111 WITH GOLDMAN SACHS	-402,478.88	29 Sep 10				0.00	-402,478.88	-402,478.88	0.00
FX DEAL TRANSACTED ON 29 SEP 2010 HKD / USD EX.RATE 7.7578 WITH GOLDMAN SACHS	-376,395.37	29 Sep 10				0.00	-376,395.37	-376,395.37	0.00
Total GOLDMAN SACHS INTL LDN			.000.00				-88,458.90	-88,458.90	-88,458.90
RBS FIN MKTS TREAS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 DEC 2010 AUD / USD EX.RATE 1.0432968 WITH RBS FINANCIAL	115,000.00	1 Dec 10				0.00	110,227.50	111,929.51	1,702.01
FX DEAL TRANSACTED ON 01 DEC 2010 USD / AUD EX.RATE 0.951914 WITH RBS FINANCIAL	-115,000.00	1 Dec 10				0.00	-109,470.11	-117,508.25	-8,038.14
FX DEAL TRANSACTED ON 07 JAN 2010 AUD / USD EX.RATE 1.0940656 WITH RBS FINANCIAL	2,699,000.00	7 Jan 10				0.00	2,466,945.38	2,383,891.71	-83,053.67
FX DEAL TRANSACTED ON 07 JAN 2010 USD / AUD EX.RATE 0.9184 WITH RBS FINANCIAL	-2,699,000.00	7 Jan 10				0.00	-2,478,761.60	-2,481,865.55	-3,103.95
FX DEAL TRANSACTED ON 11 MAR 2010 AUD / USD EX.RATE 1.0940225 WITH RBS FINANCIAL	1,740,000.00	11 Mar 10				0.00	1,590,460.92	1,597,059.06	6,598.14
FX DEAL TRANSACTED ON 11 MAR 2010 USD / AUD EX.RATE 0.915604 WITH RBS FINANCIAL	-1,740,000.00	11 Mar 10				0.00	-1,593,150.96	-1,586,097.04	7,053.92

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 17 NOV 2010 AUD / USD EX RATE 1.0203041 WITH RBS FINANCIAL	2,000.00	17 Nov 10				0.00	1,960.20	1,975.70	15.50
FX DEAL TRANSACTED ON 17 NOV 2010 USD / AUD EX RATE 0.97841 WITH RBS FINANCIAL	-2,000.00	17 Nov 10				0.00	-1,956.82	-1,946.60	10.22
FX DEAL TRANSACTED ON 20 JAN 2010 USD / AUD EX RATE 0.90932 WITH RBS FINANCIAL	-51,509.18	20 Jan 10				0.00	-46,838.33	-46,618.39	219.94
FX DEAL TRANSACTED ON 22 JAN 2010 USD / AUD EX RATE 0.903155 WITH RBS FINANCIAL	-1,500,000.00	22 Jan 10				0.00	-1,354,732.50	-1,324,874.98	29,857.52
FX DEAL TRANSACTED ON 25 MAY 2010 AUD / USD EX RATE 1.2268283 WITH RBS FINANCIAL	5,003,000.00	25 May 10				0.00	4,077,995.33	4,220,280.60	142,285.27
FX DEAL TRANSACTED ON 25 MAY 2010 USD / AUD EX RATE 0.81215 WITH RBS FINANCIAL	-5,003,000.00	25 May 10				0.00	-4,063,186.45	-4,269,560.03	-206,373.58
British pound sterling - GBP									
FX DEAL TRANSACTED ON 04 JUN 2010 USD / GBP EX RATE 1.448501 WITH RBS FINANCIAL	-1,104,590.19	4 Jun 10				0.00	-1,600,000.00	-1,645,673.72	-45,673.72
FX DEAL TRANSACTED ON 05 MAY 2010 GBP / USD EX RATE 0.6613367 WITH RBS FINANCIAL	173,272.50	5 May 10				0.00	262,003.44	254,433.36	-7,570.08
FX DEAL TRANSACTED ON 08 DEC 2010 GBP / USD EX RATE 0.6323263 WITH RBS FINANCIAL	160,281.43	8 Dec 10				0.00	253,478.99	253,132.47	-346.52
FX DEAL TRANSACTED ON 09 NOV 2010 GBP / USD EX RATE 0.6233248 WITH RBS FINANCIAL	20,830.30	9 Nov 10				0.00	33,418.05	33,646.14	228.09
FX DEAL TRANSACTED ON 10 NOV 2010 GBP / USD EX RATE 0.6207467 WITH RBS FINANCIAL	20,283.73	10 Nov 10				0.00	32,676.34	32,761.27	84.93
FX DEAL TRANSACTED ON 10 NOV 2010 GBP / USD EX RATE 0.6215986 WITH RBS FINANCIAL	116,290.99	10 Nov 10				0.00	187,084.64	187,827.41	742.77
FX DEAL TRANSACTED ON 11 MAR 2010 GBP / USD EX RATE 0.6641478 WITH RBS FINANCIAL	1,620,000.00	11 Mar 10				0.00	2,439,216.18	2,436,804.04	-2,412.14
FX DEAL TRANSACTED ON 11 MAR 2010 USD / GBP EX RATE 1.505594 WITH RBS FINANCIAL	-1,620,000.00	11 Mar 10				0.00	-2,439,062.28	-2,415,905.97	23,156.31

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 13 AUG 2010 USD / GBP EX.RATE 1.558989 WITH RBS FINANCIAL	-268,433.85	13 Aug 10				0.00	-418,485.42	-418,233.38	252.04
FX DEAL TRANSACTED ON 14 JAN 2010 GBP / USD EX.RATE 0.6125199 WITH RBS FINANCIAL	10,756.16	14 Jan 10				0.00	17,560.51	17,571.26	10.75
FX DEAL TRANSACTED ON 14 OCT 2010 GBP / USD EX.RATE 0.6246923 WITH RBS FINANCIAL	57,752.61	14 Oct 10				0.00	92,449.69	91,823.76	-625.93
FX DEAL TRANSACTED ON 14 OCT 2010 GBP / USD EX.RATE 0.6252001 WITH RBS FINANCIAL	79,255.24	14 Oct 10				0.00	126,767.81	126,011.87	-755.94
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.6392636 WITH RBS FINANCIAL	359,000.00	15 Dec 10				0.00	561,583.70	555,337.10	-6,246.60
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.6392636 WITH RBS FINANCIAL	792,000.00	15 Dec 10				0.00	1,238,925.60	1,225,144.80	-13,780.80
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.563255 WITH RBS FINANCIAL	-792,000.00	15 Dec 10				0.00	-1,238,097.96	-1,239,242.88	-1,144.92
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.563255 WITH RBS FINANCIAL	-359,000.00	15 Dec 10				0.00	-561,208.55	-561,727.52	-518.97
FX DEAL TRANSACTED ON 16 AUG 2010 USD / GBP EX.RATE 1.567489 WITH RBS FINANCIAL	-163,569.88	16 Aug 10				0.00	-256,393.99	-255,070.87	1,323.12
FX DEAL TRANSACTED ON 17 AUG 2010 GBP / USD EX.RATE 0.6418119 WITH RBS FINANCIAL	6,269.65	17 Aug 10				0.00	9,768.67	9,801.34	32.67
FX DEAL TRANSACTED ON 17 MAY 2010 GBP / USD EX.RATE 0.6935308 WITH RBS FINANCIAL	47,076.56	17 May 10				0.00	67,879.55	67,634.90	-244.65
FX DEAL TRANSACTED ON 17 SEP 2010 GBP / USD EX.RATE 0.6390646 WITH RBS FINANCIAL	14,211.04	17 Sep 10				0.00	22,237.25	22,086.80	-150.45
FX DEAL TRANSACTED ON 17 SEP 2010 GBP / USD EX.RATE 0.6391463 WITH RBS FINANCIAL	81,367.71	17 Sep 10				0.00	127,306.86	126,461.70	-845.16
FX DEAL TRANSACTED ON 19 AUG 2010 GBP / USD EX.RATE 0.6410708 WITH RBS FINANCIAL	44,772.30	19 Aug 10				0.00	69,839.86	69,421.69	-418.17
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6424724 WITH RBS FINANCIAL	50,344.58	20 Sep 10				0.00	78,360.68	78,857.24	496.56

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 21 OCT 2010 GBP / USD EX RATE 0.6353684 WITH RBS FINANCIAL	58,659.64	21 Oct 10				0.00	92,323.82	92,230.56	-93.26
FX DEAL TRANSACTED ON 21 OCT 2010 GBP / USD EX RATE 0.6369881 WITH RBS FINANCIAL	80,941.71	21 Oct 10				0.00	127,069.42	127,264.66	195.24
FX DEAL TRANSACTED ON 23 JUL 2010 GBP / USD EX RATE 0.6492693 WITH RBS FINANCIAL	43,196.04	23 Jul 10				0.00	66,530.24	67,189.28	659.04
FX DEAL TRANSACTED ON 23 MAR 2010 GBP / USD EX RATE 0.66313 WITH RBS FINANCIAL	1,729,931.43	23 Mar 10				0.00	2,608,736.60	2,579,846.71	-28,889.89
FX DEAL TRANSACTED ON 23 MAR 2010 GBP / USD EX RATE 0.66313 WITH RBS FINANCIAL	4,419,681.59	23 Mar 10				0.00	6,664,879.84	6,591,071.07	-73,808.77
FX DEAL TRANSACTED ON 23 MAR 2010 USD / GBP EX RATE 1.50719 WITH RBS FINANCIAL	-1,730,000.00	23 Mar 10				0.00	-2,607,438.70	-2,577,440.54	29,998.16
FX DEAL TRANSACTED ON 23 MAR 2010 USD / GBP EX RATE 1.50719 WITH RBS FINANCIAL	-4,420,000.00	23 Mar 10				0.00	-6,661,779.80	-6,585,137.11	76,642.69
FX DEAL TRANSACTED ON 26 OCT 2010 GBP / USD EX RATE 0.6321956 WITH RBS FINANCIAL	50,317.81	26 Oct 10				0.00	79,592.16	80,206.59	614.43
FX DEAL TRANSACTED ON 29 OCT 2010 USD / GBP EX RATE 1.601187 WITH RBS FINANCIAL	-29,472.39	29 Oct 10				0.00	-47,190.81	-47,183.83	6.98
FX DEAL TRANSACTED ON 30 JUL 2010 USD / GBP EX RATE 1.569791 WITH RBS FINANCIAL	-52,255.84	30 Jul 10				0.00	-82,030.75	-83,361.13	-1,330.38
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX RATE 1.0222 WITH RBS FINANCIAL	291,000.00	14 Sep 10				0.00	284,680.10	283,694.86	-985.24
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX RATE 1.02373 WITH RBS FINANCIAL	150,000.00	14 Sep 10				0.00	146,523.01	146,993.97	470.96
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX RATE 0.9768201 WITH RBS FINANCIAL	-291,000.00	14 Sep 10				0.00	-284,254.64	-285,168.31	-913.67
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX RATE 0.9782821 WITH RBS FINANCIAL	-150,000.00	14 Sep 10				0.00	-146,742.32	-146,234.46	507.86

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 17 SEP 2010 CAD / USD EX.RATE 1.031338 WITH RBS FINANCIAL	45,156.98	17 Sep 10				0.00	43,784.85	43,839.60	54.75
Danish krone - DKK									
FX DEAL TRANSACTED ON 07 OCT 2010 DKK / USD EX.RATE 5.3572 WITH RBS FINANCIAL	314,208.32	7 Oct 10				0.00	58,651.59	58,537.95	-113.64
FX DEAL TRANSACTED ON 08 JUN 2010 DKK / USD EX.RATE 6.223096 WITH RBS FINANCIAL	257,857.25	8 Jun 10				0.00	41,435.53	41,964.51	528.98
FX DEAL TRANSACTED ON 14 DEC 2010 DKK / USD EX.RATE 5.55351 WITH RBS FINANCIAL	1,054,529.28	14 Dec 10				0.00	189,885.19	186,781.20	-3,103.99
FX DEAL TRANSACTED ON 17 SEP 2010 DKK / USD EX.RATE 5.703013 WITH RBS FINANCIAL	263,756.08	17 Sep 10				0.00	46,248.55	46,497.33	248.78
FX DEAL TRANSACTED ON 20 AUG 2010 DKK / USD EX.RATE 5.8715 WITH RBS FINANCIAL	408,073.62	20 Aug 10				0.00	69,500.74	69,485.95	-14.79
FX DEAL TRANSACTED ON 25 MAR 2010 USD / DKK EX.RATE 0.1785691 WITH RBS FINANCIAL	-273,270.25	25 Mar 10				0.00	-48,797.63	-49,462.92	-665.29
FX DEAL TRANSACTED ON 27 JUL 2010 DKK / USD EX.RATE 5.7290015 WITH RBS FINANCIAL	115,100.98	27 Jul 10				0.00	20,090.93	20,212.48	121.55
FX DEAL TRANSACTED ON 28 OCT 2010 DKK / USD EX.RATE 5.35512 WITH RBS FINANCIAL	2,112,480.70	28 Oct 10				0.00	394,478.69	393,444.22	-1,034.47
FX DEAL TRANSACTED ON 29 OCT 2010 DKK / USD EX.RATE 5.36404 WITH RBS FINANCIAL	361,921.53	29 Oct 10				0.00	67,471.82	68,078.99	607.17
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUL 2010 EUR / USD EX.RATE 0.8016713 WITH RBS FINANCIAL	200,000.00	1 Jul 10				0.00	249,478.80	256,360.00	6,881.20
FX DEAL TRANSACTED ON 01 JUL 2010 USD / EUR EX.RATE 1.2473 WITH RBS FINANCIAL	-200,000.00	1 Jul 10				0.00	-249,460.00	-250,629.99	-1,169.99
FX DEAL TRANSACTED ON 02 SEP 2010 EUR / USD EX.RATE 0.7796663 WITH RBS FINANCIAL	54,161.65	2 Sep 10				0.00	69,467.73	69,754.79	287.06

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 02 SEP 2010 EUR / USD EX.RATE 0.7797271 WITH RBS FINANCIAL	160,739.92	2 Sep 10				0.00	206,148.95	207,016.94	867.99
FX DEAL TRANSACTED ON 03 DEC 2010 USD / EUR EX.RATE 1.333485 WITH RBS FINANCIAL	-35,069.03	3 Dec 10				0.00	-46,764.03	-46,797.87	-33.84
FX DEAL TRANSACTED ON 04 JAN 2010 USD / EUR EX.RATE 1.4413 WITH RBS FINANCIAL	-100,222.92	4 Jan 10				0.00	-144,451.29	-144,486.38	-35.09
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX.RATE 0.7338911 WITH RBS FINANCIAL	41,261.31	5 Feb 10				0.00	56,222.66	56,532.12	309.46
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX.RATE 0.7338965 WITH RBS FINANCIAL	39,261.74	5 Feb 10				0.00	53,497.65	53,927.96	430.31
FX DEAL TRANSACTED ON 07 APR 2010 EUR / USD EX.RATE 0.7492837 WITH RBS FINANCIAL	61,131.30	7 Apr 10				0.00	81,586.32	82,194.09	607.77
FX DEAL TRANSACTED ON 07 DEC 2010 EUR / USD EX.RATE 0.7500806 WITH RBS FINANCIAL	59,466.99	7 Dec 10				0.00	79,280.80	78,359.65	-921.15
FX DEAL TRANSACTED ON 08 DEC 2010 USD / EUR EX.RATE 1.322269 WITH RBS FINANCIAL	-27,426.53	8 Dec 10				0.00	-36,265.25	-36,260.62	4.63
FX DEAL TRANSACTED ON 08 JUN 2010 EUR / USD EX.RATE 0.8329863 WITH RBS FINANCIAL	68,827.16	8 Jun 10				0.00	82,627.01	82,984.91	357.90
FX DEAL TRANSACTED ON 08 JUN 2010 EUR / USD EX.RATE 0.8366045 WITH RBS FINANCIAL	52,533.20	8 Jun 10				0.00	62,793.35	63,596.69	803.34
FX DEAL TRANSACTED ON 09 NOV 2010 USD / EUR EX.RATE 1.3836 WITH RBS FINANCIAL	-150,428.45	9 Nov 10				0.00	-208,132.80	-205,628.16	2,504.64
FX DEAL TRANSACTED ON 09 NOV 2010 USD / EUR EX.RATE 1.385 WITH RBS FINANCIAL	-23,698.22	9 Nov 10				0.00	-32,822.03	-32,394.28	427.75
FX DEAL TRANSACTED ON 09 SEP 2010 USD / EUR EX.RATE 1.272896 WITH RBS FINANCIAL	-463,966.08	9 Sep 10				0.00	-590,580.57	-597,101.12	-6,520.55
FX DEAL TRANSACTED ON 10 DEC 2010 USD / EUR EX.RATE 1.318967 WITH RBS FINANCIAL	-556,496.11	10 Dec 10				0.00	-734,000.00	-746,544.76	-12,544.76
FX DEAL TRANSACTED ON 10 DEC 2010 USD / EUR EX.RATE 1.322932 WITH RBS FINANCIAL	-1,028,775.48	10 Dec 10				0.00	-1,361,000.00	-1,380,111.96	-19,111.96

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 11 JAN 2010 USD / EUR EX.RATE 1.452297 WITH RBS FINANCIAL	-80,544.03	11 Jan 10				0.00	-116,973.85	-116,853.28	120.57
FX DEAL TRANSACTED ON 14 JAN 2010 EUR / USD EX.RATE 0.6899345 WITH RBS FINANCIAL	13,673.25	14 Jan 10				0.00	19,818.19	19,790.66	-27.53
FX DEAL TRANSACTED ON 14 JAN 2010 EUR / USD EX.RATE 0.6899407 WITH RBS FINANCIAL	47,666.57	14 Jan 10				0.00	69,087.93	68,565.98	-521.95
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX.RATE 1.242104 WITH RBS FINANCIAL	-268,209.41	14 May 10				0.00	-333,143.98	-331,868.90	1,275.08
FX DEAL TRANSACTED ON 16 DEC 2010 EUR / USD EX.RATE 0.758322 WITH RBS FINANCIAL	117,763.22	16 Dec 10				0.00	155,294.48	154,275.72	-1,018.76
FX DEAL TRANSACTED ON 17 DEC 2010 EUR / USD EX.RATE 0.7595304 WITH RBS FINANCIAL	51,067.34	17 Dec 10				0.00	67,235.41	67,069.29	-166.12
FX DEAL TRANSACTED ON 17 DEC 2010 EUR / USD EX.RATE 0.7598195 WITH RBS FINANCIAL	92,661.75	17 Dec 10				0.00	121,952.31	121,697.30	-255.01
FX DEAL TRANSACTED ON 17 SEP 2010 EUR / USD EX.RATE 0.7658727 WITH RBS FINANCIAL	154,974.67	17 Sep 10				0.00	202,350.43	202,776.60	426.17
FX DEAL TRANSACTED ON 17 SEP 2010 EUR / USD EX.RATE 0.7658733 WITH RBS FINANCIAL	133,580.96	17 Sep 10				0.00	174,416.53	175,425.20	1,008.67
FX DEAL TRANSACTED ON 18 AUG 2010 USD / EUR EX.RATE 1.286895 WITH RBS FINANCIAL	-184,587.34	18 Aug 10				0.00	-237,544.52	-234,158.27	3,386.25
FX DEAL TRANSACTED ON 19 FEB 2010 EUR / USD EX.RATE 0.7374642 WITH RBS FINANCIAL	125,188.75	19 Feb 10				0.00	169,755.69	169,887.40	131.71
FX DEAL TRANSACTED ON 19 FEB 2010 USD / EUR EX.RATE 1.356 WITH RBS FINANCIAL	-90,792.20	19 Feb 10				0.00	-123,114.22	-123,395.68	-281.46
FX DEAL TRANSACTED ON 20 AUG 2010 USD / EUR EX.RATE 1.268496 WITH RBS FINANCIAL	-256,733.96	20 Aug 10				0.00	-325,666.00	-325,615.68	50.32
FX DEAL TRANSACTED ON 20 SEP 2010 EUR / USD EX.RATE 0.7646441 WITH RBS FINANCIAL	101,640.00	20 Sep 10				0.00	132,924.59	136,314.48	3,389.89
FX DEAL TRANSACTED ON 21 JAN 2010 EUR / USD EX.RATE 0.7091213 WITH RBS FINANCIAL	53,502.88	21 Jan 10				0.00	75,449.55	75,738.68	289.13

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 22 DEC 2010 EUR / USD EX.RATE 0.7638217 WITH RBS FINANCIAL	67,592.50	22 Dec 10				0.00	88,492.51	88,677.98	185.47
FX DEAL TRANSACTED ON 22 DEC 2010 EUR / USD EX.RATE 0.7638252 WITH RBS FINANCIAL	33,777.05	22 Dec 10				0.00	44,220.91	44,139.85	-81.06
FX DEAL TRANSACTED ON 22 DEC 2010 EUR / USD EX.RATE 0.7640552 WITH RBS FINANCIAL	58,808.77	22 Dec 10				0.00	76,969.27	77,154.16	184.89
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX.RATE 0.7060651 WITH RBS FINANCIAL	50,857.79	22 Jan 10				0.00	72,029.89	71,994.29	-35.60
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX.RATE 0.706566 WITH RBS FINANCIAL	9,630.92	22 Jan 10				0.00	13,630.60	13,538.67	-91.93
FX DEAL TRANSACTED ON 23 FEB 2010 EUR / USD EX.RATE 0.738499 WITH RBS FINANCIAL	77,980.90	23 Feb 10				0.00	105,593.78	105,453.57	-140.21
FX DEAL TRANSACTED ON 25 MAR 2010 EUR / USD EX.RATE 0.7526153 WITH RBS FINANCIAL	868,000.00	25 Mar 10				0.00	1,153,311.60	1,162,989.81	9,678.21
FX DEAL TRANSACTED ON 25 MAR 2010 USD / EUR EX.RATE 1.328728 WITH RBS FINANCIAL	-868,000.00	25 Mar 10				0.00	-1,153,335.90	-1,159,691.37	-6,355.47
FX DEAL TRANSACTED ON 27 APR 2010 EUR / USD EX.RATE 0.7541421 WITH RBS FINANCIAL	51,971.18	27 Apr 10				0.00	68,914.30	68,830.63	-83.67
FX DEAL TRANSACTED ON 27 APR 2010 EUR / USD EX.RATE 0.7547113 WITH RBS FINANCIAL	67.19	27 Apr 10				0.00	89.03	88.99	-0.04
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7160759 WITH RBS FINANCIAL	19,359.63	28 Jan 10				0.00	27,035.72	26,908.92	-126.80
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7160774 WITH RBS FINANCIAL	38,061.94	28 Jan 10				0.00	53,153.39	52,888.97	-264.42
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7162811 WITH RBS FINANCIAL	32,901.10	28 Jan 10				0.00	45,933.23	45,730.89	-202.34
FX DEAL TRANSACTED ON 30 AUG 2010 USD / EUR EX.RATE 1.267098 WITH RBS FINANCIAL	-81,548.67	30 Aug 10				0.00	-103,330.16	-104,545.40	-1,215.24
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7661649 WITH RBS FINANCIAL	109,741.24	30 Jul 10				0.00	143,234.49	145,094.39	1,859.90

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 30 SEP 2010 USD / EUR EX RATE 1.362093 WITH RBS FINANCIAL	-153,439.11	30 Sep 10				0.00	-208,998.34	-209,927.72	-929.38
FX DEAL TRANSACTED ON 30 SEP 2010 USD / EUR EX RATE 1.3621 WITH RBS FINANCIAL	-178,821.35	30 Sep 10				0.00	-243,572.56	-245,816.77	-2,244.21
FX DEAL TRANSACTED ON 31 AUG 2010 EUR / USD EX RATE 0.788209 WITH RBS FINANCIAL	73,032.81	31 Aug 10				0.00	92,656.65	93,686.49	1,029.84
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 02 FEB 2010 HKD / USD EX RATE 7.7675 WITH RBS FINANCIAL	853,667.68	2 Feb 10				0.00	109,902.50	109,921.61	19.11
FX DEAL TRANSACTED ON 06 JAN 2010 USD / HKD EX RATE 0.1289341 WITH RBS FINANCIAL	-813,216.30	6 Jan 10				0.00	-104,851.31	-104,868.89	-17.58
FX DEAL TRANSACTED ON 06 JAN 2010 USD / HKD EX RATE 0.1289491 WITH RBS FINANCIAL	-1,125,224.60	6 Jan 10				0.00	-145,096.66	-145,104.15	-7.49
FX DEAL TRANSACTED ON 11 JUN 2010 HKD / USD EX RATE 7.793 WITH RBS FINANCIAL	1,060,022.56	11 Jun 10				0.00	136,022.40	136,052.95	30.55
FX DEAL TRANSACTED ON 13 JAN 2010 USD / HKD EX RATE 0.1289424 WITH RBS FINANCIAL	-396,636.01	13 Jan 10				0.00	-51,143.20	-51,127.05	16.15
FX DEAL TRANSACTED ON 14 DEC 2010 HKD / USD EX RATE 7.7739 WITH RBS FINANCIAL	1,237,492.89	14 Dec 10				0.00	159,185.59	159,176.38	-9.21
FX DEAL TRANSACTED ON 15 MAR 2010 USD / HKD EX RATE 0.1288793 WITH RBS FINANCIAL	-684,908.18	15 Mar 10				0.00	-88,270.46	-88,252.83	17.63
FX DEAL TRANSACTED ON 17 MAR 2010 USD / HKD EX RATE 0.1288295 WITH RBS FINANCIAL	-2,241,871.85	17 Mar 10				0.00	-288,819.13	-288,869.37	-50.24
FX DEAL TRANSACTED ON 20 AUG 2010 HKD / USD EX RATE 7.7757 WITH RBS FINANCIAL	379,812.55	20 Aug 10				0.00	48,846.09	48,848.60	2.51
FX DEAL TRANSACTED ON 20 MAY 2010 HKD / USD EX RATE 7.8011 WITH RBS FINANCIAL	748,259.64	20 May 10				0.00	95,917.20	95,919.66	2.46
FX DEAL TRANSACTED ON 20 SEP 2010 HKD / USD EX RATE 7.764 WITH RBS FINANCIAL	623,295.72	20 Sep 10				0.00	80,280.23	80,295.75	15.52

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 21 JUN 2010 HKD / USD EX.RATE 7.769 WITH RBS FINANCIAL	934,640.77	21 Jun 10				0.00	120,303.87	120,182.44	-121.43
FX DEAL TRANSACTED ON 23 JUN 2010 HKD / USD EX.RATE 7.782 WITH RBS FINANCIAL	738,353.20	23 Jun 10				0.00	94,925.97	94,920.48	-5.49
FX DEAL TRANSACTED ON 23 JUN 2010 HKD / USD EX.RATE 7.787 WITH RBS FINANCIAL	965,906.15	23 Jun 10				0.00	124,173.21	124,174.01	0.80
FX DEAL TRANSACTED ON 27 JUL 2010 HKD / USD EX.RATE 7.766 WITH RBS FINANCIAL	362,218.81	27 Jul 10				0.00	46,641.62	46,638.62	-3.00
FX DEAL TRANSACTED ON 28 JUL 2010 HKD / USD EX.RATE 7.766 WITH RBS FINANCIAL	511,089.65	28 Jul 10				0.00	65,811.18	65,817.96	6.78
FX DEAL TRANSACTED ON 29 JUN 2010 HKD / USD EX.RATE 7.7845 WITH RBS FINANCIAL	1,699,022.74	29 Jun 10				0.00	218,257.14	217,949.17	-307.97
FX DEAL TRANSACTED ON 30 SEP 2010 USD / HKD EX.RATE 0.1288494 WITH RBS FINANCIAL	-1,457,386.00	30 Sep 10				0.00	-187,783.28	-187,842.57	-59.29
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 DEC 2010 JPY / USD EX.RATE 84.1 WITH RBS FINANCIAL	143,110,000.00	1 Dec 10				0.00	1,701,664.68	1,731,413.71	29,749.03
FX DEAL TRANSACTED ON 01 DEC 2010 USD / JPY EX.RATE 0.0118975 WITH RBS FINANCIAL	-143,110,000.00	1 Dec 10				0.00	-1,702,656.72	-1,764,697.58	-62,040.86
FX DEAL TRANSACTED ON 01 NOV 2010 USD / JPY EX.RATE 0.0124379 WITH RBS FINANCIAL	-15,443,393.00	1 Nov 10				0.00	-192,082.72	-191,557.84	524.88
FX DEAL TRANSACTED ON 02 AUG 2010 JPY / USD EX.RATE 86.5794 WITH RBS FINANCIAL	12,317,667.00	2 Aug 10				0.00	142,270.18	142,722.52	452.34
FX DEAL TRANSACTED ON 03 DEC 2010 JPY / USD EX.RATE 82.6093 WITH RBS FINANCIAL	3,955,290.00	3 Dec 10				0.00	47,879.48	47,619.67	-259.81
FX DEAL TRANSACTED ON 06 JAN 2010 JPY / USD EX.RATE 92.1385 WITH RBS FINANCIAL	24,124,201.00	6 Jan 10				0.00	261,825.42	262,419.24	593.82
FX DEAL TRANSACTED ON 07 JAN 2010 JPY / USD EX.RATE 93.0794 WITH RBS FINANCIAL	17,118,480.00	7 Jan 10				0.00	183,912.66	188,259.98	4,347.32

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 08 DEC 2010 USD / JPY EX.RATE 0.0119121 WITH RBS FINANCIAL	-16,375,129.00	8 Dec 10				0.00	-195,061.37	-195,104.60	-43.23
FX DEAL TRANSACTED ON 09 SEP 2010 USD / JPY EX.RATE 0.0119375 WITH RBS FINANCIAL	-8,044,460.00	9 Sep 10				0.00	-96,030.78	-96,007.40	23.38
FX DEAL TRANSACTED ON 12 OCT 2010 USD / JPY EX.RATE 0.0122131 WITH RBS FINANCIAL	-13,873,071.00	12 Oct 10				0.00	-169,432.78	-170,472.73	-1,039.95
FX DEAL TRANSACTED ON 13 OCT 2010 JPY / USD EX.RATE 81.861 WITH RBS FINANCIAL	150,773,000.00	13 Oct 10				0.00	1,841,817.23	1,824,124.37	-17,692.86
FX DEAL TRANSACTED ON 13 OCT 2010 USD / JPY EX.RATE 0.0122102 WITH RBS FINANCIAL	-150,773,000.00	13 Oct 10				0.00	-1,840,969.39	-1,853,386.60	-12,417.21
FX DEAL TRANSACTED ON 13 OCT 2010 USD / JPY EX.RATE 0.0122202 WITH RBS FINANCIAL	-39,457,175.00	13 Oct 10				0.00	-482,175.87	-485,029.81	-2,853.94
FX DEAL TRANSACTED ON 13 SEP 2010 USD / JPY EX.RATE 0.0119091 WITH RBS FINANCIAL	-20,875,873.00	13 Sep 10				0.00	-248,611.98	-243,763.11	4,848.87
FX DEAL TRANSACTED ON 16 DEC 2010 JPY / USD EX.RATE 84.1912 WITH RBS FINANCIAL	5,051,472.00	16 Dec 10				0.00	60,000.00	62,296.87	2,296.87
FX DEAL TRANSACTED ON 17 FEB 2010 USD / JPY EX.RATE 0.0109952 WITH RBS FINANCIAL	-14,366,972.00	17 Feb 10				0.00	-157,967.34	-156,188.21	1,779.13
FX DEAL TRANSACTED ON 19 JAN 2010 USD / JPY EX.RATE 0.0109638 WITH RBS FINANCIAL	-80,719,965.00	19 Jan 10				0.00	-885,000.00	-896,042.24	-11,042.24
FX DEAL TRANSACTED ON 21 DEC 2010 JPY / USD EX.RATE 83.5572 WITH RBS FINANCIAL	39,612,789.00	21 Dec 10				0.00	474,079.90	477,607.78	3,527.88
FX DEAL TRANSACTED ON 21 JAN 2010 JPY / USD EX.RATE 90.9 WITH RBS FINANCIAL	199,183,000.00	21 Jan 10				0.00	2,191,232.12	2,211,056.23	19,824.11
FX DEAL TRANSACTED ON 21 JAN 2010 USD / JPY EX.RATE 0.0110021 WITH RBS FINANCIAL	-199,183,000.00	21 Jan 10				0.00	-2,191,432.22	-2,213,513.36	-22,081.14
FX DEAL TRANSACTED ON 21 OCT 2010 USD / JPY EX.RATE 0.0123328 WITH RBS FINANCIAL	-6,794,992.00	21 Oct 10				0.00	-83,801.26	-84,310.34	-509.08
FX DEAL TRANSACTED ON 23 JUN 2010 JPY / USD EX.RATE 90.0965 WITH RBS FINANCIAL	16,563,154.00	23 Jun 10				0.00	183,837.93	185,508.81	1,670.88

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 26 FEB 2010 JPY / USD EX.RATE 89.0896 WITH RBS FINANCIAL	12,085,443.00	26 Feb 10				0.00	135,654.92	135,745.74	90.82
FX DEAL TRANSACTED ON 27 JUL 2010 JPY / USD EX.RATE 87.5193 WITH RBS FINANCIAL	36,124,081.00	27 Jul 10				0.00	412,755.60	414,695.00	1,939.40
FX DEAL TRANSACTED ON 29 JUN 2010 JPY / USD EX.RATE 88.7086 WITH RBS FINANCIAL	4,114,770.00	29 Jun 10				0.00	46,385.24	47,263.61	878.37
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 17 SEP 2010 NOK / USD EX.RATE 6.089475 WITH RBS FINANCIAL	101,304.77	17 Sep 10				0.00	16,636.04	16,822.17	186.13
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 06 JAN 2010 USD / SGD EX.RATE 0.7169852 WITH RBS FINANCIAL	-46,746.22	6 Jan 10				0.00	-33,516.35	-33,490.63	25.72
FX DEAL TRANSACTED ON 08 SEP 2010 SGD / USD EX.RATE 1.34695 WITH RBS FINANCIAL	190,000.00	8 Sep 10				0.00	141,059.43	148,320.84	7,261.41
FX DEAL TRANSACTED ON 08 SEP 2010 USD / SGD EX.RATE 0.7423354 WITH RBS FINANCIAL	-190,000.00	8 Sep 10				0.00	-141,043.72	-142,077.32	-1,033.60
South African rand - ZAR									
FX DEAL TRANSACTED ON 14 OCT 2010 ZAR / USD EX.RATE 6.780661 WITH RBS FINANCIAL	595,821.25	14 Oct 10				0.00	87,870.67	86,113.78	-1,756.89
FX DEAL TRANSACTED ON 17 SEP 2010 ZAR / USD EX.RATE 7.134771 WITH RBS FINANCIAL	116,223.37	17 Sep 10				0.00	16,289.71	16,570.20	280.49
Swedish krona - SEK									
FX DEAL TRANSACTED ON 14 DEC 2010 SEK / USD EX.RATE 6.784678 WITH RBS FINANCIAL	463,059.93	14 Dec 10				0.00	68,250.83	67,729.02	-521.81

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 17 SEP 2010 SEK / USD EX RATE 7.049295 WITH RBS FINANCIAL	166,577.74	17 Sep 10				0.00	23,630.41	23,929.80	299.39
FX DEAL TRANSACTED ON 23 JUL 2010 SEK / USD EX RATE 7.367025 WITH RBS FINANCIAL	282,489.68	23 Jul 10				0.00	38,345.15	38,721.62	376.47
FX DEAL TRANSACTED ON 30 SEP 2010 SEK / USD EX RATE 6.74963 WITH RBS FINANCIAL	1,471,171.91	30 Sep 10				0.00	217,963.34	217,105.49	-857.85
Swiss franc - CHF									
FX DEAL TRANSACTED ON 04 JAN 2010 USD / CHF EX RATE 0.9712547 WITH RBS FINANCIAL	-301,076.54	4 Jan 10				0.00	-292,422.02	-292,406.68	15.34
FX DEAL TRANSACTED ON 08 JUN 2010 CHF / USD EX RATE 1.150283 WITH RBS FINANCIAL	61,628.94	8 Jun 10				0.00	53,577.20	53,937.46	360.26
FX DEAL TRANSACTED ON 17 MAY 2010 USD / CHF EX RATE 0.8790521 WITH RBS FINANCIAL	-175,929.13	17 May 10				0.00	-154,650.87	-152,550.73	2,100.14
FX DEAL TRANSACTED ON 17 SEP 2010 CHF / USD EX RATE 1.009192 WITH RBS FINANCIAL	64,854.72	17 Sep 10				0.00	64,264.01	64,602.77	338.76
FX DEAL TRANSACTED ON 26 MAR 2010 CHF / USD EX RATE 1.06499 WITH RBS FINANCIAL	123,746.11	26 Mar 10				0.00	116,194.62	116,024.67	-169.95
FX DEAL TRANSACTED ON 27 OCT 2010 CHF / USD EX RATE 0.989875 WITH RBS FINANCIAL	455,382.85	27 Oct 10				0.00	460,040.76	463,022.73	2,981.97
FX DEAL TRANSACTED ON 29 OCT 2010 CHF / USD EX RATE 0.983392 WITH RBS FINANCIAL	5,322.77	29 Oct 10				0.00	5,412.66	5,440.56	27.90
FX DEAL TRANSACTED ON 29 OCT 2010 CHF / USD EX RATE 0.984892 WITH RBS FINANCIAL	84,780.76	29 Oct 10				0.00	86,081.28	86,656.88	575.60
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2010 AUD / USD EX RATE 1.0432968 WITH RBS FINANCIAL	-110,227.50	1 Dec 10				0.00	-110,227.50	-110,227.50	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 JPY / USD EX RATE 84.1 WITH RBS FINANCIAL	-1,701,664.68	1 Dec 10				0.00	-1,701,664.68	-1,701,664.68	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 01 DEC 2010 USD / AUD EX.RATE 0.951914 WITH RBS FINANCIAL	109,470.11	1 Dec 10				0.00	109,470.11	109,470.11	0.00
FX DEAL TRANSACTED ON 01 DEC 2010 USD / JPY EX.RATE 0.0118975 WITH RBS FINANCIAL	1,702,656.72	1 Dec 10				0.00	1,702,656.72	1,702,656.72	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 EUR / USD EX.RATE 0.8016713 WITH RBS FINANCIAL	-249,478.80	1 Jul 10				0.00	-249,478.80	-249,478.80	0.00
FX DEAL TRANSACTED ON 01 JUL 2010 USD / EUR EX.RATE 1.2473 WITH RBS FINANCIAL	249,460.00	1 Jul 10				0.00	249,460.00	249,460.00	0.00
FX DEAL TRANSACTED ON 01 NOV 2010 USD / JPY EX.RATE 0.0124379 WITH RBS FINANCIAL	192,082.72	1 Nov 10				0.00	192,082.72	192,082.72	0.00
FX DEAL TRANSACTED ON 02 AUG 2010 JPY / USD EX.RATE 86.5794 WITH RBS FINANCIAL	-142,270.18	2 Aug 10				0.00	-142,270.18	-142,270.18	0.00
FX DEAL TRANSACTED ON 02 FEB 2010 HKD / USD EX.RATE 7.7675 WITH RBS FINANCIAL	-109,902.50	2 Feb 10				0.00	-109,902.50	-109,902.50	0.00
FX DEAL TRANSACTED ON 02 SEP 2010 EUR / USD EX.RATE 0.7796663 WITH RBS FINANCIAL	-69,467.73	2 Sep 10				0.00	-69,467.73	-69,467.73	0.00
FX DEAL TRANSACTED ON 02 SEP 2010 EUR / USD EX.RATE 0.7797271 WITH RBS FINANCIAL	-206,148.95	2 Sep 10				0.00	-206,148.95	-206,148.95	0.00
FX DEAL TRANSACTED ON 03 DEC 2010 JPY / USD EX.RATE 82.6093 WITH RBS FINANCIAL	-47,879.48	3 Dec 10				0.00	-47,879.48	-47,879.48	0.00
FX DEAL TRANSACTED ON 03 DEC 2010 USD / EUR EX.RATE 1.333485 WITH RBS FINANCIAL	46,764.03	3 Dec 10				0.00	46,764.03	46,764.03	0.00
FX DEAL TRANSACTED ON 04 JAN 2010 USD / CHF EX.RATE 0.9712547 WITH RBS FINANCIAL	292,422.02	4 Jan 10				0.00	292,422.02	292,422.02	0.00
FX DEAL TRANSACTED ON 04 JAN 2010 USD / EUR EX.RATE 1.4413 WITH RBS FINANCIAL	144,451.29	4 Jan 10				0.00	144,451.29	144,451.29	0.00
FX DEAL TRANSACTED ON 04 JUN 2010 USD / GBP EX.RATE 1.448501 WITH RBS FINANCIAL	1,600,000.00	4 Jun 10				0.00	1,600,000.00	1,600,000.00	0.00
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX.RATE 0.7338911 WITH RBS FINANCIAL	-56,222.66	5 Feb 10				0.00	-56,222.66	-56,222.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX.RATE 0.7338965 WITH RBS FINANCIAL	-53,497.65	5 Feb 10				0.00	-53,497.65	-53,497.65	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 GBP / USD EX.RATE 0.6613367 WITH RBS FINANCIAL	-262,003.44	5 May 10				0.00	-262,003.44	-262,003.44	0.00
FX DEAL TRANSACTED ON 06 JAN 2010 JPY / USD EX.RATE 92.1385 WITH RBS FINANCIAL	-261,825.42	6 Jan 10				0.00	-261,825.42	-261,825.42	0.00
FX DEAL TRANSACTED ON 06 JAN 2010 USD / HKD EX.RATE 0.1289341 WITH RBS FINANCIAL	104,851.31	6 Jan 10				0.00	104,851.31	104,851.31	0.00
FX DEAL TRANSACTED ON 06 JAN 2010 USD / HKD EX.RATE 0.1289491 WITH RBS FINANCIAL	145,096.66	6 Jan 10				0.00	145,096.66	145,096.66	0.00
FX DEAL TRANSACTED ON 06 JAN 2010 USD / SGD EX.RATE 0.7169852 WITH RBS FINANCIAL	33,516.35	6 Jan 10				0.00	33,516.35	33,516.35	0.00
FX DEAL TRANSACTED ON 07 APR 2010 EUR / USD EX.RATE 0.7492837 WITH RBS FINANCIAL	-81,586.32	7 Apr 10				0.00	-81,586.32	-81,586.32	0.00
FX DEAL TRANSACTED ON 07 DEC 2010 EUR / USD EX.RATE 0.7500806 WITH RBS FINANCIAL	-79,280.80	7 Dec 10				0.00	-79,280.80	-79,280.80	0.00
FX DEAL TRANSACTED ON 07 JAN 2010 AUD / USD EX.RATE 1.0940656 WITH RBS FINANCIAL	-2,466,945.38	7 Jan 10				0.00	-2,466,945.38	-2,466,945.38	0.00
FX DEAL TRANSACTED ON 07 JAN 2010 JPY / USD EX.RATE 93.0794 WITH RBS FINANCIAL	-183,912.66	7 Jan 10				0.00	-183,912.66	-183,912.66	0.00
FX DEAL TRANSACTED ON 07 JAN 2010 USD / AUD EX.RATE 0.9184 WITH RBS FINANCIAL	2,478,761.60	7 Jan 10				0.00	2,478,761.60	2,478,761.60	0.00
FX DEAL TRANSACTED ON 07 OCT 2010 DKK / USD EX.RATE 5.3572 WITH RBS FINANCIAL	-58,651.59	7 Oct 10				0.00	-58,651.59	-58,651.59	0.00
FX DEAL TRANSACTED ON 08 DEC 2010 GBP / USD EX.RATE 0.6323263 WITH RBS FINANCIAL	-253,478.99	8 Dec 10				0.00	-253,478.99	-253,478.99	0.00
FX DEAL TRANSACTED ON 08 DEC 2010 USD / EUR EX.RATE 1.322269 WITH RBS FINANCIAL	36,265.25	8 Dec 10				0.00	36,265.25	36,265.25	0.00
FX DEAL TRANSACTED ON 08 DEC 2010 USD / JPY EX.RATE 0.0119121 WITH RBS FINANCIAL	195,061.37	8 Dec 10				0.00	195,061.37	195,061.37	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 08 JUN 2010 CHF / USD EX.RATE 1.150283 WITH RBS FINANCIAL	-53,577.20	8 Jun 10				0.00	-53,577.20	-53,577.20	0.00
FX DEAL TRANSACTED ON 08 JUN 2010 DKK / USD EX.RATE 6.223096 WITH RBS FINANCIAL	-41,435.53	8 Jun 10				0.00	-41,435.53	-41,435.53	0.00
FX DEAL TRANSACTED ON 08 JUN 2010 EUR / USD EX.RATE 0.8329863 WITH RBS FINANCIAL	-82,627.01	8 Jun 10				0.00	-82,627.01	-82,627.01	0.00
FX DEAL TRANSACTED ON 08 JUN 2010 EUR / USD EX.RATE 0.8366045 WITH RBS FINANCIAL	-62,793.35	8 Jun 10				0.00	-62,793.35	-62,793.35	0.00
FX DEAL TRANSACTED ON 08 SEP 2010 SGD / USD EX.RATE 1.34695 WITH RBS FINANCIAL	-141,059.43	8 Sep 10				0.00	-141,059.43	-141,059.43	0.00
FX DEAL TRANSACTED ON 08 SEP 2010 USD / SGD EX.RATE 0.7423354 WITH RBS FINANCIAL	141,043.72	8 Sep 10				0.00	141,043.72	141,043.72	0.00
FX DEAL TRANSACTED ON 09 NOV 2010 GBP / USD EX.RATE 0.6233248 WITH RBS FINANCIAL	-33,418.05	9 Nov 10				0.00	-33,418.05	-33,418.05	0.00
FX DEAL TRANSACTED ON 09 NOV 2010 USD / EUR EX.RATE 1.3836 WITH RBS FINANCIAL	208,132.80	9 Nov 10				0.00	208,132.80	208,132.80	0.00
FX DEAL TRANSACTED ON 09 NOV 2010 USD / EUR EX.RATE 1.385 WITH RBS FINANCIAL	32,822.03	9 Nov 10				0.00	32,822.03	32,822.03	0.00
FX DEAL TRANSACTED ON 09 SEP 2010 USD / EUR EX.RATE 1.272896 WITH RBS FINANCIAL	590,580.57	9 Sep 10				0.00	590,580.57	590,580.57	0.00
FX DEAL TRANSACTED ON 09 SEP 2010 USD / JPY EX.RATE 0.0119375 WITH RBS FINANCIAL	96,030.78	9 Sep 10				0.00	96,030.78	96,030.78	0.00
FX DEAL TRANSACTED ON 10 DEC 2010 USD / EUR EX.RATE 1.318967 WITH RBS FINANCIAL	734,000.00	10 Dec 10				0.00	734,000.00	734,000.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2010 USD / EUR EX.RATE 1.322932 WITH RBS FINANCIAL	1,361,000.00	10 Dec 10				0.00	1,361,000.00	1,361,000.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 GBP / USD EX.RATE 0.6207467 WITH RBS FINANCIAL	-32,676.34	10 Nov 10				0.00	-32,676.34	-32,676.34	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 GBP / USD EX.RATE 0.6215956 WITH RBS FINANCIAL	-187,084.64	10 Nov 10				0.00	-187,084.64	-187,084.64	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 11 JAN 2010 USD / EUR EX.RATE 1.452297 WITH RBS FINANCIAL	116,973.85	11 Jan 10				0.00	116,973.85	116,973.85	0.00
FX DEAL TRANSACTED ON 11 JUN 2010 HKD / USD EX.RATE 7.793 WITH RBS FINANCIAL	-136,022.40	11 Jun 10				0.00	-136,022.40	-136,022.40	0.00
FX DEAL TRANSACTED ON 11 MAR 2010 AUD / USD EX.RATE 1.0940225 WITH RBS FINANCIAL	-1,590,460.92	11 Mar 10				0.00	-1,590,460.92	-1,590,460.92	0.00
FX DEAL TRANSACTED ON 11 MAR 2010 GBP / USD EX.RATE 0.6641478 WITH RBS FINANCIAL	-2,439,216.18	11 Mar 10				0.00	-2,439,216.18	-2,439,216.18	0.00
FX DEAL TRANSACTED ON 11 MAR 2010 USD / AUD EX.RATE 0.915604 WITH RBS FINANCIAL	1,593,150.96	11 Mar 10				0.00	1,593,150.96	1,593,150.96	0.00
FX DEAL TRANSACTED ON 11 MAR 2010 USD / GBP EX.RATE 1.505594 WITH RBS FINANCIAL	2,439,062.28	11 Mar 10				0.00	2,439,062.28	2,439,062.28	0.00
FX DEAL TRANSACTED ON 12 OCT 2010 USD / JPY EX.RATE 0.0122131 WITH RBS FINANCIAL	169,432.78	12 Oct 10				0.00	169,432.78	169,432.78	0.00
FX DEAL TRANSACTED ON 13 AUG 2010 USD / GBP EX.RATE 1.558989 WITH RBS FINANCIAL	418,485.42	13 Aug 10				0.00	418,485.42	418,485.42	0.00
FX DEAL TRANSACTED ON 13 JAN 2010 USD / HKD EX.RATE 0.1289424 WITH RBS FINANCIAL	51,143.20	13 Jan 10				0.00	51,143.20	51,143.20	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 JPY / USD EX.RATE 81.861 WITH RBS FINANCIAL	-1,841,817.23	13 Oct 10				0.00	-1,841,817.23	-1,841,817.23	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 USD / JPY EX.RATE 0.0122102 WITH RBS FINANCIAL	1,840,969.39	13 Oct 10				0.00	1,840,969.39	1,840,969.39	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 USD / JPY EX.RATE 0.0122202 WITH RBS FINANCIAL	482,175.87	13 Oct 10				0.00	482,175.87	482,175.87	0.00
FX DEAL TRANSACTED ON 13 SEP 2010 USD / JPY EX.RATE 0.0119091 WITH RBS FINANCIAL	248,611.98	13 Sep 10				0.00	248,611.98	248,611.98	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 DKK / USD EX.RATE 5.55351 WITH RBS FINANCIAL	-189,885.19	14 Dec 10				0.00	-189,885.19	-189,885.19	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 HKD / USD EX.RATE 7.7739 WITH RBS FINANCIAL	-159,185.59	14 Dec 10				0.00	-159,185.59	-159,185.59	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 14 DEC 2010 SEK / USD EX.RATE 6.784678 WITH RBS FINANCIAL	-68,250.83	14 Dec 10				0.00	-68,250.83	-68,250.83	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 EUR / USD EX.RATE 0.6899345 WITH RBS FINANCIAL	-19,818.19	14 Jan 10				0.00	-19,818.19	-19,818.19	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 EUR / USD EX.RATE 0.6899407 WITH RBS FINANCIAL	-69,087.93	14 Jan 10				0.00	-69,087.93	-69,087.93	0.00
FX DEAL TRANSACTED ON 14 JAN 2010 GBP / USD EX.RATE 0.6125199 WITH RBS FINANCIAL	-17,560.51	14 Jan 10				0.00	-17,560.51	-17,560.51	0.00
FX DEAL TRANSACTED ON 14 MAY 2010 USD / EUR EX.RATE 1.242104 WITH RBS FINANCIAL	333,143.98	14 May 10				0.00	333,143.98	333,143.98	0.00
FX DEAL TRANSACTED ON 14 OCT 2010 GBP / USD EX.RATE 0.6246923 WITH RBS FINANCIAL	-92,449.69	14 Oct 10				0.00	-92,449.69	-92,449.69	0.00
FX DEAL TRANSACTED ON 14 OCT 2010 GBP / USD EX.RATE 0.6252001 WITH RBS FINANCIAL	-126,767.81	14 Oct 10				0.00	-126,767.81	-126,767.81	0.00
FX DEAL TRANSACTED ON 14 OCT 2010 ZAR / USD EX.RATE 6.780661 WITH RBS FINANCIAL	-87,870.67	14 Oct 10				0.00	-87,870.67	-87,870.67	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX.RATE 1.0222 WITH RBS FINANCIAL	-284,680.10	14 Sep 10				0.00	-284,680.10	-284,680.10	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 CAD / USD EX.RATE 1.02373 WITH RBS FINANCIAL	-146,523.01	14 Sep 10				0.00	-146,523.01	-146,523.01	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX.RATE 0.9768201 WITH RBS FINANCIAL	284,254.64	14 Sep 10				0.00	284,254.64	284,254.64	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 USD / CAD EX.RATE 0.9782821 WITH RBS FINANCIAL	146,742.32	14 Sep 10				0.00	146,742.32	146,742.32	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.6392636 WITH RBS FINANCIAL	-561,583.70	15 Dec 10				0.00	-561,583.70	-561,583.70	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 GBP / USD EX.RATE 0.6392636 WITH RBS FINANCIAL	-1,238,925.60	15 Dec 10				0.00	-1,238,925.60	-1,238,925.60	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.563255 WITH RBS FINANCIAL	1,238,097.96	15 Dec 10				0.00	1,238,097.96	1,238,097.96	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 15 DEC 2010 USD / GBP EX.RATE 1.563255 WITH RBS FINANCIAL	561,208.55	15 Dec 10				0.00	561,208.55	561,208.55	0.00
FX DEAL TRANSACTED ON 15 MAR 2010 USD / HKD EX.RATE 0.1288793 WITH RBS FINANCIAL	88,270.46	15 Mar 10				0.00	88,270.46	88,270.46	0.00
FX DEAL TRANSACTED ON 16 AUG 2010 USD / GBP EX.RATE 1.567489 WITH RBS FINANCIAL	256,393.99	16 Aug 10				0.00	256,393.99	256,393.99	0.00
FX DEAL TRANSACTED ON 16 DEC 2010 EUR / USD EX.RATE 0.758322 WITH RBS FINANCIAL	-155,294.48	16 Dec 10				0.00	-155,294.48	-155,294.48	0.00
FX DEAL TRANSACTED ON 16 DEC 2010 JPY / USD EX.RATE 84.1912 WITH RBS FINANCIAL	-60,000.00	16 Dec 10				0.00	-60,000.00	-60,000.00	0.00
FX DEAL TRANSACTED ON 17 AUG 2010 GBP / USD EX.RATE 0.6418119 WITH RBS FINANCIAL	-9,768.67	17 Aug 10				0.00	-9,768.67	-9,768.67	0.00
FX DEAL TRANSACTED ON 17 DEC 2010 EUR / USD EX.RATE 0.7595304 WITH RBS FINANCIAL	-67,235.41	17 Dec 10				0.00	-67,235.41	-67,235.41	0.00
FX DEAL TRANSACTED ON 17 DEC 2010 EUR / USD EX.RATE 0.7598195 WITH RBS FINANCIAL	-121,952.31	17 Dec 10				0.00	-121,952.31	-121,952.31	0.00
FX DEAL TRANSACTED ON 17 FEB 2010 USD / JPY EX.RATE 0.0109952 WITH RBS FINANCIAL	157,967.34	17 Feb 10				0.00	157,967.34	157,967.34	0.00
FX DEAL TRANSACTED ON 17 MAR 2010 USD / HKD EX.RATE 0.1288295 WITH RBS FINANCIAL	288,819.13	17 Mar 10				0.00	288,819.13	288,819.13	0.00
FX DEAL TRANSACTED ON 17 MAY 2010 GBP / USD EX.RATE 0.6935308 WITH RBS FINANCIAL	-67,879.55	17 May 10				0.00	-67,879.55	-67,879.55	0.00
FX DEAL TRANSACTED ON 17 MAY 2010 USD / CHF EX.RATE 0.8790521 WITH RBS FINANCIAL	154,650.87	17 May 10				0.00	154,650.87	154,650.87	0.00
FX DEAL TRANSACTED ON 17 NOV 2010 AUD / USD EX.RATE 1.0203041 WITH RBS FINANCIAL	-1,960.20	17 Nov 10				0.00	-1,960.20	-1,960.20	0.00
FX DEAL TRANSACTED ON 17 NOV 2010 USD / AUD EX.RATE 0.97841 WITH RBS FINANCIAL	1,956.82	17 Nov 10				0.00	1,956.82	1,956.82	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 CAD / USD EX.RATE 1.031338 WITH RBS FINANCIAL	-43,784.85	17 Sep 10				0.00	-43,784.85	-43,784.85	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 17 SEP 2010 CHF / USD EX.RATE 1.009192 WITH RBS FINANCIAL	-64,264.01	17 Sep 10				0.00	-64,264.01	-64,264.01	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 DKK / USD EX.RATE 5.703013 WITH RBS FINANCIAL	-46,248.55	17 Sep 10				0.00	-46,248.55	-46,248.55	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 EUR / USD EX.RATE 0.7658727 WITH RBS FINANCIAL	-202,350.43	17 Sep 10				0.00	-202,350.43	-202,350.43	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 EUR / USD EX.RATE 0.7658733 WITH RBS FINANCIAL	-174,416.53	17 Sep 10				0.00	-174,416.53	-174,416.53	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 GBP / USD EX.RATE 0.6390646 WITH RBS FINANCIAL	-22,237.25	17 Sep 10				0.00	-22,237.25	-22,237.25	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 GBP / USD EX.RATE 0.6391463 WITH RBS FINANCIAL	-127,306.86	17 Sep 10				0.00	-127,306.86	-127,306.86	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 NOK / USD EX.RATE 6.089475 WITH RBS FINANCIAL	-16,636.04	17 Sep 10				0.00	-16,636.04	-16,636.04	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 SEK / USD EX.RATE 7.049295 WITH RBS FINANCIAL	-23,630.41	17 Sep 10				0.00	-23,630.41	-23,630.41	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 ZAR / USD EX.RATE 7.134771 WITH RBS FINANCIAL	-16,289.71	17 Sep 10				0.00	-16,289.71	-16,289.71	0.00
FX DEAL TRANSACTED ON 18 AUG 2010 USD / EUR EX.RATE 1.286895 WITH RBS FINANCIAL	237,544.52	18 Aug 10				0.00	237,544.52	237,544.52	0.00
FX DEAL TRANSACTED ON 19 AUG 2010 GBP / USD EX.RATE 0.6410708 WITH RBS FINANCIAL	-69,839.86	19 Aug 10				0.00	-69,839.86	-69,839.86	0.00
FX DEAL TRANSACTED ON 19 FEB 2010 EUR / USD EX.RATE 0.7374642 WITH RBS FINANCIAL	-169,755.69	19 Feb 10				0.00	-169,755.69	-169,755.69	0.00
FX DEAL TRANSACTED ON 19 FEB 2010 USD / EUR EX.RATE 1.356 WITH RBS FINANCIAL	123,114.22	19 Feb 10				0.00	123,114.22	123,114.22	0.00
FX DEAL TRANSACTED ON 19 JAN 2010 USD / JPY EX.RATE 0.0109638 WITH RBS FINANCIAL	885,000.00	19 Jan 10				0.00	885,000.00	885,000.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2010 DKK / USD EX.RATE 5.8715 WITH RBS FINANCIAL	-69,500.74	20 Aug 10				0.00	-69,500.74	-69,500.74	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 20 AUG 2010 HKD / USD EX.RATE 7.7757 WITH RBS FINANCIAL	-48,846.09	20 Aug 10				0.00	-48,846.09	-48,846.09	0.00
FX DEAL TRANSACTED ON 20 AUG 2010 USD / EUR EX.RATE 1.268496 WITH RBS FINANCIAL	325,666.00	20 Aug 10				0.00	325,666.00	325,666.00	0.00
FX DEAL TRANSACTED ON 20 JAN 2010 USD / AUD EX.RATE 0.90932 WITH RBS FINANCIAL	46,838.33	20 Jan 10				0.00	46,838.33	46,838.33	0.00
FX DEAL TRANSACTED ON 20 MAY 2010 HKD / USD EX.RATE 7.8011 WITH RBS FINANCIAL	-95,917.20	20 May 10				0.00	-95,917.20	-95,917.20	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 EUR / USD EX.RATE 0.7646441 WITH RBS FINANCIAL	-132,924.59	20 Sep 10				0.00	-132,924.59	-132,924.59	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6424724 WITH RBS FINANCIAL	-78,360.68	20 Sep 10				0.00	-78,360.68	-78,360.68	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 HKD / USD EX.RATE 7.764 WITH RBS FINANCIAL	-80,280.23	20 Sep 10				0.00	-80,280.23	-80,280.23	0.00
FX DEAL TRANSACTED ON 21 DEC 2010 JPY / USD EX.RATE 83.5572 WITH RBS FINANCIAL	-474,079.90	21 Dec 10				0.00	-474,079.90	-474,079.90	0.00
FX DEAL TRANSACTED ON 21 JAN 2010 EUR / USD EX.RATE 0.7091213 WITH RBS FINANCIAL	-75,449.55	21 Jan 10				0.00	-75,449.55	-75,449.55	0.00
FX DEAL TRANSACTED ON 21 JAN 2010 JPY / USD EX.RATE 90.9 WITH RBS FINANCIAL	-2,191,232.12	21 Jan 10				0.00	-2,191,232.12	-2,191,232.12	0.00
FX DEAL TRANSACTED ON 21 JAN 2010 USD / JPY EX.RATE 0.0110021 WITH RBS FINANCIAL	2,191,432.22	21 Jan 10				0.00	2,191,432.22	2,191,432.22	0.00
FX DEAL TRANSACTED ON 21 JUN 2010 HKD / USD EX.RATE 7.769 WITH RBS FINANCIAL	-120,303.87	21 Jun 10				0.00	-120,303.87	-120,303.87	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 GBP / USD EX.RATE 0.6353684 WITH RBS FINANCIAL	-92,323.82	21 Oct 10				0.00	-92,323.82	-92,323.82	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 GBP / USD EX.RATE 0.6369881 WITH RBS FINANCIAL	-127,069.42	21 Oct 10				0.00	-127,069.42	-127,069.42	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 USD / JPY EX.RATE 0.0123328 WITH RBS FINANCIAL	83,801.26	21 Oct 10				0.00	83,801.26	83,801.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 22 DEC 2010 EUR / USD EX.RATE 0.7638217 WITH RBS FINANCIAL	-88,492.51	22 Dec 10				0.00	-88,492.51	-88,492.51	0.00
FX DEAL TRANSACTED ON 22 DEC 2010 EUR / USD EX.RATE 0.7638252 WITH RBS FINANCIAL	-44,220.91	22 Dec 10				0.00	-44,220.91	-44,220.91	0.00
FX DEAL TRANSACTED ON 22 DEC 2010 EUR / USD EX.RATE 0.7640552 WITH RBS FINANCIAL	-76,969.27	22 Dec 10				0.00	-76,969.27	-76,969.27	0.00
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX.RATE 0.7060651 WITH RBS FINANCIAL	-72,029.89	22 Jan 10				0.00	-72,029.89	-72,029.89	0.00
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX.RATE 0.706566 WITH RBS FINANCIAL	-13,630.60	22 Jan 10				0.00	-13,630.60	-13,630.60	0.00
FX DEAL TRANSACTED ON 22 JAN 2010 USD / AUD EX.RATE 0.903155 WITH RBS FINANCIAL	1,354,732.50	22 Jan 10				0.00	1,354,732.50	1,354,732.50	0.00
FX DEAL TRANSACTED ON 23 FEB 2010 EUR / USD EX.RATE 0.738499 WITH RBS FINANCIAL	-105,593.78	23 Feb 10				0.00	-105,593.78	-105,593.78	0.00
FX DEAL TRANSACTED ON 23 JUL 2010 GBP / USD EX.RATE 0.6492693 WITH RBS FINANCIAL	-66,530.24	23 Jul 10				0.00	-66,530.24	-66,530.24	0.00
FX DEAL TRANSACTED ON 23 JUL 2010 SEK / USD EX.RATE 7.367025 WITH RBS FINANCIAL	-38,345.15	23 Jul 10				0.00	-38,345.15	-38,345.15	0.00
FX DEAL TRANSACTED ON 23 JUN 2010 HKD / USD EX.RATE 7.7782 WITH RBS FINANCIAL	-94,925.97	23 Jun 10				0.00	-94,925.97	-94,925.97	0.00
FX DEAL TRANSACTED ON 23 JUN 2010 HKD / USD EX.RATE 7.7787 WITH RBS FINANCIAL	-124,173.21	23 Jun 10				0.00	-124,173.21	-124,173.21	0.00
FX DEAL TRANSACTED ON 23 JUN 2010 JPY / USD EX.RATE 90.0965 WITH RBS FINANCIAL	-183,837.93	23 Jun 10				0.00	-183,837.93	-183,837.93	0.00
FX DEAL TRANSACTED ON 23 MAR 2010 GBP / USD EX.RATE 0.66313 WITH RBS FINANCIAL	-2,608,736.60	23 Mar 10				0.00	-2,608,736.60	-2,608,736.60	0.00
FX DEAL TRANSACTED ON 23 MAR 2010 GBP / USD EX.RATE 0.66313 WITH RBS FINANCIAL	-6,664,879.84	23 Mar 10				0.00	-6,664,879.84	-6,664,879.84	0.00
FX DEAL TRANSACTED ON 23 MAR 2010 USD / GBP EX.RATE 1.50719 WITH RBS FINANCIAL	2,607,438.70	23 Mar 10				0.00	2,607,438.70	2,607,438.70	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 23 MAR 2010 USD / GBP EX.RATE 1.50719 WITH RBS FINANCIAL	6,661,779.80	23 Mar 10				0.00	6,661,779.80	6,661,779.80	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 EUR / USD EX.RATE 0.7526153 WITH RBS FINANCIAL	-1,153,311.60	25 Mar 10				0.00	-1,153,311.60	-1,153,311.60	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 USD / DKK EX.RATE 0.1785691 WITH RBS FINANCIAL	48,797.63	25 Mar 10				0.00	48,797.63	48,797.63	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 USD / EUR EX.RATE 1.328728 WITH RBS FINANCIAL	1,153,335.90	25 Mar 10				0.00	1,153,335.90	1,153,335.90	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 AUD / USD EX.RATE 1.2268283 WITH RBS FINANCIAL	-4,077,995.33	25 May 10				0.00	-4,077,995.33	-4,077,995.33	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 USD / AUD EX.RATE 0.81215 WITH RBS FINANCIAL	4,063,186.45	25 May 10				0.00	4,063,186.45	4,063,186.45	0.00
FX DEAL TRANSACTED ON 26 FEB 2010 JPY / USD EX.RATE 89.0896 WITH RBS FINANCIAL	-135,654.92	26 Feb 10				0.00	-135,654.92	-135,654.92	0.00
FX DEAL TRANSACTED ON 26 MAR 2010 CHF / USD EX.RATE 1.06499 WITH RBS FINANCIAL	-116,194.62	26 Mar 10				0.00	-116,194.62	-116,194.62	0.00
FX DEAL TRANSACTED ON 26 OCT 2010 GBP / USD EX.RATE 0.6321956 WITH RBS FINANCIAL	-79,592.16	26 Oct 10				0.00	-79,592.16	-79,592.16	0.00
FX DEAL TRANSACTED ON 27 APR 2010 EUR / USD EX.RATE 0.7541421 WITH RBS FINANCIAL	-68,914.30	27 Apr 10				0.00	-68,914.30	-68,914.30	0.00
FX DEAL TRANSACTED ON 27 APR 2010 EUR / USD EX.RATE 0.7547113 WITH RBS FINANCIAL	-89.03	27 Apr 10				0.00	-89.03	-89.03	0.00
FX DEAL TRANSACTED ON 27 JUL 2010 DKK / USD EX.RATE 5.7290015 WITH RBS FINANCIAL	-20,090.93	27 Jul 10				0.00	-20,090.93	-20,090.93	0.00
FX DEAL TRANSACTED ON 27 JUL 2010 HKD / USD EX.RATE 7.766 WITH RBS FINANCIAL	-46,641.62	27 Jul 10				0.00	-46,641.62	-46,641.62	0.00
FX DEAL TRANSACTED ON 27 JUL 2010 JPY / USD EX.RATE 87.5193 WITH RBS FINANCIAL	-412,755.60	27 Jul 10				0.00	-412,755.60	-412,755.60	0.00
FX DEAL TRANSACTED ON 27 OCT 2010 CHF / USD EX.RATE 0.989875 WITH RBS FINANCIAL	-460,040.76	27 Oct 10				0.00	-460,040.76	-460,040.76	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7160759 WITH RBS FINANCIAL	-27,035.72	28 Jan 10				0.00	-27,035.72	-27,035.72	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7160774 WITH RBS FINANCIAL	-53,153.39	28 Jan 10				0.00	-53,153.39	-53,153.39	0.00
FX DEAL TRANSACTED ON 28 JAN 2010 EUR / USD EX.RATE 0.7162811 WITH RBS FINANCIAL	-45,933.23	28 Jan 10				0.00	-45,933.23	-45,933.23	0.00
FX DEAL TRANSACTED ON 28 JUL 2010 HKD / USD EX.RATE 7.766 WITH RBS FINANCIAL	-65,811.18	28 Jul 10				0.00	-65,811.18	-65,811.18	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 DKK / USD EX.RATE 5.35512 WITH RBS FINANCIAL	-394,478.69	28 Oct 10				0.00	-394,478.69	-394,478.69	0.00
FX DEAL TRANSACTED ON 29 JUN 2010 HKD / USD EX.RATE 7.7845 WITH RBS FINANCIAL	-218,257.14	29 Jun 10				0.00	-218,257.14	-218,257.14	0.00
FX DEAL TRANSACTED ON 29 JUN 2010 JPY / USD EX.RATE 88.7086 WITH RBS FINANCIAL	-46,385.24	29 Jun 10				0.00	-46,385.24	-46,385.24	0.00
FX DEAL TRANSACTED ON 29 OCT 2010 CHF / USD EX.RATE 0.983392 WITH RBS FINANCIAL	-5,412.66	29 Oct 10				0.00	-5,412.66	-5,412.66	0.00
FX DEAL TRANSACTED ON 29 OCT 2010 CHF / USD EX.RATE 0.984892 WITH RBS FINANCIAL	-86,081.28	29 Oct 10				0.00	-86,081.28	-86,081.28	0.00
FX DEAL TRANSACTED ON 29 OCT 2010 DKK / USD EX.RATE 5.36404 WITH RBS FINANCIAL	-67,471.82	29 Oct 10				0.00	-67,471.82	-67,471.82	0.00
FX DEAL TRANSACTED ON 29 OCT 2010 USD / GBP EX.RATE 1.601187 WITH RBS FINANCIAL	47,190.81	29 Oct 10				0.00	47,190.81	47,190.81	0.00
FX DEAL TRANSACTED ON 30 AUG 2010 USD / EUR EX.RATE 1.267098 WITH RBS FINANCIAL	103,330.16	30 Aug 10				0.00	103,330.16	103,330.16	0.00
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7661649 WITH RBS FINANCIAL	-143,234.49	30 Jul 10				0.00	-143,234.49	-143,234.49	0.00
FX DEAL TRANSACTED ON 30 JUL 2010 USD / GBP EX.RATE 1.569791 WITH RBS FINANCIAL	82,030.75	30 Jul 10				0.00	82,030.75	82,030.75	0.00
FX DEAL TRANSACTED ON 30 SEP 2010 SEK / USD EX.RATE 6.74963 WITH RBS FINANCIAL	-217,963.34	30 Sep 10				0.00	-217,963.34	-217,963.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 30 SEP 2010 USD / EUR EX RATE 1.362093 WITH RBS FINANCIAL	208,998.34	30 Sep 10				0.00	208,998.34	208,998.34	0.00
FX DEAL TRANSACTED ON 30 SEP 2010 USD / EUR EX RATE 1.3621 WITH RBS FINANCIAL	243,572.56	30 Sep 10				0.00	243,572.56	243,572.56	0.00
FX DEAL TRANSACTED ON 30 SEP 2010 USD / HKD EX RATE 0.1288494 WITH RBS FINANCIAL	187,783.28	30 Sep 10				0.00	187,783.28	187,783.28	0.00
FX DEAL TRANSACTED ON 31 AUG 2010 EUR / USD EX RATE 0.788209 WITH RBS FINANCIAL	-92,656.65	31 Aug 10				0.00	-92,656.65	-92,656.65	0.00
Total RBS FIN MKTS TREAS			.000.00				-232,824.75	-232,824.75	-232,824.75
UNION BANK OF SWIT NEW YK DTC 642									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 MAR 2010 USD / AUD EX RATE 0.896512 WITH UNION BANK OF	-47,835.13	1 Mar 10				0.00	-42,884.77	-43,331.45	-446.68
FX DEAL TRANSACTED ON 09 MAR 2010 AUD / USD EX RATE 1.0946572 WITH UNION BANK OF	1,740,000.00	9 Mar 10				0.00	1,589,538.72	1,586,097.04	-3,441.68
FX DEAL TRANSACTED ON 16 APR 2010 AUD / USD EX RATE 1.0774724 WITH UNION BANK OF	280,060.25	16 Apr 10				0.00	259,923.36	260,498.05	574.69
FX DEAL TRANSACTED ON 23 APR 2010 AUD / USD EX RATE 1.0815488 WITH UNION BANK OF	9,360.00	23 Apr 10				0.00	8,654.26	8,657.53	3.27
FX DEAL TRANSACTED ON 23 APR 2010 USD / AUD EX RATE 0.924405 WITH UNION BANK OF	-9,000.00	23 Apr 10				0.00	-8,319.65	-8,350.65	-31.00
British pound sterling - GBP									
FX DEAL TRANSACTED ON 03 DEC 2010 GBP / USD EX RATE 0.6349255 WITH UNION BANK OF	56,205.63	3 Dec 10				0.00	88,523.19	88,897.64	374.45

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 03 DEC 2010 GBP / USD EX.RATE 0.6350053 WITH UNION BANK OF	49,090.17	3 Dec 10				0.00	77,306.71	77,643.47	336.76
FX DEAL TRANSACTED ON 04 AUG 2010 GBP / USD EX.RATE 0.6292474 WITH UNION BANK OF	45,530.03	4 Aug 10				0.00	72,356.32	72,718.28	361.96
FX DEAL TRANSACTED ON 05 MAY 2010 GBP / USD EX.RATE 0.6619084 WITH UNION BANK OF	49,015.25	5 May 10				0.00	74,051.41	71,974.00	-2,077.41
FX DEAL TRANSACTED ON 07 APR 2010 GBP / USD EX.RATE 0.6562541 WITH UNION BANK OF	55,599.05	7 Apr 10				0.00	84,721.83	85,364.00	642.17
FX DEAL TRANSACTED ON 11 NOV 2010 GBP / USD EX.RATE 0.6196217 WITH UNION BANK OF	21,730.50	11 Nov 10				0.00	35,070.59	34,917.66	-152.93
FX DEAL TRANSACTED ON 19 OCT 2010 USD / GBP EX.RATE 1.571187 WITH UNION BANK OF	-148,708.38	19 Oct 10				0.00	-233,648.67	-234,468.49	-819.82
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6415191 WITH UNION BANK OF	103,000.00	20 Sep 10				0.00	160,556.40	161,334.05	777.65
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6415191 WITH UNION BANK OF	337,000.00	20 Sep 10				0.00	525,315.60	527,859.96	2,544.36
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6428801 WITH UNION BANK OF	1,281,000.00	20 Sep 10				0.00	1,992,595.50	2,006,494.40	13,898.90
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6428801 WITH UNION BANK OF	389,000.00	20 Sep 10				0.00	605,089.50	609,310.17	4,220.67
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.554515 WITH UNION BANK OF	-1,281,000.00	20 Sep 10				0.00	-1,991,333.72	-1,981,578.90	9,754.82
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.554515 WITH UNION BANK OF	-389,000.00	20 Sep 10				0.00	-604,706.34	-601,744.10	2,962.24
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.557815 WITH UNION BANK OF	-103,000.00	20 Sep 10				0.00	-160,454.95	-159,330.70	1,124.25
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.557815 WITH UNION BANK OF	-337,000.00	20 Sep 10				0.00	-524,983.66	-521,305.30	3,678.36
FX DEAL TRANSACTED ON 21 OCT 2010 GBP / USD EX.RATE 0.6339144 WITH UNION BANK OF	93,777.65	21 Oct 10				0.00	147,934.24	147,446.61	-487.63

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 23 DEC 2010 GBP / USD EX RATE 0.6484243 WITH UNION BANK OF	318,000.00	23 Dec 10				0.00	490,419.60	489,036.28	-1,383.32
FX DEAL TRANSACTED ON 23 DEC 2010 USD / GBP EX RATE 1.541247 WITH UNION BANK OF	-318,000.00	23 Dec 10				0.00	-490,116.55	-497,574.79	-7,458.24
FX DEAL TRANSACTED ON 23 NOV 2010 GBP / USD EX RATE 0.6320313 WITH UNION BANK OF	48,076.72	23 Nov 10				0.00	76,066.99	75,771.32	-295.67
FX DEAL TRANSACTED ON 23 NOV 2010 GBP / USD EX RATE 0.6327112 WITH UNION BANK OF	153,509.37	23 Nov 10				0.00	242,621.56	241,938.46	-683.10
FX DEAL TRANSACTED ON 25 JAN 2010 GBP / USD EX RATE 0.615574 WITH UNION BANK OF	2,777,000.00	25 Jan 10				0.00	4,511,236.50	4,484,299.86	-26,936.64
FX DEAL TRANSACTED ON 25 JAN 2010 USD / GBP EX RATE 1.623815 WITH UNION BANK OF	-2,777,000.00	25 Jan 10				0.00	-4,509,334.26	-4,141,340.04	367,994.22
FX DEAL TRANSACTED ON 26 APR 2010 GBP / USD EX RATE 0.646705 WITH UNION BANK OF	42,346.11	26 Apr 10				0.00	65,479.79	64,385.15	-1,094.64
FX DEAL TRANSACTED ON 27 APR 2010 GBP / USD EX RATE 0.6522762 WITH UNION BANK OF	67,256.04	27 Apr 10				0.00	103,109.76	102,736.96	-372.80
FX DEAL TRANSACTED ON 27 JUL 2010 GBP / USD EX RATE 0.6423457 WITH UNION BANK OF	214,869.02	27 Jul 10				0.00	334,506.80	335,442.79	935.99
FX DEAL TRANSACTED ON 28 OCT 2010 GBP / USD EX RATE 0.6273526 WITH UNION BANK OF	44,747.94	28 Oct 10				0.00	71,328.22	71,800.31	472.09
FX DEAL TRANSACTED ON 28 OCT 2010 GBP / USD EX RATE 0.627869 WITH UNION BANK OF	38,059.87	28 Oct 10				0.00	60,617.54	61,068.96	451.42
FX DEAL TRANSACTED ON 30 NOV 2010 GBP / USD EX RATE 0.6421412 WITH UNION BANK OF	53,976.07	30 Nov 10				0.00	84,056.39	83,948.98	-107.41
FX DEAL TRANSACTED ON 30 SEP 2010 GBP / USD EX RATE 0.6360919 WITH UNION BANK OF	151,620.68	30 Sep 10				0.00	238,362.87	240,167.17	1,804.30
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 08 OCT 2010 CAD / USD EX RATE 1.013673 WITH UNION BANK OF	1,830,000.00	8 Oct 10				0.00	1,805,315.92	1,793,326.47	-11,989.45

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 08 OCT 2010 USD / CAD EX.RATE 0.987315 WITH UNION BANK OF	-1,829,746.80	8 Oct 10				0.00	-1,806,536.42	-1,825,730.19	-19,193.77
FX DEAL TRANSACTED ON 23 DEC 2010 CAD / USD EX.RATE 1.009174 WITH UNION BANK OF	400,000.00	23 Dec 10				0.00	396,363.76	402,188.47	5,824.71
FX DEAL TRANSACTED ON 23 DEC 2010 USD / CAD EX.RATE 0.9918874 WITH UNION BANK OF	-400,000.00	23 Dec 10				0.00	-396,754.94	-400,440.49	-3,685.55
FX DEAL TRANSACTED ON 29 APR 2010 CAD / USD EX.RATE 1.0057 WITH UNION BANK OF	82,000.00	29 Apr 10				0.00	81,535.25	80,827.99	-707.26
FX DEAL TRANSACTED ON 29 APR 2010 CAD / USD EX.RATE 1.005784 WITH UNION BANK OF	1,283,000.00	29 Apr 10				0.00	1,275,621.80	1,221,962.95	-53,658.85
FX DEAL TRANSACTED ON 29 APR 2010 USD / CAD EX.RATE 0.9942493 WITH UNION BANK OF	-82,000.00	29 Apr 10				0.00	-81,528.44	-78,098.96	3,429.48
FX DEAL TRANSACTED ON 29 APR 2010 USD / CAD EX.RATE 0.9943323 WITH UNION BANK OF	-1,283,000.00	29 Apr 10				0.00	-1,275,728.35	-1,264,662.40	11,065.95
Chinese yuan renminbi - CNY									
FX DEAL TRANSACTED ON 31 DEC 2010 USD / CNY EX.RATE 0.1546193 WITH UNION BANK OF	-9,313,200.00	31 Dec 10				0.00	-1,440,000.00	-1,441,708.20	-1,708.20
Danish krone - DKK									
FX DEAL TRANSACTED ON 11 NOV 2010 DKK / USD EX.RATE 5.450039 WITH UNION BANK OF	402,204.00	11 Nov 10				0.00	73,798.37	73,353.40	-444.97
FX DEAL TRANSACTED ON 12 NOV 2010 DKK / USD EX.RATE 5.443031 WITH UNION BANK OF	678,248.43	12 Nov 10				0.00	124,608.59	123,305.57	-1,303.02
FX DEAL TRANSACTED ON 26 OCT 2010 DKK / USD EX.RATE 5.379033 WITH UNION BANK OF	1,073,554.92	26 Oct 10				0.00	199,581.40	200,084.79	503.39

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UNION BANK OF SWIT NEW YK DTC 642									
Euro - EUR									
FX DEAL TRANSACTED ON 02 NOV 2010 USD / EUR EX.RATE 1.402495 WITH UNION BANK OF	-1,015,451.13	2 Nov 10				0.00	-1,424,165.13	-1,444,428.48	-20,263.35
FX DEAL TRANSACTED ON 03 FEB 2010 EUR / USD EX.RATE 0.7179823 WITH UNION BANK OF	21,607.87	3 Feb 10				0.00	30,095.27	29,539.04	-556.23
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX.RATE 0.7289161 WITH UNION BANK OF	190,000.00	3 Mar 10				0.00	260,661.00	258,552.02	-2,108.98
FX DEAL TRANSACTED ON 03 MAR 2010 USD / EUR EX.RATE 1.371789 WITH UNION BANK OF	-190,000.00	3 Mar 10				0.00	-260,639.91	-253,849.49	6,790.42
FX DEAL TRANSACTED ON 04 AUG 2010 EUR / USD EX.RATE 0.7597052 WITH UNION BANK OF	38,615.19	4 Aug 10				0.00	50,829.17	51,325.38	496.21
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX.RATE 0.7340581 WITH UNION BANK OF	50,851.01	5 Feb 10				0.00	69,273.82	69,846.40	572.58
FX DEAL TRANSACTED ON 05 JAN 2010 EUR / USD EX.RATE 0.6953136 WITH UNION BANK OF	117,944.37	5 Jan 10				0.00	169,627.59	169,692.46	64.87
FX DEAL TRANSACTED ON 06 APR 2010 EUR / USD EX.RATE 0.7471608 WITH UNION BANK OF	50,723.03	6 Apr 10				0.00	67,887.70	67,687.35	-200.35
FX DEAL TRANSACTED ON 10 MAY 2010 USD / EUR EX.RATE 1.2788 WITH UNION BANK OF	-125,182.02	10 May 10				0.00	-160,082.77	-158,737.07	1,345.70
FX DEAL TRANSACTED ON 10 NOV 2010 EUR / USD EX.RATE 0.728252 WITH UNION BANK OF	90,299.70	10 Nov 10				0.00	123,995.12	123,733.17	-261.95
FX DEAL TRANSACTED ON 10 NOV 2010 USD / EUR EX.RATE 1.3732 WITH UNION BANK OF	-69,487.99	10 Nov 10				0.00	-95,420.91	-94,986.60	434.31
FX DEAL TRANSACTED ON 11 NOV 2010 EUR / USD EX.RATE 0.7312614 WITH UNION BANK OF	51,460.53	11 Nov 10				0.00	70,372.27	70,513.79	141.52
FX DEAL TRANSACTED ON 13 JUL 2010 EUR / USD EX.RATE 0.7894529 WITH UNION BANK OF	91,770.54	13 Jul 10				0.00	116,245.74	118,324.35	2,078.61
FX DEAL TRANSACTED ON 13 OCT 2010 USD / EUR EX.RATE 1.394761 WITH UNION BANK OF	-496,877.72	13 Oct 10				0.00	-693,025.67	-696,200.18	-3,174.51

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 15 DEC 2010 EUR / USD EX.RATE 0.7505242 WITH UNION BANK OF	66,639.34	15 Dec 10				0.00	88,790.39	87,630.73	-1,159.66
FX DEAL TRANSACTED ON 15 JAN 2010 EUR / USD EX.RATE 0.695507 WITH UNION BANK OF	47,895.72	15 Jan 10				0.00	68,864.47	68,402.27	-462.20
FX DEAL TRANSACTED ON 15 NOV 2010 EUR / USD EX.RATE 0.734538 WITH UNION BANK OF	28,114.58	15 Nov 10				0.00	38,275.19	38,106.50	-168.69
FX DEAL TRANSACTED ON 16 MAR 2010 EUR / USD EX.RATE 0.7270068 WITH UNION BANK OF	60,667.34	16 Mar 10				0.00	83,448.11	82,519.72	-928.39
FX DEAL TRANSACTED ON 18 AUG 2010 USD / EUR EX.RATE 1.287591 WITH UNION BANK OF	-166,697.17	18 Aug 10				0.00	-214,637.78	-211,463.70	3,174.08
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX.RATE 0.7425007 WITH UNION BANK OF	49,346.71	19 Apr 10				0.00	66,460.15	66,090.05	-370.10
FX DEAL TRANSACTED ON 19 NOV 2010 USD / EUR EX.RATE 1.3651 WITH UNION BANK OF	-136,525.85	19 Nov 10				0.00	-186,371.44	-183,402.01	2,969.43
FX DEAL TRANSACTED ON 19 OCT 2010 USD / EUR EX.RATE 1.381182 WITH UNION BANK OF	-195,045.46	19 Oct 10				0.00	-269,393.28	-273,102.65	-3,709.37
FX DEAL TRANSACTED ON 20 APR 2010 EUR / USD EX.RATE 0.7434391 WITH UNION BANK OF	45,924.42	20 Apr 10				0.00	61,772.94	61,506.58	-266.36
FX DEAL TRANSACTED ON 20 JUL 2010 EUR / USD EX.RATE 0.7745933 WITH UNION BANK OF	4,797,736.86	20 Jul 10				0.00	6,193,878.29	6,149,739.19	-44,139.10
FX DEAL TRANSACTED ON 20 JUL 2010 EUR / USD EX.RATE 1.645000.00 WITH UNION BANK OF	1,645,000.00	20 Jul 10				0.00	2,123,695.00	2,108,561.03	-15,133.97
FX DEAL TRANSACTED ON 20 JUL 2010 USD / EUR EX.RATE 1.290765 WITH UNION BANK OF	-1,645,000.00	20 Jul 10				0.00	-2,123,308.43	-2,299,463.38	-176,154.95
FX DEAL TRANSACTED ON 20 JUL 2010 USD / EUR EX.RATE 1.290765 WITH UNION BANK OF	-4,798,000.00	20 Jul 10				0.00	-6,193,090.47	-6,706,884.68	-513,794.21
FX DEAL TRANSACTED ON 21 DEC 2010 EUR / USD EX.RATE 0.7624264 WITH UNION BANK OF	153,372.52	21 Dec 10				0.00	201,163.70	200,427.22	-736.48
FX DEAL TRANSACTED ON 21 JAN 2010 EUR / USD EX.RATE 0.7082655 WITH UNION BANK OF	19,851.20	21 Jan 10				0.00	28,027.91	28,047.76	19.85

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 22 APR 2010 EUR / USD EX.RATE 0.7511444 WITH UNION BANK OF	56,747.49	22 Apr 10				0.00	75,548.05	75,610.35	62.30
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX.RATE 0.7062646 WITH UNION BANK OF	82,563.46	22 Jan 10				0.00	116,901.60	116,876.84	-24.76
FX DEAL TRANSACTED ON 22 OCT 2010 EUR / USD EX.RATE 0.7161785 WITH UNION BANK OF	2,986,464.23	22 Oct 10				0.00	4,170,000.00	4,174,629.26	4,629.26
FX DEAL TRANSACTED ON 23 DEC 2010 EUR / USD EX.RATE 0.7621951 WITH UNION BANK OF	116,154.25	23 Dec 10				0.00	152,394.38	152,748.64	354.26
FX DEAL TRANSACTED ON 23 MAR 2010 EUR / USD EX.RATE 0.7392076 WITH UNION BANK OF	136,663.91	23 Mar 10				0.00	184,878.94	182,350.67	-2,528.27
FX DEAL TRANSACTED ON 23 NOV 2010 EUR / USD EX.RATE 0.7472166 WITH UNION BANK OF	55,615.51	23 Nov 10				0.00	74,430.24	74,371.84	-58.40
FX DEAL TRANSACTED ON 24 FEB 2010 USD / EUR EX.RATE 1.35639 WITH UNION BANK OF	-22,830.31	24 Feb 10				0.00	-30,966.80	-31,156.52	-189.72
FX DEAL TRANSACTED ON 25 MAR 2010 EUR / USD EX.RATE 0.7494005 WITH UNION BANK OF	103,157.97	25 Mar 10				0.00	137,654.00	138,964.10	1,310.10
FX DEAL TRANSACTED ON 25 MAR 2010 USD / EUR EX.RATE 1.3344 WITH UNION BANK OF	-133,126.59	25 Mar 10				0.00	-177,644.12	-178,369.66	-725.54
FX DEAL TRANSACTED ON 25 MAY 2010 EUR / USD EX.RATE 0.8135929 WITH UNION BANK OF	71,886.61	25 May 10				0.00	88,356.98	88,168.92	-188.06
FX DEAL TRANSACTED ON 25 MAY 2010 EUR / USD EX.RATE 0.8136034 WITH UNION BANK OF	74,297.39	25 May 10				0.00	91,318.92	90,795.13	-523.79
FX DEAL TRANSACTED ON 27 JAN 2010 EUR / USD EX.RATE 0.7120484 WITH UNION BANK OF	149,931.27	27 Jan 10				0.00	210,563.33	208,396.98	-2,166.35
FX DEAL TRANSACTED ON 27 JAN 2010 EUR / USD EX.RATE 0.7124029 WITH UNION BANK OF	36,818.48	27 Jan 10				0.00	51,682.10	51,398.60	-283.50
FX DEAL TRANSACTED ON 27 SEP 2010 USD / EUR EX.RATE 1.3484 WITH UNION BANK OF	-34,444.60	27 Sep 10				0.00	-46,445.10	-46,841.21	-396.11
FX DEAL TRANSACTED ON 28 APR 2010 EUR / USD EX.RATE 0.7597052 WITH UNION BANK OF	57,160.35	28 Apr 10				0.00	75,240.17	76,003.26	763.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 28 OCT 2010 EUR / USD EX.RATE 0.7174631 WITH UNION BANK OF	98,583.09	28 Oct 10				0.00	137,405.11	136,912.19	-492.92
FX DEAL TRANSACTED ON 28 OCT 2010 EUR / USD EX.RATE 0.717772 WITH UNION BANK OF	48,035.69	28 Oct 10				0.00	66,923.32	66,764.81	-158.51
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX.RATE 1.323801 WITH UNION BANK OF	-315,300.15	29 Apr 10				0.00	-417,394.65	-415,407.94	1,986.71
FX DEAL TRANSACTED ON 29 NOV 2010 USD / EUR EX.RATE 1.310102 WITH UNION BANK OF	-1,923,514.35	29 Nov 10				0.00	-2,520,000.00	-2,574,143.20	-54,143.20
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7665766 WITH UNION BANK OF	50,672.18	30 Jul 10				0.00	66,101.91	66,996.23	894.32
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7665772 WITH UNION BANK OF	42,908.24	30 Jul 10				0.00	55,973.80	56,576.66	602.86
FX DEAL TRANSACTED ON 30 NOV 2010 EUR / USD EX.RATE 0.7672236 WITH UNION BANK OF	30,888.63	30 Nov 10				0.00	40,260.27	40,678.78	418.51
FX DEAL TRANSACTED ON 30 SEP 2010 USD / EUR EX.RATE 1.3613 WITH UNION BANK OF	-351,187.34	30 Sep 10				0.00	-478,071.33	-482,759.68	-4,688.35
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 01 MAR 2010 HKD / USD EX.RATE 7.7636 WITH UNION BANK OF	372,183.50	1 Mar 10				0.00	47,939.55	47,939.86	0.31
FX DEAL TRANSACTED ON 03 JUN 2010 HKD / USD EX.RATE 7.7906 WITH UNION BANK OF	2,312,448.76	3 Jun 10				0.00	296,825.50	296,787.41	-38.09
FX DEAL TRANSACTED ON 03 MAR 2010 HKD / USD EX.RATE 7.7625 WITH UNION BANK OF	3,581,972.70	3 Mar 10				0.00	461,445.76	461,413.07	-32.69
FX DEAL TRANSACTED ON 04 AUG 2010 HKD / USD EX.RATE 7.7635 WITH UNION BANK OF	576,773.54	4 Aug 10				0.00	74,292.98	74,297.29	4.31
FX DEAL TRANSACTED ON 06 JUL 2010 HKD / USD EX.RATE 7.789 WITH UNION BANK OF	537,542.23	6 Jul 10				0.00	69,013.00	69,009.45	-3.55
FX DEAL TRANSACTED ON 07 JAN 2010 USD / HKD EX.RATE 0.1289457 WITH UNION BANK OF	-1,419,805.31	7 Jan 10				0.00	-183,077.85	-183,064.86	12.99

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 07 MAY 2010 HKD / USD EX.RATE 7.7809 WITH UNION BANK OF	868,242.71	7 May 10				0.00	111,586.41	111,616.54	30.13
FX DEAL TRANSACTED ON 09 APR 2010 HKD / USD EX.RATE 7.7564 WITH UNION BANK OF	318,629.26	9 Apr 10				0.00	41,079.53	41,070.26	-9.27
FX DEAL TRANSACTED ON 11 JAN 2010 USD / HKD EX.RATE 0.1289491 WITH UNION BANK OF	-1,522,760.18	11 Jan 10				0.00	-196,358.50	-196,358.50	0.00
FX DEAL TRANSACTED ON 11 MAR 2010 USD / HKD EX.RATE 0.1288759 WITH UNION BANK OF	-586,906.13	11 Mar 10				0.00	-75,638.08	-75,651.24	-13.16
FX DEAL TRANSACTED ON 12 OCT 2010 HKD / USD EX.RATE 7.7599 WITH UNION BANK OF	1,979,385.43	12 Oct 10				0.00	255,078.73	255,105.03	26.30
FX DEAL TRANSACTED ON 14 JUL 2010 USD / HKD EX.RATE 0.1286422 WITH UNION BANK OF	-1,249,474.88	14 Jul 10				0.00	-160,735.17	-160,854.16	-118.99
FX DEAL TRANSACTED ON 14 SEP 2010 HKD / USD EX.RATE 7.7668 WITH UNION BANK OF	1,683,567.48	14 Sep 10				0.00	216,764.62	216,763.23	-1.39
FX DEAL TRANSACTED ON 16 APR 2010 HKD / USD EX.RATE 7.7619 WITH UNION BANK OF	1,129,736.03	16 Apr 10				0.00	145,548.90	145,549.84	0.94
FX DEAL TRANSACTED ON 16 DEC 2010 USD / HKD EX.RATE 0.1285975 WITH UNION BANK OF	-2,893,568.61	16 Dec 10				0.00	-372,105.73	-372,010.06	95.67
FX DEAL TRANSACTED ON 19 FEB 2010 HKD / USD EX.RATE 7.7665 WITH UNION BANK OF	281,000.30	19 Feb 10				0.00	36,181.07	36,195.05	13.98
FX DEAL TRANSACTED ON 22 FEB 2010 HKD / USD EX.RATE 7.7638 WITH UNION BANK OF	143,656.45	22 Feb 10				0.00	18,503.37	18,507.78	4.41
FX DEAL TRANSACTED ON 25 JUN 2010 HKD / USD EX.RATE 7.7783 WITH UNION BANK OF	444,168.84	25 Jun 10				0.00	57,103.59	57,068.74	-34.85
FX DEAL TRANSACTED ON 26 APR 2010 HKD / USD EX.RATE 7.7634 WITH UNION BANK OF	777,995.85	26 Apr 10				0.00	100,213.29	100,212.64	-0.65
FX DEAL TRANSACTED ON 26 MAR 2010 USD / HKD EX.RATE 0.1288245 WITH UNION BANK OF	-1,924,263.52	26 Mar 10				0.00	-247,892.24	-247,845.94	46.30
FX DEAL TRANSACTED ON 28 OCT 2010 HKD / USD EX.RATE 7.7566 WITH UNION BANK OF	1,123,931.14	28 Oct 10				0.00	144,899.97	144,980.35	80.38

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 29 OCT 2010 HKD / USD EX.RATE 7.7552 WITH UNION BANK OF	1,561,487.44	29 Oct 10				0.00	201,347.15	201,432.87	85.72
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 DEC 2010 JPY / USD EX.RATE 84.1977 WITH UNION BANK OF	4,345,971.00	1 Dec 10				0.00	51,616.27	52,579.65	963.38
FX DEAL TRANSACTED ON 01 MAR 2010 JPY / USD EX.RATE 89.3497 WITH UNION BANK OF	12,388,565.00	1 Mar 10				0.00	138,652.56	139,936.35	1,283.79
FX DEAL TRANSACTED ON 01 NOV 2010 USD / JPY EX.RATE 0.0124397 WITH UNION BANK OF	-59,717,057.00	1 Nov 10				0.00	-742,863.11	-740,722.61	2,140.50
FX DEAL TRANSACTED ON 02 JUL 2010 JPY / USD EX.RATE 87.5686 WITH UNION BANK OF	3,288,801.00	2 Jul 10				0.00	37,556.85	37,618.54	61.69
FX DEAL TRANSACTED ON 03 MAR 2010 JPY / USD EX.RATE 88.6643 WITH UNION BANK OF	103,670,341.00	3 Mar 10				0.00	1,169,245.58	1,144,769.67	-24,475.91
FX DEAL TRANSACTED ON 03 SEP 2010 JPY / USD EX.RATE 84.4392 WITH UNION BANK OF	18,528,775.00	3 Sep 10				0.00	219,433.33	221,291.95	1,858.62
FX DEAL TRANSACTED ON 06 JAN 2010 JPY / USD EX.RATE 92.2085 WITH UNION BANK OF	24,246,222.00	6 Jan 10				0.00	262,949.97	263,746.57	796.60
FX DEAL TRANSACTED ON 06 JUL 2010 JPY / USD EX.RATE 87.8189 WITH UNION BANK OF	4,416,837.00	6 Jul 10				0.00	50,294.83	49,873.95	-420.88
FX DEAL TRANSACTED ON 07 DEC 2010 USD / JPY EX.RATE 0.0120671 WITH UNION BANK OF	-11,410,157.00	7 Dec 10				0.00	-137,688.04	-135,924.20	1,763.84
FX DEAL TRANSACTED ON 07 JAN 2010 JPY / USD EX.RATE 93.2394 WITH UNION BANK OF	7,621,142.00	7 Jan 10				0.00	81,737.36	83,813.29	2,075.93
FX DEAL TRANSACTED ON 07 MAY 2010 USD / JPY EX.RATE 0.0109746 WITH UNION BANK OF	-424,387.00	7 May 10				0.00	-4,657.49	-4,578.56	78.93
FX DEAL TRANSACTED ON 07 SEP 2010 USD / JPY EX.RATE 0.011966 WITH UNION BANK OF	-25,178,680.00	7 Sep 10				0.00	-301,288.86	-300,587.12	701.74
FX DEAL TRANSACTED ON 09 APR 2010 USD / JPY EX.RATE 0.0106746 WITH UNION BANK OF	-20,074,910.00	9 Apr 10				0.00	-214,292.38	-215,546.36	-1,253.98

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 10 NOV 2010 JPY / USD EX.RATE 82.4185 WITH UNION BANK OF	8,557,998.00	10 Nov 10				0.00	103,835.89	103,897.03	61.14
FX DEAL TRANSACTED ON 12 AUG 2010 JPY / USD EX.RATE 85.4292 WITH UNION BANK OF	12,592,236.00	12 Aug 10				0.00	147,399.67	147,536.45	136.78
FX DEAL TRANSACTED ON 12 JAN 2010 JPY / USD EX.RATE 91.1394 WITH UNION BANK OF	28,642,593.00	12 Jan 10				0.00	314,272.35	314,373.76	101.41
FX DEAL TRANSACTED ON 14 DEC 2010 JPY / USD EX.RATE 83.4994 WITH UNION BANK OF	13,530,554.00	14 Dec 10				0.00	162,043.73	160,428.67	-1,615.06
FX DEAL TRANSACTED ON 14 JUL 2010 JPY / USD EX.RATE 88.207 WITH UNION BANK OF	44,558,032.00	14 Jul 10				0.00	505,153.02	514,081.71	8,928.69
FX DEAL TRANSACTED ON 14 JUL 2010 JPY / USD EX.RATE 88.4469 WITH UNION BANK OF	10,471,267.00	14 Jul 10				0.00	118,390.44	120,810.70	2,420.26
FX DEAL TRANSACTED ON 14 OCT 2010 JPY / USD EX.RATE 81.5095 WITH UNION BANK OF	33,946,686.00	14 Oct 10				0.00	416,475.21	418,139.88	1,664.67
FX DEAL TRANSACTED ON 15 APR 2010 USD / JPY EX.RATE 0.0107205 WITH UNION BANK OF	-5,584,567.00	15 Apr 10				0.00	-59,869.18	-60,543.88	-674.70
FX DEAL TRANSACTED ON 15 JAN 2010 USD / JPY EX.RATE 0.0109987 WITH UNION BANK OF	-13,825,304.00	15 Jan 10				0.00	-152,060.43	-151,609.87	450.56
FX DEAL TRANSACTED ON 15 SEP 2010 JPY / USD EX.RATE 85.588 WITH UNION BANK OF	29,329,110.00	15 Sep 10				0.00	342,677.83	342,030.44	-647.39
FX DEAL TRANSACTED ON 16 APR 2010 JPY / USD EX.RATE 91.9993 WITH UNION BANK OF	6,733,944.00	16 Apr 10				0.00	73,195.60	72,283.64	-911.96
FX DEAL TRANSACTED ON 16 APR 2010 USD / JPY EX.RATE 0.0108355 WITH UNION BANK OF	-2,617,824.00	16 Apr 10				0.00	-28,365.32	-28,100.30	265.02
FX DEAL TRANSACTED ON 16 DEC 2010 USD / JPY EX.RATE 0.0118723 WITH UNION BANK OF	-29,597,340.00	16 Dec 10				0.00	-351,389.24	-353,696.70	-2,307.46
FX DEAL TRANSACTED ON 17 DEC 2010 USD / JPY EX.RATE 0.0118808 WITH UNION BANK OF	-41,583,689.00	17 Dec 10				0.00	-494,047.59	-496,758.92	-2,711.33
FX DEAL TRANSACTED ON 17 MAR 2010 USD / JPY EX.RATE 0.0110492 WITH UNION BANK OF	-259,746,480.00	17 Mar 10				0.00	-2,870,000.00	-2,815,832.62	54,167.38

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 18 MAR 2010 JPY / USD EX RATE 90.2795 WITH UNION BANK OF	7,937,056.00	18 Mar 10				0.00	87,916.48	87,945.22	28.74
FX DEAL TRANSACTED ON 18 OCT 2010 JPY / USD EX RATE 81.2894 WITH UNION BANK OF	31,987,337.00	18 Oct 10				0.00	393,499.48	395,246.97	1,747.49
FX DEAL TRANSACTED ON 19 AUG 2010 JPY / USD EX RATE 85.2693 WITH UNION BANK OF	9,298,526.00	19 Aug 10				0.00	109,048.93	109,150.44	101.51
FX DEAL TRANSACTED ON 22 OCT 2010 JPY / USD EX RATE 81.1 WITH UNION BANK OF SWIT	164,633,000.00	22 Oct 10				0.00	2,030,000.00	2,042,719.77	12,719.77
FX DEAL TRANSACTED ON 22 SEP 2010 JPY / USD EX RATE 84.3994 WITH UNION BANK OF	3,906,785.00	22 Sep 10				0.00	46,289.25	46,385.10	95.85
FX DEAL TRANSACTED ON 23 MAR 2010 JPY / USD EX RATE 90.3196 WITH UNION BANK OF	27,811,834.00	23 Mar 10				0.00	307,926.90	300,052.15	-7,874.75
FX DEAL TRANSACTED ON 25 JUN 2010 JPY / USD EX RATE 89.427 WITH UNION BANK OF	21,065,288.00	25 Jun 10				0.00	235,558.48	238,173.87	2,615.39
FX DEAL TRANSACTED ON 29 OCT 2010 JPY / USD EX RATE 80.7089 WITH UNION BANK OF	6,241,775.00	29 Oct 10				0.00	77,336.89	76,670.86	-666.03
FX DEAL TRANSACTED ON 30 SEP 2010 JPY / USD EX RATE 83.2993 WITH UNION BANK OF	8,526,818.00	30 Sep 10				0.00	102,363.62	102,240.02	-123.60
Mexican peso - MXN									
FX DEAL TRANSACTED ON 22 MAR 2010 MXN / USD EX RATE 12.919 WITH UNION BANK OF	38,462,152.20	22 Mar 10				0.00	2,977,177.20	3,040,606.52	63,429.32
FX DEAL TRANSACTED ON 22 MAR 2010 USD / MXN EX RATE 0.0788022 WITH UNION BANK OF	-38,462,152.20	22 Mar 10				0.00	-3,030,902.46	-3,155,687.65	-124,785.19
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 04 FEB 2010 SGD / USD EX RATE 1.413372 WITH UNION BANK OF	56,534.88	4 Feb 10				0.00	40,000.00	40,502.12	502.12
FX DEAL TRANSACTED ON 04 FEB 2010 USD / SGD EX RATE 0.7080649 WITH UNION BANK OF	-56,492.00	4 Feb 10				0.00	-40,000.00	-39,819.55	180.45

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 16 APR 2010 SGD / USD EX RATE 1.372495 WITH UNION BANK OF	78,227.25	16 Apr 10				0.00	56,996.38	56,869.80	-126.58
FX DEAL TRANSACTED ON 29 OCT 2010 SGD / USD EX RATE 1.295594 WITH UNION BANK OF	148,898.43	29 Oct 10				0.00	114,926.77	115,662.74	735.97
South African rand - ZAR									
FX DEAL TRANSACTED ON 01 SEP 2010 ZAR / USD EX RATE 7.29185 WITH UNION BANK OF	2,755,529.55	1 Sep 10				0.00	377,891.69	379,277.87	1,386.18
FX DEAL TRANSACTED ON 02 SEP 2010 ZAR / USD EX RATE 7.2334 WITH UNION BANK OF	717,515.94	2 Sep 10				0.00	99,194.84	99,148.92	-45.92
FX DEAL TRANSACTED ON 08 SEP 2010 ZAR / USD EX RATE 7.24255 WITH UNION BANK OF	1,919,582.90	8 Sep 10				0.00	265,042.41	270,997.39	5,954.98
FX DEAL TRANSACTED ON 09 SEP 2010 ZAR / USD EX RATE 7.1888 WITH UNION BANK OF	1,641,395.47	9 Sep 10				0.00	228,326.77	231,938.71	3,611.94
FX DEAL TRANSACTED ON 14 DEC 2010 USD / ZAR EX RATE 0.1460515 WITH UNION BANK OF	-1,298,042.81	14 Dec 10				0.00	-189,581.10	-190,800.26	-1,219.16
FX DEAL TRANSACTED ON 14 JUL 2010 ZAR / USD EX RATE 7.524386 WITH UNION BANK OF	613,564.11	14 Jul 10				0.00	81,543.41	80,544.54	-998.87
FX DEAL TRANSACTED ON 15 DEC 2010 USD / ZAR EX RATE 0.1465524 WITH UNION BANK OF	-2,306,589.14	15 Dec 10				0.00	-338,036.07	-339,916.61	-1,880.54
FX DEAL TRANSACTED ON 16 JUL 2010 ZAR / USD EX RATE 7.599894 WITH UNION BANK OF	367,622.57	16 Jul 10				0.00	48,372.07	49,347.63	975.56
FX DEAL TRANSACTED ON 17 DEC 2010 USD / ZAR EX RATE 0.1456808 WITH UNION BANK OF	-1,590,031.10	17 Dec 10				0.00	-231,636.95	-235,310.91	-3,673.96
FX DEAL TRANSACTED ON 17 SEP 2010 ZAR / USD EX RATE 7.1295 WITH UNION BANK OF	1,014,377.09	17 Sep 10				0.00	142,278.85	144,621.77	2,342.92
FX DEAL TRANSACTED ON 21 OCT 2010 ZAR / USD EX RATE 6.907 WITH UNION BANK OF	486,509.49	21 Oct 10				0.00	70,437.16	68,791.33	-1,645.83
FX DEAL TRANSACTED ON 28 OCT 2010 ZAR / USD EX RATE 6.9903 WITH UNION BANK OF	1,270,844.13	28 Oct 10				0.00	181,801.09	183,959.03	2,157.94

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 31 AUG 2010 ZAR / USD EX.RATE 7.3931 WITH UNION BANK OF	1,575,140.54	31 Aug 10				0.00	213,055.49	218,151.42	5,095.93
Swiss franc - CHF									
FX DEAL TRANSACTED ON 03 DEC 2010 CHF / USD EX.RATE 0.9766 WITH UNION BANK OF	65,362.09	3 Dec 10				0.00	66,928.21	66,570.34	-357.87
FX DEAL TRANSACTED ON 03 FEB 2010 USD / CHF EX.RATE 0.9451045 WITH UNION BANK OF	-143,658.32	3 Feb 10				0.00	-135,772.13	-133,797.45	1,974.68
FX DEAL TRANSACTED ON 07 APR 2010 CHF / USD EX.RATE 1.0727 WITH UNION BANK OF	84,764.71	7 Apr 10				0.00	79,019.96	79,278.63	258.67
FX DEAL TRANSACTED ON 14 DEC 2010 CHF / USD EX.RATE 0.957391 WITH UNION BANK OF	199,671.23	14 Dec 10				0.00	208,557.66	205,634.63	-2,923.03
FX DEAL TRANSACTED ON 15 DEC 2010 CHF / USD EX.RATE 0.960672 WITH UNION BANK OF	103,122.09	15 Dec 10				0.00	107,343.70	106,174.61	-1,169.09
FX DEAL TRANSACTED ON 19 APR 2010 CHF / USD EX.RATE 1.065 WITH UNION BANK OF	183,796.11	19 Apr 10				0.00	172,578.51	171,812.21	-766.30
FX DEAL TRANSACTED ON 19 NOV 2010 CHF / USD EX.RATE 0.9968 WITH UNION BANK OF	112,615.62	19 Nov 10				0.00	112,977.15	113,478.05	500.90
FX DEAL TRANSACTED ON 22 OCT 2010 CHF / USD EX.RATE 0.9779 WITH UNION BANK OF	297,007.20	22 Oct 10				0.00	303,719.40	301,698.61	-2,020.79
FX DEAL TRANSACTED ON 23 NOV 2010 CHF / USD EX.RATE 0.9951 WITH UNION BANK OF	73,640.30	23 Nov 10				0.00	74,002.91	73,747.23	-255.68
FX DEAL TRANSACTED ON 25 MAR 2010 CHF / USD EX.RATE 1.07109 WITH UNION BANK OF	54,143.98	25 Mar 10				0.00	50,550.36	50,944.66	394.30
FX DEAL TRANSACTED ON 26 MAR 2010 CHF / USD EX.RATE 1.065891 WITH UNION BANK OF	218,937.90	26 Mar 10				0.00	205,403.65	205,276.73	-126.92
FX DEAL TRANSACTED ON 28 APR 2010 CHF / USD EX.RATE 1.0886 WITH UNION BANK OF	59,772.77	28 Apr 10				0.00	54,907.93	55,447.84	539.91
FX DEAL TRANSACTED ON 29 JUN 2010 USD / CHF EX.RATE 0.9203976 WITH UNION BANK OF	-95,815.45	29 Jun 10				0.00	-88,188.31	-90,200.47	-2,012.16

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 30 NOV 2010 CHF / USD EX.RATE 0.999087 WITH UNION BANK OF	80,527.76	30 Nov 10				0.00	80,601.35	80,899.90	298.55
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2010 JPY / USD EX.RATE 84.1977 WITH UNION BANK OF	-51,616.27	1 Dec 10				0.00	-51,616.27	-51,616.27	0.00
FX DEAL TRANSACTED ON 01 MAR 2010 HKD / USD EX.RATE 7.7636 WITH UNION BANK OF	-47,939.55	1 Mar 10				0.00	-47,939.55	-47,939.55	0.00
FX DEAL TRANSACTED ON 01 MAR 2010 JPY / USD EX.RATE 89.3497 WITH UNION BANK OF	-138,652.56	1 Mar 10				0.00	-138,652.56	-138,652.56	0.00
FX DEAL TRANSACTED ON 01 MAR 2010 USD / AUD EX.RATE 0.896512 WITH UNION BANK OF	42,884.77	1 Mar 10				0.00	42,884.77	42,884.77	0.00
FX DEAL TRANSACTED ON 01 NOV 2010 USD / JPY EX.RATE 0.0124397 WITH UNION BANK OF	742,863.11	1 Nov 10				0.00	742,863.11	742,863.11	0.00
FX DEAL TRANSACTED ON 01 SEP 2010 ZAR / USD EX.RATE 7.29185 WITH UNION BANK OF	-377,891.69	1 Sep 10				0.00	-377,891.69	-377,891.69	0.00
FX DEAL TRANSACTED ON 02 JUL 2010 JPY / USD EX.RATE 87.5686 WITH UNION BANK OF	-37,556.85	2 Jul 10				0.00	-37,556.85	-37,556.85	0.00
FX DEAL TRANSACTED ON 02 NOV 2010 USD / EUR EX.RATE 1.402495 WITH UNION BANK OF	1,424,165.13	2 Nov 10				0.00	1,424,165.13	1,424,165.13	0.00
FX DEAL TRANSACTED ON 02 SEP 2010 ZAR / USD EX.RATE 7.2334 WITH UNION BANK OF	-99,194.84	2 Sep 10				0.00	-99,194.84	-99,194.84	0.00
FX DEAL TRANSACTED ON 03 DEC 2010 CHF / USD EX.RATE 0.9766 WITH UNION BANK OF	-66,928.21	3 Dec 10				0.00	-66,928.21	-66,928.21	0.00
FX DEAL TRANSACTED ON 03 DEC 2010 GBP / USD EX.RATE 0.6349255 WITH UNION BANK OF	-88,523.19	3 Dec 10				0.00	-88,523.19	-88,523.19	0.00
FX DEAL TRANSACTED ON 03 DEC 2010 GBP / USD EX.RATE 0.6350053 WITH UNION BANK OF	-77,306.71	3 Dec 10				0.00	-77,306.71	-77,306.71	0.00
FX DEAL TRANSACTED ON 03 FEB 2010 EUR / USD EX.RATE 0.7179823 WITH UNION BANK OF	-30,095.27	3 Feb 10				0.00	-30,095.27	-30,095.27	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 03 FEB 2010 USD / CHF EX.RATE 0.9451045 WITH UNION BANK OF	135,772.13	3 Feb 10				0.00	135,772.13	135,772.13	0.00
FX DEAL TRANSACTED ON 03 JUN 2010 HKD / USD EX.RATE 7.7906 WITH UNION BANK OF	-296,825.50	3 Jun 10				0.00	-296,825.50	-296,825.50	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 EUR / USD EX.RATE 0.7289161 WITH UNION BANK OF	-260,661.00	3 Mar 10				0.00	-260,661.00	-260,661.00	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 HKD / USD EX.RATE 7.7625 WITH UNION BANK OF	-461,445.76	3 Mar 10				0.00	-461,445.76	-461,445.76	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 JPY / USD EX.RATE 88.6643 WITH UNION BANK OF	-1,169,245.58	3 Mar 10				0.00	-1,169,245.58	-1,169,245.58	0.00
FX DEAL TRANSACTED ON 03 MAR 2010 USD / EUR EX.RATE 1.371789 WITH UNION BANK OF	260,639.91	3 Mar 10				0.00	260,639.91	260,639.91	0.00
FX DEAL TRANSACTED ON 03 SEP 2010 JPY / USD EX.RATE 84.4392 WITH UNION BANK OF	-219,433.33	3 Sep 10				0.00	-219,433.33	-219,433.33	0.00
FX DEAL TRANSACTED ON 04 AUG 2010 EUR / USD EX.RATE 0.7597052 WITH UNION BANK OF	-50,829.17	4 Aug 10				0.00	-50,829.17	-50,829.17	0.00
FX DEAL TRANSACTED ON 04 AUG 2010 GBP / USD EX.RATE 0.6292474 WITH UNION BANK OF	-72,356.32	4 Aug 10				0.00	-72,356.32	-72,356.32	0.00
FX DEAL TRANSACTED ON 04 AUG 2010 HKD / USD EX.RATE 7.7635 WITH UNION BANK OF	-74,292.98	4 Aug 10				0.00	-74,292.98	-74,292.98	0.00
FX DEAL TRANSACTED ON 04 FEB 2010 SGD / USD EX.RATE 1.413372 WITH UNION BANK OF	-40,000.00	4 Feb 10				0.00	-40,000.00	-40,000.00	0.00
FX DEAL TRANSACTED ON 04 FEB 2010 USD / SGD EX.RATE 0.7080649 WITH UNION BANK OF	40,000.00	4 Feb 10				0.00	40,000.00	40,000.00	0.00
FX DEAL TRANSACTED ON 05 FEB 2010 EUR / USD EX.RATE 0.7340581 WITH UNION BANK OF	-69,273.82	5 Feb 10				0.00	-69,273.82	-69,273.82	0.00
FX DEAL TRANSACTED ON 05 JAN 2010 EUR / USD EX.RATE 0.6953136 WITH UNION BANK OF	-169,627.59	5 Jan 10				0.00	-169,627.59	-169,627.59	0.00
FX DEAL TRANSACTED ON 05 MAY 2010 GBP / USD EX.RATE 0.6619084 WITH UNION BANK OF	-74,051.41	5 May 10				0.00	-74,051.41	-74,051.41	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 06 APR 2010 EUR / USD EX.RATE 0.7471608 WITH UNION BANK OF	-67,887.70	6 Apr 10				0.00	-67,887.70	-67,887.70	0.00
FX DEAL TRANSACTED ON 06 JAN 2010 JPY / USD EX.RATE 92.2085 WITH UNION BANK OF	-262,949.97	6 Jan 10				0.00	-262,949.97	-262,949.97	0.00
FX DEAL TRANSACTED ON 06 JUL 2010 HKD / USD EX.RATE 7.789 WITH UNION BANK OF	-69,013.00	6 Jul 10				0.00	-69,013.00	-69,013.00	0.00
FX DEAL TRANSACTED ON 06 JUL 2010 JPY / USD EX.RATE 87.8189 WITH UNION BANK OF	-50,294.83	6 Jul 10				0.00	-50,294.83	-50,294.83	0.00
FX DEAL TRANSACTED ON 07 APR 2010 CHF / USD EX.RATE 1.0727 WITH UNION BANK OF	-79,019.96	7 Apr 10				0.00	-79,019.96	-79,019.96	0.00
FX DEAL TRANSACTED ON 07 APR 2010 GBP / USD EX.RATE 0.6562541 WITH UNION BANK OF	-84,721.83	7 Apr 10				0.00	-84,721.83	-84,721.83	0.00
FX DEAL TRANSACTED ON 07 DEC 2010 USD / JPY EX.RATE 0.0120671 WITH UNION BANK OF	137,688.04	7 Dec 10				0.00	137,688.04	137,688.04	0.00
FX DEAL TRANSACTED ON 07 JAN 2010 JPY / USD EX.RATE 93.2394 WITH UNION BANK OF	-81,737.36	7 Jan 10				0.00	-81,737.36	-81,737.36	0.00
FX DEAL TRANSACTED ON 07 JAN 2010 USD / HKD EX.RATE 0.1289457 WITH UNION BANK OF	183,077.85	7 Jan 10				0.00	183,077.85	183,077.85	0.00
FX DEAL TRANSACTED ON 07 MAY 2010 HKD / USD EX.RATE 7.7809 WITH UNION BANK OF	-111,586.41	7 May 10				0.00	-111,586.41	-111,586.41	0.00
FX DEAL TRANSACTED ON 07 MAY 2010 USD / JPY EX.RATE 0.0109746 WITH UNION BANK OF	4,657.49	7 May 10				0.00	4,657.49	4,657.49	0.00
FX DEAL TRANSACTED ON 07 SEP 2010 USD / JPY EX.RATE 0.011966 WITH UNION BANK OF	301,288.86	7 Sep 10				0.00	301,288.86	301,288.86	0.00
FX DEAL TRANSACTED ON 08 OCT 2010 CAD / USD EX.RATE 1.013673 WITH UNION BANK OF	-1,805,315.92	8 Oct 10				0.00	-1,805,315.92	-1,805,315.92	0.00
FX DEAL TRANSACTED ON 08 OCT 2010 USD / CAD EX.RATE 0.987315 WITH UNION BANK OF	1,806,536.42	8 Oct 10				0.00	1,806,536.42	1,806,536.42	0.00
FX DEAL TRANSACTED ON 08 SEP 2010 ZAR / USD EX.RATE 7.24255 WITH UNION BANK OF	-265,042.41	8 Sep 10				0.00	-265,042.41	-265,042.41	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 09 APR 2010 HKD / USD EX.RATE 7.7564 WITH UNION BANK OF	-41,079.53	9 Apr 10				0.00	-41,079.53	-41,079.53	0.00
FX DEAL TRANSACTED ON 09 APR 2010 USD / JPY EX.RATE 0.0106746 WITH UNION BANK OF	214,292.38	9 Apr 10				0.00	214,292.38	214,292.38	0.00
FX DEAL TRANSACTED ON 09 MAR 2010 AUD / USD EX.RATE 1.0946572 WITH UNION BANK OF	-1,589,538.72	9 Mar 10				0.00	-1,589,538.72	-1,589,538.72	0.00
FX DEAL TRANSACTED ON 09 SEP 2010 ZAR / USD EX.RATE 7.1888 WITH UNION BANK OF	-228,326.77	9 Sep 10				0.00	-228,326.77	-228,326.77	0.00
FX DEAL TRANSACTED ON 10 MAY 2010 USD / EUR EX.RATE 1.2788 WITH UNION BANK OF	160,082.77	10 May 10				0.00	160,082.77	160,082.77	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 EUR / USD EX.RATE 0.728252 WITH UNION BANK OF	-123,995.12	10 Nov 10				0.00	-123,995.12	-123,995.12	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 JPY / USD EX.RATE 82.4185 WITH UNION BANK OF	-103,835.89	10 Nov 10				0.00	-103,835.89	-103,835.89	0.00
FX DEAL TRANSACTED ON 10 NOV 2010 USD / EUR EX.RATE 1.3732 WITH UNION BANK OF	95,420.91	10 Nov 10				0.00	95,420.91	95,420.91	0.00
FX DEAL TRANSACTED ON 11 JAN 2010 USD / HKD EX.RATE 0.1289491 WITH UNION BANK OF	196,358.50	11 Jan 10				0.00	196,358.50	196,358.50	0.00
FX DEAL TRANSACTED ON 11 MAR 2010 USD / HKD EX.RATE 0.1288759 WITH UNION BANK OF	75,638.08	11 Mar 10				0.00	75,638.08	75,638.08	0.00
FX DEAL TRANSACTED ON 11 NOV 2010 DKK / USD EX.RATE 5.450039 WITH UNION BANK OF	-73,798.37	11 Nov 10				0.00	-73,798.37	-73,798.37	0.00
FX DEAL TRANSACTED ON 11 NOV 2010 EUR / USD EX.RATE 0.7312614 WITH UNION BANK OF	-70,372.27	11 Nov 10				0.00	-70,372.27	-70,372.27	0.00
FX DEAL TRANSACTED ON 11 NOV 2010 GBP / USD EX.RATE 0.6196217 WITH UNION BANK OF	-35,070.59	11 Nov 10				0.00	-35,070.59	-35,070.59	0.00
FX DEAL TRANSACTED ON 12 AUG 2010 JPY / USD EX.RATE 85.4292 WITH UNION BANK OF	-147,399.67	12 Aug 10				0.00	-147,399.67	-147,399.67	0.00
FX DEAL TRANSACTED ON 12 JAN 2010 JPY / USD EX.RATE 91.1394 WITH UNION BANK OF	-314,272.35	12 Jan 10				0.00	-314,272.35	-314,272.35	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 12 NOV 2010 DKK / USD EX.RATE 5.443031 WITH UNION BANK OF	-124,608.59	12 Nov 10				0.00	-124,608.59	-124,608.59	0.00
FX DEAL TRANSACTED ON 12 OCT 2010 HKD / USD EX.RATE 7.7599 WITH UNION BANK OF	-255,078.73	12 Oct 10				0.00	-255,078.73	-255,078.73	0.00
FX DEAL TRANSACTED ON 13 JUL 2010 EUR / USD EX.RATE 0.7894529 WITH UNION BANK OF	-116,245.74	13 Jul 10				0.00	-116,245.74	-116,245.74	0.00
FX DEAL TRANSACTED ON 13 OCT 2010 USD / EUR EX.RATE 1.394761 WITH UNION BANK OF	693,025.67	13 Oct 10				0.00	693,025.67	693,025.67	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 CHF / USD EX.RATE 0.957391 WITH UNION BANK OF	-208,557.66	14 Dec 10				0.00	-208,557.66	-208,557.66	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 JPY / USD EX.RATE 83.4994 WITH UNION BANK OF	-162,043.73	14 Dec 10				0.00	-162,043.73	-162,043.73	0.00
FX DEAL TRANSACTED ON 14 DEC 2010 USD / ZAR EX.RATE 0.1460515 WITH UNION BANK OF	189,581.10	14 Dec 10				0.00	189,581.10	189,581.10	0.00
FX DEAL TRANSACTED ON 14 JUL 2010 JPY / USD EX.RATE 88.207 WITH UNION BANK OF	-505,153.02	14 Jul 10				0.00	-505,153.02	-505,153.02	0.00
FX DEAL TRANSACTED ON 14 JUL 2010 JPY / USD EX.RATE 88.4469 WITH UNION BANK OF	-118,390.44	14 Jul 10				0.00	-118,390.44	-118,390.44	0.00
FX DEAL TRANSACTED ON 14 JUL 2010 USD / HKD EX.RATE 0.1286422 WITH UNION BANK OF	160,735.17	14 Jul 10				0.00	160,735.17	160,735.17	0.00
FX DEAL TRANSACTED ON 14 JUL 2010 ZAR / USD EX.RATE 7.524386 WITH UNION BANK OF	-81,543.41	14 Jul 10				0.00	-81,543.41	-81,543.41	0.00
FX DEAL TRANSACTED ON 14 OCT 2010 JPY / USD EX.RATE 81.5095 WITH UNION BANK OF	-416,475.21	14 Oct 10				0.00	-416,475.21	-416,475.21	0.00
FX DEAL TRANSACTED ON 14 SEP 2010 HKD / USD EX.RATE 7.7668 WITH UNION BANK OF	-216,764.62	14 Sep 10				0.00	-216,764.62	-216,764.62	0.00
FX DEAL TRANSACTED ON 15 APR 2010 USD / JPY EX.RATE 0.0107205 WITH UNION BANK OF	59,869.18	15 Apr 10				0.00	59,869.18	59,869.18	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 CHF / USD EX.RATE 0.960672 WITH UNION BANK OF	-107,343.70	15 Dec 10				0.00	-107,343.70	-107,343.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 15 DEC 2010 EUR / USD EX.RATE 0.7505242 WITH UNION BANK OF	-88,790.39	15 Dec 10				0.00	-88,790.39	-88,790.39	0.00
FX DEAL TRANSACTED ON 15 DEC 2010 USD / ZAR EX.RATE 0.1465524 WITH UNION BANK OF	338,036.07	15 Dec 10				0.00	338,036.07	338,036.07	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 EUR / USD EX.RATE 0.695507 WITH UNION BANK OF	-68,864.47	15 Jan 10				0.00	-68,864.47	-68,864.47	0.00
FX DEAL TRANSACTED ON 15 JAN 2010 USD / JPY EX.RATE 0.0109987 WITH UNION BANK OF	152,060.43	15 Jan 10				0.00	152,060.43	152,060.43	0.00
FX DEAL TRANSACTED ON 15 NOV 2010 EUR / USD EX.RATE 0.734538 WITH UNION BANK OF	-38,275.19	15 Nov 10				0.00	-38,275.19	-38,275.19	0.00
FX DEAL TRANSACTED ON 15 SEP 2010 JPY / USD EX.RATE 85.588 WITH UNION BANK OF	-342,677.83	15 Sep 10				0.00	-342,677.83	-342,677.83	0.00
FX DEAL TRANSACTED ON 16 APR 2010 AUD / USD EX.RATE 1.0774724 WITH UNION BANK OF	-259,923.36	16 Apr 10				0.00	-259,923.36	-259,923.36	0.00
FX DEAL TRANSACTED ON 16 APR 2010 HKD / USD EX.RATE 7.7619 WITH UNION BANK OF	-145,548.90	16 Apr 10				0.00	-145,548.90	-145,548.90	0.00
FX DEAL TRANSACTED ON 16 APR 2010 JPY / USD EX.RATE 91.9993 WITH UNION BANK OF	-73,195.60	16 Apr 10				0.00	-73,195.60	-73,195.60	0.00
FX DEAL TRANSACTED ON 16 APR 2010 SGD / USD EX.RATE 1.372495 WITH UNION BANK OF	-56,996.38	16 Apr 10				0.00	-56,996.38	-56,996.38	0.00
FX DEAL TRANSACTED ON 16 APR 2010 USD / JPY EX.RATE 0.0108355 WITH UNION BANK OF	28,365.32	16 Apr 10				0.00	28,365.32	28,365.32	0.00
FX DEAL TRANSACTED ON 16 DEC 2010 USD / HKD EX.RATE 0.1285975 WITH UNION BANK OF	372,105.73	16 Dec 10				0.00	372,105.73	372,105.73	0.00
FX DEAL TRANSACTED ON 16 DEC 2010 USD / JPY EX.RATE 0.0118723 WITH UNION BANK OF	351,389.24	16 Dec 10				0.00	351,389.24	351,389.24	0.00
FX DEAL TRANSACTED ON 16 JUL 2010 ZAR / USD EX.RATE 7.599894 WITH UNION BANK OF	-48,372.07	16 Jul 10				0.00	-48,372.07	-48,372.07	0.00
FX DEAL TRANSACTED ON 16 MAR 2010 EUR / USD EX.RATE 0.7270068 WITH UNION BANK OF	-83,448.11	16 Mar 10				0.00	-83,448.11	-83,448.11	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 17 DEC 2010 USD / JPY EX.RATE 0.0118808 WITH UNION BANK OF	494,047.59	17 Dec 10				0.00	494,047.59	494,047.59	0.00
FX DEAL TRANSACTED ON 17 DEC 2010 USD / ZAR EX.RATE 0.1456808 WITH UNION BANK OF	231,636.95	17 Dec 10				0.00	231,636.95	231,636.95	0.00
FX DEAL TRANSACTED ON 17 MAR 2010 USD / JPY EX.RATE 0.0110492 WITH UNION BANK OF	2,870,000.00	17 Mar 10				0.00	2,870,000.00	2,870,000.00	0.00
FX DEAL TRANSACTED ON 17 SEP 2010 ZAR / USD EX.RATE 7.1295 WITH UNION BANK OF	-142,278.85	17 Sep 10				0.00	-142,278.85	-142,278.85	0.00
FX DEAL TRANSACTED ON 18 AUG 2010 USD / EUR EX.RATE 1.287591 WITH UNION BANK OF	214,637.78	18 Aug 10				0.00	214,637.78	214,637.78	0.00
FX DEAL TRANSACTED ON 18 MAR 2010 JPY / USD EX.RATE 90.2795 WITH UNION BANK OF	-87,916.48	18 Mar 10				0.00	-87,916.48	-87,916.48	0.00
FX DEAL TRANSACTED ON 18 OCT 2010 JPY / USD EX.RATE 81.2894 WITH UNION BANK OF	-393,499.48	18 Oct 10				0.00	-393,499.48	-393,499.48	0.00
FX DEAL TRANSACTED ON 19 APR 2010 CHF / USD EX.RATE 1.065 WITH UNION BANK OF	-172,578.51	19 Apr 10				0.00	-172,578.51	-172,578.51	0.00
FX DEAL TRANSACTED ON 19 APR 2010 EUR / USD EX.RATE 0.7425007 WITH UNION BANK OF	-66,460.15	19 Apr 10				0.00	-66,460.15	-66,460.15	0.00
FX DEAL TRANSACTED ON 19 AUG 2010 JPY / USD EX.RATE 85.2693 WITH UNION BANK OF	-109,048.93	19 Aug 10				0.00	-109,048.93	-109,048.93	0.00
FX DEAL TRANSACTED ON 19 FEB 2010 HKD / USD EX.RATE 7.7665 WITH UNION BANK OF	-36,181.07	19 Feb 10				0.00	-36,181.07	-36,181.07	0.00
FX DEAL TRANSACTED ON 19 NOV 2010 CHF / USD EX.RATE 0.9968 WITH UNION BANK OF	-112,977.15	19 Nov 10				0.00	-112,977.15	-112,977.15	0.00
FX DEAL TRANSACTED ON 19 NOV 2010 USD / EUR EX.RATE 1.3651 WITH UNION BANK OF	186,371.44	19 Nov 10				0.00	186,371.44	186,371.44	0.00
FX DEAL TRANSACTED ON 19 OCT 2010 USD / EUR EX.RATE 1.381182 WITH UNION BANK OF	269,393.28	19 Oct 10				0.00	269,393.28	269,393.28	0.00
FX DEAL TRANSACTED ON 19 OCT 2010 USD / GBP EX.RATE 1.571187 WITH UNION BANK OF	233,648.67	19 Oct 10				0.00	233,648.67	233,648.67	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 20 APR 2010 EUR / USD EX.RATE 0.7434391 WITH UNION BANK OF	-61,772.94	20 Apr 10				0.00	-61,772.94	-61,772.94	0.00
FX DEAL TRANSACTED ON 20 JUL 2010 EUR / USD EX.RATE 0.7745933 WITH UNION BANK OF	-6,193,878.29	20 Jul 10				0.00	-6,193,878.29	-6,193,878.29	0.00
FX DEAL TRANSACTED ON 20 JUL 2010 EUR / USD EX.RATE 0.7745933 WITH UNION BANK OF	-2,123,695.00	20 Jul 10				0.00	-2,123,695.00	-2,123,695.00	0.00
FX DEAL TRANSACTED ON 20 JUL 2010 USD / EUR EX.RATE 1.290765 WITH UNION BANK OF	2,123,308.43	20 Jul 10				0.00	2,123,308.43	2,123,308.43	0.00
FX DEAL TRANSACTED ON 20 JUL 2010 USD / EUR EX.RATE 1.290765 WITH UNION BANK OF	6,193,090.47	20 Jul 10				0.00	6,193,090.47	6,193,090.47	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6415191 WITH UNION BANK OF	-160,556.40	20 Sep 10				0.00	-160,556.40	-160,556.40	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6415191 WITH UNION BANK OF	-525,315.60	20 Sep 10				0.00	-525,315.60	-525,315.60	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6428801 WITH UNION BANK OF	-1,992,595.50	20 Sep 10				0.00	-1,992,595.50	-1,992,595.50	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 GBP / USD EX.RATE 0.6428801 WITH UNION BANK OF	-605,089.50	20 Sep 10				0.00	-605,089.50	-605,089.50	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.554515 WITH UNION BANK OF	1,991,333.72	20 Sep 10				0.00	1,991,333.72	1,991,333.72	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.554515 WITH UNION BANK OF	604,706.34	20 Sep 10				0.00	604,706.34	604,706.34	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.557815 WITH UNION BANK OF	160,454.95	20 Sep 10				0.00	160,454.95	160,454.95	0.00
FX DEAL TRANSACTED ON 20 SEP 2010 USD / GBP EX.RATE 1.557815 WITH UNION BANK OF	524,983.66	20 Sep 10				0.00	524,983.66	524,983.66	0.00
FX DEAL TRANSACTED ON 21 DEC 2010 EUR / USD EX.RATE 0.7624264 WITH UNION BANK OF	-201,163.70	21 Dec 10				0.00	-201,163.70	-201,163.70	0.00
FX DEAL TRANSACTED ON 21 JAN 2010 EUR / USD EX.RATE 0.7082655 WITH UNION BANK OF	-28,027.91	21 Jan 10				0.00	-28,027.91	-28,027.91	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 21 OCT 2010 GBP / USD EX RATE 0.6339144 WITH UNION BANK OF	-147,934.24	21 Oct 10				0.00	-147,934.24	-147,934.24	0.00
FX DEAL TRANSACTED ON 21 OCT 2010 ZAR / USD EX RATE 6.907 WITH UNION BANK OF	-70,437.16	21 Oct 10				0.00	-70,437.16	-70,437.16	0.00
FX DEAL TRANSACTED ON 22 APR 2010 EUR / USD EX RATE 0.7511444 WITH UNION BANK OF	-75,548.05	22 Apr 10				0.00	-75,548.05	-75,548.05	0.00
FX DEAL TRANSACTED ON 22 FEB 2010 HKD / USD EX RATE 7.7638 WITH UNION BANK OF	-18,503.37	22 Feb 10				0.00	-18,503.37	-18,503.37	0.00
FX DEAL TRANSACTED ON 22 JAN 2010 EUR / USD EX RATE 0.7062646 WITH UNION BANK OF	-116,901.60	22 Jan 10				0.00	-116,901.60	-116,901.60	0.00
FX DEAL TRANSACTED ON 22 MAR 2010 MXN / USD EX RATE 12.919 WITH UNION BANK OF	-2,977,177.20	22 Mar 10				0.00	-2,977,177.20	-2,977,177.20	0.00
FX DEAL TRANSACTED ON 22 MAR 2010 USD / MXN EX RATE 0.0788022 WITH UNION BANK OF	3,030,902.46	22 Mar 10				0.00	3,030,902.46	3,030,902.46	0.00
FX DEAL TRANSACTED ON 22 OCT 2010 CHF / USD EX RATE 0.9779 WITH UNION BANK OF	-303,719.40	22 Oct 10				0.00	-303,719.40	-303,719.40	0.00
FX DEAL TRANSACTED ON 22 OCT 2010 EUR / USD EX RATE 0.7161785 WITH UNION BANK OF	-4,170,000.00	22 Oct 10				0.00	-4,170,000.00	-4,170,000.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2010 JPY / USD EX RATE 81.1 WITH UNION BANK OF SWIT	-2,030,000.00	22 Oct 10				0.00	-2,030,000.00	-2,030,000.00	0.00
FX DEAL TRANSACTED ON 22 SEP 2010 JPY / USD EX RATE 84.3994 WITH UNION BANK OF	-46,289.25	22 Sep 10				0.00	-46,289.25	-46,289.25	0.00
FX DEAL TRANSACTED ON 23 APR 2010 AUD / USD EX RATE 1.0815488 WITH UNION BANK OF	-8,654.26	23 Apr 10				0.00	-8,654.26	-8,654.26	0.00
FX DEAL TRANSACTED ON 23 APR 2010 USD / AUD EX RATE 0.924405 WITH UNION BANK OF	8,319.65	23 Apr 10				0.00	8,319.65	8,319.65	0.00
FX DEAL TRANSACTED ON 23 DEC 2010 CAD / USD EX RATE 1.009174 WITH UNION BANK OF	-396,363.76	23 Dec 10				0.00	-396,363.76	-396,363.76	0.00
FX DEAL TRANSACTED ON 23 DEC 2010 EUR / USD EX RATE 0.7621951 WITH UNION BANK OF	-152,394.38	23 Dec 10				0.00	-152,394.38	-152,394.38	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 23 DEC 2010 GBP / USD EX.RATE 0.6484243 WITH UNION BANK OF	-490,419.60	23 Dec 10				0.00	-490,419.60	-490,419.60	0.00
FX DEAL TRANSACTED ON 23 DEC 2010 USD / CAD EX.RATE 0.9918874 WITH UNION BANK OF	396,754.94	23 Dec 10				0.00	396,754.94	396,754.94	0.00
FX DEAL TRANSACTED ON 23 DEC 2010 USD / GBP EX.RATE 1.541247 WITH UNION BANK OF	490,116.55	23 Dec 10				0.00	490,116.55	490,116.55	0.00
FX DEAL TRANSACTED ON 23 MAR 2010 EUR / USD EX.RATE 0.7392076 WITH UNION BANK OF	-184,878.94	23 Mar 10				0.00	-184,878.94	-184,878.94	0.00
FX DEAL TRANSACTED ON 23 MAR 2010 JPY / USD EX.RATE 90.3196 WITH UNION BANK OF	-307,926.90	23 Mar 10				0.00	-307,926.90	-307,926.90	0.00
FX DEAL TRANSACTED ON 23 NOV 2010 CHF / USD EX.RATE 0.9951 WITH UNION BANK OF	-74,002.91	23 Nov 10				0.00	-74,002.91	-74,002.91	0.00
FX DEAL TRANSACTED ON 23 NOV 2010 EUR / USD EX.RATE 0.7472166 WITH UNION BANK OF	-74,430.24	23 Nov 10				0.00	-74,430.24	-74,430.24	0.00
FX DEAL TRANSACTED ON 23 NOV 2010 GBP / USD EX.RATE 0.6320313 WITH UNION BANK OF	-76,066.99	23 Nov 10				0.00	-76,066.99	-76,066.99	0.00
FX DEAL TRANSACTED ON 23 NOV 2010 GBP / USD EX.RATE 0.6327112 WITH UNION BANK OF	-242,621.56	23 Nov 10				0.00	-242,621.56	-242,621.56	0.00
FX DEAL TRANSACTED ON 24 FEB 2010 USD / EUR EX.RATE 1.35639 WITH UNION BANK OF	30,966.80	24 Feb 10				0.00	30,966.80	30,966.80	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 GBP / USD EX.RATE 0.615574 WITH UNION BANK OF	-4,511,236.50	25 Jan 10				0.00	-4,511,236.50	-4,511,236.50	0.00
FX DEAL TRANSACTED ON 25 JAN 2010 USD / GBP EX.RATE 1.623815 WITH UNION BANK OF	4,509,334.26	25 Jan 10				0.00	4,509,334.26	4,509,334.26	0.00
FX DEAL TRANSACTED ON 25 JUN 2010 HKD / USD EX.RATE 7.7783 WITH UNION BANK OF	-57,103.59	25 Jun 10				0.00	-57,103.59	-57,103.59	0.00
FX DEAL TRANSACTED ON 25 JUN 2010 JPY / USD EX.RATE 89.427 WITH UNION BANK OF	-235,558.48	25 Jun 10				0.00	-235,558.48	-235,558.48	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 CHF / USD EX.RATE 1.07109 WITH UNION BANK OF	-50,550.36	25 Mar 10				0.00	-50,550.36	-50,550.36	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 25 MAR 2010 EUR / USD EX.RATE 0.7494005 WITH UNION BANK OF	-137,654.00	25 Mar 10				0.00	-137,654.00	-137,654.00	0.00
FX DEAL TRANSACTED ON 25 MAR 2010 USD / EUR EX.RATE 1.3344 WITH UNION BANK OF	177,644.12	25 Mar 10				0.00	177,644.12	177,644.12	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 EUR / USD EX.RATE 0.8135929 WITH UNION BANK OF	-88,356.98	25 May 10				0.00	-88,356.98	-88,356.98	0.00
FX DEAL TRANSACTED ON 25 MAY 2010 EUR / USD EX.RATE 0.8136034 WITH UNION BANK OF	-91,318.92	25 May 10				0.00	-91,318.92	-91,318.92	0.00
FX DEAL TRANSACTED ON 26 APR 2010 GBP / USD EX.RATE 0.646705 WITH UNION BANK OF	-65,479.79	26 Apr 10				0.00	-65,479.79	-65,479.79	0.00
FX DEAL TRANSACTED ON 26 APR 2010 HKD / USD EX.RATE 7.7634 WITH UNION BANK OF	-100,213.29	26 Apr 10				0.00	-100,213.29	-100,213.29	0.00
FX DEAL TRANSACTED ON 26 MAR 2010 CHF / USD EX.RATE 1.065891 WITH UNION BANK OF	-205,403.65	26 Mar 10				0.00	-205,403.65	-205,403.65	0.00
FX DEAL TRANSACTED ON 26 MAR 2010 USD / HKD EX.RATE 0.1288245 WITH UNION BANK OF	247,892.24	26 Mar 10				0.00	247,892.24	247,892.24	0.00
FX DEAL TRANSACTED ON 26 OCT 2010 DKK / USD EX.RATE 5.379033 WITH UNION BANK OF	-199,581.40	26 Oct 10				0.00	-199,581.40	-199,581.40	0.00
FX DEAL TRANSACTED ON 27 APR 2010 GBP / USD EX.RATE 0.6522762 WITH UNION BANK OF	-103,109.76	27 Apr 10				0.00	-103,109.76	-103,109.76	0.00
FX DEAL TRANSACTED ON 27 JAN 2010 EUR / USD EX.RATE 0.7120484 WITH UNION BANK OF	-210,563.33	27 Jan 10				0.00	-210,563.33	-210,563.33	0.00
FX DEAL TRANSACTED ON 27 JAN 2010 EUR / USD EX.RATE 0.7124029 WITH UNION BANK OF	-51,682.10	27 Jan 10				0.00	-51,682.10	-51,682.10	0.00
FX DEAL TRANSACTED ON 27 JUL 2010 GBP / USD EX.RATE 0.6423457 WITH UNION BANK OF	-334,506.80	27 Jul 10				0.00	-334,506.80	-334,506.80	0.00
FX DEAL TRANSACTED ON 27 SEP 2010 USD / EUR EX.RATE 1.3484 WITH UNION BANK OF	46,445.10	27 Sep 10				0.00	46,445.10	46,445.10	0.00
FX DEAL TRANSACTED ON 28 APR 2010 CHF / USD EX.RATE 1.0886 WITH UNION BANK OF	-54,907.93	28 Apr 10				0.00	-54,907.93	-54,907.93	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 28 APR 2010 EUR / USD EX.RATE 0.7597052 WITH UNION BANK OF	-75,240.17	28 Apr 10				0.00	-75,240.17	-75,240.17	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 EUR / USD EX.RATE 0.7174631 WITH UNION BANK OF	-137,405.11	28 Oct 10				0.00	-137,405.11	-137,405.11	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 EUR / USD EX.RATE 0.717772 WITH UNION BANK OF	-66,923.32	28 Oct 10				0.00	-66,923.32	-66,923.32	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 GBP / USD EX.RATE 0.6273526 WITH UNION BANK OF	-71,328.22	28 Oct 10				0.00	-71,328.22	-71,328.22	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 GBP / USD EX.RATE 0.627869 WITH UNION BANK OF	-60,617.54	28 Oct 10				0.00	-60,617.54	-60,617.54	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 HKD / USD EX.RATE 7.7566 WITH UNION BANK OF	-144,899.97	28 Oct 10				0.00	-144,899.97	-144,899.97	0.00
FX DEAL TRANSACTED ON 28 OCT 2010 ZAR / USD EX.RATE 6.9903 WITH UNION BANK OF	-181,801.09	28 Oct 10				0.00	-181,801.09	-181,801.09	0.00
FX DEAL TRANSACTED ON 29 APR 2010 CAD / USD EX.RATE 1.0057 WITH UNION BANK OF	-81,535.25	29 Apr 10				0.00	-81,535.25	-81,535.25	0.00
FX DEAL TRANSACTED ON 29 APR 2010 CAD / USD EX.RATE 1.005784 WITH UNION BANK OF	-1,275,621.80	29 Apr 10				0.00	-1,275,621.80	-1,275,621.80	0.00
FX DEAL TRANSACTED ON 29 APR 2010 USD / CAD EX.RATE 0.9942493 WITH UNION BANK OF	81,528.44	29 Apr 10				0.00	81,528.44	81,528.44	0.00
FX DEAL TRANSACTED ON 29 APR 2010 USD / CAD EX.RATE 0.9943323 WITH UNION BANK OF	1,275,728.35	29 Apr 10				0.00	1,275,728.35	1,275,728.35	0.00
FX DEAL TRANSACTED ON 29 APR 2010 USD / EUR EX.RATE 1.323801 WITH UNION BANK OF	417,394.65	29 Apr 10				0.00	417,394.65	417,394.65	0.00
FX DEAL TRANSACTED ON 29 JUN 2010 USD / CHF EX.RATE 0.9203976 WITH UNION BANK OF	88,188.31	29 Jun 10				0.00	88,188.31	88,188.31	0.00
FX DEAL TRANSACTED ON 29 NOV 2010 USD / EUR EX.RATE 1.310102 WITH UNION BANK OF	2,520,000.00	29 Nov 10				0.00	2,520,000.00	2,520,000.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2010 HKD / USD EX.RATE 7.7552 WITH UNION BANK OF	-201,347.15	29 Oct 10				0.00	-201,347.15	-201,347.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

Northern Trust

- Dol

Generated by Northern Trust from periodic data on 3 Mar 11

5500 Supplemental Schedules

1 JAN 10 - 31 DEC 10

Account Name MASTER TRUST CONSOLIDATION
Account number EMBARQ

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNION BANK OF SWIT NEW YK DTC 642									
FX DEAL TRANSACTED ON 29 OCT 2010 JPY / USD EX.RATE 80.7089 WITH UNION BANK OF	-77,336.89	29 Oct 10				0.00	-77,336.89	-77,336.89	0.00
FX DEAL TRANSACTED ON 29 OCT 2010 SGD / USD EX.RATE 1.295594 WITH UNION BANK OF	-114,926.77	29 Oct 10				0.00	-114,926.77	-114,926.77	0.00
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7665766 WITH UNION BANK OF	-66,101.91	30 Jul 10				0.00	-66,101.91	-66,101.91	0.00
FX DEAL TRANSACTED ON 30 JUL 2010 EUR / USD EX.RATE 0.7665772 WITH UNION BANK OF	-55,973.80	30 Jul 10				0.00	-55,973.80	-55,973.80	0.00
FX DEAL TRANSACTED ON 30 NOV 2010 CHF / USD EX.RATE 0.999087 WITH UNION BANK OF	-80,601.35	30 Nov 10				0.00	-80,601.35	-80,601.35	0.00
FX DEAL TRANSACTED ON 30 NOV 2010 EUR / USD EX.RATE 0.7672236 WITH UNION BANK OF	-40,260.27	30 Nov 10				0.00	-40,260.27	-40,260.27	0.00
FX DEAL TRANSACTED ON 30 NOV 2010 GBP / USD EX.RATE 0.6421412 WITH UNION BANK OF	-84,056.39	30 Nov 10				0.00	-84,056.39	-84,056.39	0.00
FX DEAL TRANSACTED ON 30 SEP 2010 GBP / USD EX.RATE 0.6360919 WITH UNION BANK OF	-238,362.87	30 Sep 10				0.00	-238,362.87	-238,362.87	0.00
FX DEAL TRANSACTED ON 30 SEP 2010 JPY / USD EX.RATE 83.2993 WITH UNION BANK OF	-102,363.62	30 Sep 10				0.00	-102,363.62	-102,363.62	0.00
FX DEAL TRANSACTED ON 30 SEP 2010 USD / EUR EX.RATE 1.3613 WITH UNION BANK OF	478,071.33	30 Sep 10				0.00	478,071.33	478,071.33	0.00
FX DEAL TRANSACTED ON 31 AUG 2010 ZAR / USD EX.RATE 7.3931 WITH UNION BANK OF	-213,055.49	31 Aug 10				0.00	-213,055.49	-213,055.49	0.00
FX DEAL TRANSACTED ON 31 DEC 2010 USD / CNY EX.RATE 0.1546193 WITH UNION BANK OF	1,440,000.00	31 Dec 10				0.00	1,440,000.00	1,440,000.00	0.00
Total UNION BANK OF SWIT NEW YK DTC 642							.000.00	-525,763.42	-525,763.42

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

Northern Trust

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Generated by Northern Trust from periodic data on 3 Mar 11

5500 Supplemental Schedules

1 JAN 10 - 31 DEC 10

Account Name MASTER TRUST CONSOLIDATION Account number EMBARQ

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total acquisitions	1,893	888,898,612.16		0.00	888,898,612.16	888,898,612.16
	Total dispositions	1,351			0.00	887,818,596.69	887,818,596.69
MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	Total acquisitions	10	238,961,089.53		0.00	238,961,089.53	238,961,089.53
	Total dispositions	4			0.00	34,634,463.04	35,750,000.00
MFO PIMCO SHORT TERM FLOATING NAV PORT CUSIP: 72201P613	Total acquisitions	100	239,111,227.57		0.00	239,111,227.57	239,111,227.57
	Total dispositions	54			0.00	240,198,660.55	240,199,999.98
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG SEDOL: B41K8R9	Total acquisitions	23	115,268,819.90		0.00	115,268,819.90	115,268,819.90
	Total dispositions	22			0.00	109,191,623.31	108,960,883.44
UNITED STATES TREAS BDS DTD 00218 3.875% DUE 08-15-2040 REG SEDOL: B50PG34	Total acquisitions	23	121,776,133.42		0.00	121,776,133.42	121,776,133.42
	Total dispositions	26			0.00	119,260,986.72	117,235,420.19
UNITED STATES TREAS BDS 0 DEB 15/02/2040 USD1000 4.625 DUE 02-15-2040REG SEDOL: B3M3870	Total acquisitions	27	156,514,681.23		0.00	156,514,681.23	156,514,681.23
	Total dispositions	32			0.00	156,514,681.23	157,625,174.19
UNITED STATES TREAS NTS DTD 00302 1.75% DUE 07-31-2015 REG SEDOL: B54KJ92	Total acquisitions	11	120,350,126.76		0.00	120,350,126.76	120,350,126.76
	Total dispositions	12			0.00	120,350,126.76	120,580,988.68
UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG SEDOL: B5BGV20	Total acquisitions	20	240,313,421.58		0.00	240,313,421.58	240,313,421.58
	Total dispositions	22			0.00	240,313,421.58	240,941,217.90
UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG SEDOL: B45HSW1	Total acquisitions	15	181,237,223.35		0.00	181,237,223.35	181,237,223.35
	Total dispositions	17			0.00	181,237,223.35	181,393,067.99

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

Northern Trust - Dol

Generated by Northern Trust from periodic data on 3 Mar 11

5500 Supplemental Schedules

1 JAN 10 - 31 DEC 10

Account Name MASTER TRUST CONSOLIDATION
Account number EMBARQ

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG SEDOL: B59RHH2	Total acquisitions	23	106,392,061.68			0.00	106,392,061.68	106,392,061.68
	Total dispositions	24		105,080,676.61		0.00	106,392,061.68	105,080,676.61
	Total acquisitions	39	122,184,248.89			0.00	122,184,248.89	122,184,248.89
US TREAS BDS 4.375 DUE 05-15-2040 REG SEDOL: B37CBS2	Total dispositions	38		114,690,988.83		0.00	115,166,534.98	114,690,988.83
	Total acquisitions	14	271,759,588.13			0.00	271,759,588.13	271,759,588.13
	Total dispositions	14		272,797,716.57		0.00	271,759,588.13	272,797,716.57

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2009-12-31 VALUE (INCLUDING ACCRUALS) OF 2,807,719,719.91

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 – Schedule of Active Participant Data

Number and average plan compensation limited by IRC §401(a)(17) distributed by attained age and attained years of credited service¹

Attained Age	Attained Years of Credited Service and Number and Average Compensation/Salary (limited) ¹													
	0	1	2	3	4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	Total
Under 25	1	85	50	48	14	2	0	0	0	0	0	0	0	200
		32,893	33,072	40,770										35,202
25-29	3	139	123	175	89	134	6	0	0	0	0	0	0	669
		35,503	38,202	41,817	43,933	47,109								41,298
30-34	4	126	104	181	100	469	201	3	0	0	0	0	0	1,188
		41,923	45,935	49,133	47,041	53,155	57,228							50,912
35-39	5	120	106	185	90	468	513	128	13	0	0	0	0	1,628
		47,996	50,400	53,804	50,613	55,864	61,981	60,759						56,663
40-44	4	60	52	136	61	363	452	284	170	7	0	0	0	1,589
		49,631	53,405	56,521	51,494	56,428	62,744	65,540	65,057					60,185
45-49	2	54	64	106	52	273	375	276	335	212	88	0	0	1,837
		50,102	52,972	54,371	52,395	56,937	62,463	64,010	69,632	60,138	59,249			61,290
50-54	0	41	47	85	38	203	322	240	300	328	677	179	1	2,461
		46,862	53,903	52,270	56,869	53,982	61,271	60,036	60,298	63,291	59,989	58,344		59,382
55-59	0	27	28	59	23	123	226	126	200	197	498	1,003	127	2,637
		45,241	50,625	51,098	43,411	55,494	55,954	56,726	59,538	56,055	59,348	59,543	55,445	57,846
60-64	0	6	10	32	16	87	121	73	124	88	165	506	376	1,604
				57,974		54,143	50,607	51,582	49,260	50,708	54,278	56,145	55,773	54,328
65-69	0	0	1	3	4	13	30	9	14	19	8	22	38	161
							48,198					55,895	58,221	52,735
70 & over	0	1	0	0	0	0	1	0	1	1	0	1	1	6
Total	19	659	585	1,010	487	2,135	2,247	1,139	1,157	852	1,436	1,711	543	13,980
		42,395	46,439	50,505	48,979	54,629	60,251	61,542	62,308	58,985	58,953	58,362	55,907	56,521
Average:	Age	48	Number of Participants:				Fully vested				Males			
	Service	18					Partially vested				Females			
Census data as of January 1, 2010														

¹ Ages and service totals for purposes of determining category are based on exact (not rounded) values.

Plan Name: Embarq Retirement Pension Plan
 EIN / PN: 20-2923630 / 001
 Plan Sponsor: Embarq Corporation
 Valuation Date: January 1, 2010

SCHEDULE SB ATTACHMENTS, Part V – Statement of Actuarial Assumptions / Methods

Appendix A

Statement of actuarial assumptions and methods

Plan Sponsor

EMBARQ Corporation

EIN/PN

20-2923630/001

Discount Rates

Current plan year PPA effective interest rate: 6.66%

Prior plan year PPA effective interest rate: 8.17%

3-Segment Rates

Applicable month: September

Transition election: No

Assumed Cost of Living Adjustments

None.

Inclusion Date

The valuation date coincident with or next following the date on which the employee becomes a participant.

Plan-related Expenses

Plan-related expenses are derived by considering the expenses paid from the trust in the previous two years. Anticipated PBGC premiums for the current plan year are added to this amount. For this valuation, plan-related expenses are estimated to be \$8,940,000. No investment related expenses are included in this estimate.

Plan Name: Embarq Retirement Pension Plan
EIN / PN: 20-2923630 / 001
Plan Sponsor: Embarq Corporation
Valuation Date: January 1, 2010

SCHEDULE SB ATTACHMENTS, Part V – Statement of Actuarial Assumptions / Methods

Mortality

For all participants: The prescribed mortality assumption under IRC §430(h)(3)(A) using static tables with separate mortality rates for annuitants and non-annuitants.

Retirement

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), participants are assumed to retire at the later of age 65 and 5 years of service, with early retirement as follows:

Annual Rate of Early Retirement ¹				
Age	Telephone Companies		Others	
	Males	Females	Males	Females
55	1.00%	3.00%	1.00%	1.50%
56	1.00	3.00	1.00	1.50
57	1.00	3.00	1.00	1.50
58	2.00	3.00	2.00	1.50
59	2.00	5.00	1.00	2.50
60	5.00	7.00	3.00	3.50
61	7.00	10.00	5.00	5.00
62	12.00	15.00	10.00	10.00
63	12.00	15.00	10.00	10.00
64	20.00	20.00	15.00	15.00
65	40.00	40.00	30.00	30.00
66	40.00	40.00	30.00	30.00
67	40.00	40.00	30.00	30.00
68	100.00	100.00	100.00	100.00

¹ It is assumed that participants who retire are not eligible for the Special Early Retirement Allowance.

SCHEDULE SB ATTACHMENTS, Part V – Statement of Actuarial Assumptions / Methods

Disability Rates (per 100 employees)

The rates at which participants become disabled by age and gender are shown below:

Annual Rate of In-Service Disability		
Age	Males	Females
25	.03%	.05%
30	.03	.05
35	.03	.05
40	.05	.08
45	.10	.20
50	.19	.27
55	.33	.31
60	.59	.54
64	.80	.72

Disabled Mortality

Same as for healthy participants.

Compensation Increases

For purposes of determining the additional funding target for maximum deductible contribution purposes, the annual rates of future compensation increases for employees with pay-related benefits are as follows:

Age	Annual Rate of Salary Increase
25	6.00%
30	5.20
35	4.30
40	3.80
45	3.40
50	3.00
55	2.80
60	2.60
64	2.60
Average	3.50%

For employees with flat dollar benefits, no future salary increase was assumed.

Plan Name: Embarq Retirement Pension Plan
EIN / PN: 20-2923630 / 001
Plan Sponsor: Embarq Corporation
Valuation Date: January 1, 2010

SCHEDULE SB ATTACHMENTS, Part V – Statement of Actuarial Assumptions / Methods

Future Increases in Social Security

Not applicable.

Future Increases in Maximum Benefits and Plan Compensation Limitations

Accrued benefits projected to be paid in future years are limited to the maximum presently allowed under IRC §415. Plan compensation is limited to the maximum presently allowed under IRC §401(a)(17). No provision is made for future increases in the maximum annual benefit or compensation limit.

Representative Termination Rates (per 100 employees) not Due to Disability, Retirement or Mortality

Annual Rate of Withdrawal Prior to Eligibility for Early Retirement				
	Telephone Companies ¹		Others ¹	
Age	Males	Females	Males	Females
25	4.00%	6.50%	7.50%	8.50%
30	4.00	6.50	7.50	8.50
35	4.00	6.50	7.50	7.00
40	4.00	6.50	5.00	7.00
45	4.00	6.50	5.00	7.00
50	4.00	6.50	5.00	7.00
55	4.00	6.50	5.00	7.00
60	4.00	6.50	5.00	7.00
64	4.00	6.50	5.00	7.00

Form of Payment

Participants are assumed to elect the normal form. For participants eligible to receive a GTE or US Sprint benefit, it is assumed that 100% elect a lump sum. The interest rates for the actuarial equivalence conversion are the same as the rates used for calculating the target liabilities.

Marriage

For purposes of valuing the pre-retirement surviving spouse's benefit, 80% of eligible participants are assumed to be married and male spouses are assumed to be 3 years older than female spouses.

¹ Withdrawal rates shown are adjusted during the first nine years of employment to reflect higher turnover.

SCHEDULE SB ATTACHMENTS, Part V – Statement of Actuarial Assumptions / Methods

Employees

It was assumed there will be no new or rehired employees. The probability of plan shutdown or job elimination is assumed to be negligible.

Plan Compensation

Compensation assumed paid in the current plan year beginning on the valuation date is the current annual rate of pay.

2009 was an atypical year for determining pensionable earnings under the Embarq Plan. In late 2009, CenturyLink changed payroll reporting systems. The Embarq Plan administration system was not updated for a period from late 2009 to mid 2010 while the new payroll system information was programmed and tested. As a result, actual 2009 pensionable earnings information was not available for the 2010 actuarial valuation. The 2009 pensionable earnings used for the 2010 valuation was based on 9 months of actual pensionable earnings (1/1/2009 through 9/30/2009) extracted from the administration system plus 3 months of estimated pay. This estimated pay was based on the 2009 pay rate for the final three months of 2009 plus the value of restricted stock units paid in 2009.

Asset Method

Under this method, the valuation assets are equal to the average of three values (all determined without regard to receivable contributions), the result increased by the discounted present value of contributions expected to be made after the valuation date based on the prior plan year PPA effective interest rate. This amount is then subject to a 10% corridor around the market value of assets (including the discounted present value of receivable contributions) as of the valuation date. The three values used to develop the average value are: the market value of assets as of the current valuation date, the adjusted market value of assets as of the prior valuation date and the adjusted market value of assets as of the second prior valuation date. The adjusted market value as of a relevant valuation date is equal to the market value of assets as of the prior valuation date increased by actual plan contributions and assumed return on plan assets and decreased by actual plan disbursements after that date until the current valuation date. The assumed rate of return on plan assets for the prior plan year (pursuant to IRS Notice 2009-22) was 6.69%, which is the lesser of the anticipated rate of return on assets for the plan year, equal to 8.50%, and the applicable limitation for the plan year, equal to 6.69%. The assumed rate of return on plan assets for the second prior plan year (pursuant to IRS Notice 2009-22) was 6.43%, which is the lesser of the anticipated rate of return on assets for the plan year, equal to 8.50%, and the applicable limitation for the plan year, equal to 6.43%. The algebraically equivalent development of this method (pursuant to IRS Notice 2009-22) is shown in Section 2.4. Because expected investment returns under this method are limited under WRERA, over time it is more likely to produce an actuarial value that is expected to be less than the market value of assets.

Plan Name: Embarq Retirement Pension Plan
EIN / PN: 20-2923630 / 001
Plan Sponsor: Embarq Corporation
Valuation Date: January 1, 2010

SCHEDULE SB ATTACHMENTS, Part V – Statement of Actuarial Assumptions / Methods

Participant Data

Employee data was supplied by CenturyLink as of the valuation date. Data on persons receiving benefits was supplied by CenturyLink. Data on other participants was supplied by CenturyLink.

Tax Policy

The actuarial valuation performed for the plan year ending December 31, 2010 is used to determine the maximum deductible contribution for the tax year ending December 31, 2010.

Benefits not Included in Valuation

None. Note that for the purpose of valuing the Special Early Retirement Benefits, the probability of permanent shutdown or job elimination without offer of other employment is assumed to be zero.

PBGC Premium Funding Target

For purposes of determining the PBGC Premium Funding Target in Section 2.20, the Alternative Premium Funding Target, elected in 2009, was determined using the assumptions described above.

Unpredictable Contingent Event Benefits

As communicated by CenturyLink, it is assumed, as of the beginning of the plan year, that the probability of any significant corporate layoff or plant shutdowns was 0%.

Nature of Actuarial Calculations

The results documented in this report are estimates based on data that may be imperfect and on assumptions about future events. Certain plan provisions may be approximated or deemed insignificant and therefore are not valued. Assumptions may be made about participant data or other factors. Reasonable efforts were made in this valuation to ensure that items that are significant in the context of the actuarial liabilities or costs are treated appropriately, and not excluded or included inappropriately.

A range of results, different from those presented in this report could be considered reasonable. The numbers are not rounded, but this is for convenience only and should not imply precision, which is not inherent in actuarial calculations. Certain percentages determined in this report, such as the Funding Target Attainment Percentage, are truncated to be consistent with the instructions for Schedule SB of the Form 5500.

The assumptions selected for this valuation other than those prescribed by law, generally reflect long-term average expectations. If overall future plan experience is less favorable than assumed, the relative level of plan costs or contribution requirements determined in this valuation will likely increase in future valuations. Future actuarial measurements may differ significantly from the current measurements

Plan Name: Embarq Retirement Pension Plan
EIN / PN: 20-2923630 / 001
Plan Sponsor: Embarq Corporation
Valuation Date: January 1, 2010

SCHEDULE SB ATTACHMENTS, Part V – Statement of Actuarial Assumptions / Methods

presented in this report due to such factors as the following: plan experience differing from that anticipated by the economic or demographic assumptions; increases or decreases expected as part of the natural operation of the methodology used for the measurements (such as the end of an amortization period); and changes in plan provisions or applicable law. It is beyond the scope of this actuarial valuation to analyze the potential range of future pension contributions, but we can do so upon request.

Changes in Assumptions and Methods Since Last Actuarial Valuation

Other than the prescribed change in mortality, the following other change in assumptions was made as part of this valuation:

- The interest rate election was changed from the October Full Yield Curve to the September 3-segment rates.

Plan Name: Embarq Retirement Pension Plan
EIN / PN: 20-2923630 / 001
Plan Sponsor: Embarq Corporation
Valuation Date: January 1, 2010

5500 Schedule H, Line 4j

5% Transaction Schedule – Schedule of Reportable Transactions

See attachment – 5500 Schedule H, Part III Accountants Opinion

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2010 This Form is Open to Public Inspection
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or calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

Round off amounts to nearest dollar.

Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

Name of plan Embarq Retirement Pension Plan	B Three-digit plan number (PN) <u>001</u>	
Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF Embarq Corporation	D Employer Identification Number (EIN) 20-2923630	
Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B ☐ F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information

Enter the valuation date: Month <u>1</u> Day <u>1</u> Year <u>2010</u>			
Assets:			
a Market value	2a	3,103,813,613	
b Actuarial value	2b	3,271,161,151	
Funding target/participant count breakdown		(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment	3a	20,953	2,160,468,974
b For terminated vested participants	3b	12,895	377,301,990
c For active participants:			
(1) Non-vested benefits	3c(1)		37,196,765
(2) Vested benefits	3c(2)		893,011,129
(3) Total active	3c(3)	13,980	930,207,894
d Total	3d	47,828	3,467,978,858
If the plan is at-risk, check the box and complete items (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been at-risk for fewer than five consecutive years and disregarding loading factor	4b		
Effective interest rate	5	6.66 %	
Target normal cost	6	49,425,414	

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	 Signature of actuary Denise Patterson Type or print name of actuary Powers Watson Delaware Inc. Firm name 91 North Wacker Drive Chicago IL 60606 Address of the firm	10/10/2011 Date 11-04167 Most recent enrollment number (312) 525-2500 Telephone number (including area code)
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If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2010
v.092308.1

Part II Beginning of year carryover and prefunding balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (Item 13 from prior year)	420,135,727	0
8 Portion used to offset prior year's funding requirement (Item 35 from prior year)	46,858,587	0
9 Amount remaining (Item 7 minus item 8)	373,277,140	0
10 Interest on item 9 using prior year's actual return of <u>20.35%</u>	75,961,898	
11 Prior year's excess contributions to be added to prefunding balance:		
a Excess contributions (Item 38 from prior year)		273,734,762
b Interest on (a) using prior year's effective rate of <u>8.17%</u>		28,071,506
c Total available at beginning of current plan year to add to prefunding balance		301,806,268
d Portion of (c) to be added to prefunding balance		0
12 Reduction in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (Item 9 + Item 10 + Item 11d - item 12)	449,239,038	0

Part III Funding percentages

14 Funding target attainment percentage	14	81.37 %
15 Adjusted funding target attainment percentage	15	81.37 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	96.44 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and liquidity shortfalls

8 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
03/15/2011	97,000,000				
Totals ▶			18(b)	97,000,000	18(c) 0

9 Discounted employer contributions - see instructions for small plan with a valuation date after the beginning of the year:		
a Contributions allocated toward unpaid minimum required contribution from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	89,796,342

10 Quarterly contributions and liquidity shortfalls:	
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No
b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No
c If 20a is "Yes," see instructions and complete the following table as applicable:	

Liquidity shortfall as of end of Quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions used to determine funding target and target normal cost**11** Discount rate:**a** Segment rates:

1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
5.03 %	6.73 %	6.82 %	

b Applicable month (enter code)**21b**

4

12 Weighted average retirement age**22**

64

13 Mortality table(s) (see instructions)☐

Prescribed - combined

☒

Prescribed - separate

☐

Substitute

Part VI Miscellaneous items**14** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment☐

Yes

☒

No

15 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment☒

Yes

☐

No

16 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment☒

Yes

☐

No

17 If the plan is eligible for (and is using) alternative funding rules, enter applicable code and see instructions regarding attachment**27****Part VII Reconciliation of unpaid minimum required contributions for prior years****18** Unpaid minimum required contribution for all prior years**28**

0

19 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (item 19a)**29**

0

20 Remaining amount of unpaid minimum required contributions (item 28 minus item 29)**30**

0

Part VIII Minimum required contribution for current year**11** Target normal cost, adjusted, if applicable (see instructions)**31**

49,425,414

12 Amortization installments:

Outstanding Balance

Installment

a Net shortfall amortization installment

507,337,591

85,380,902

b Waiver amortization installment**13** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount**33****14** Total funding requirement before reflecting carryover/prefunding balances (item 31 + item 32a + item 32b - item 33)**34**

134,806,316

Carryover balance

Prefunding balance

Total balance

15 Balances used to offset funding requirement

45,102,579

0

45,102,579

16 Additional cash requirement (item 34 minus item 35)**36**

89,703,737

17 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (item 19c)**37**

89,796,342

18 Interest-adjusted excess contributions for current year (see instructions)**38**

92,605

19 Unpaid minimum required contribution for current year (excess, if any, of item 36 over item 37)**39**

0

20 Unpaid minimum required contribution for all years**40**

0

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 11

Explanation of Adjustment for Excess Contributions under Special Final Rule

Line 11a has been adjusted to reflect the addition of credit balances used during the year and subsequently replenished due to cash contributions.

Line 11b has been adjusted to reflect interest on the replenished balance at the actual return of 20.35%.

2009 Schedule SB Line 38 ¹	\$ 273,734,762
Excess contributions at beginning of prior year with regard to the 2009 minimum required contribution	226,876,175
Interest earned on excess at prior year effective rate of 8.17%	18,535,784
Excess contribution amount solely because an election was made to offset the minimum required contribution for 2009 with funding standard carryover balance	46,858,587
Interest earned on replenished credit balance at prior year actual return on assets of 20.35%	<u>9,535,722</u>
Total amount available to be added to the prefunding balance	\$ 301,806,268

¹ Line 11a does not match Line 38 from the 2009 Schedule SB due to an incorrect calculation on the 2009 Schedule SB.

Plan Name: Embarq Retirement Pension Plan
EIN / PN: 20-2923630 / 001
Plan Sponsor: Embarq Corporation
Valuation Date: January 1, 2010

SCHEDULE SB ATTACHMENTS

Statement by Enrolled Actuary

Plan Sponsor	Embarq Corporation
EIN/PN	20-2923630/001
Plan Name	Embarq Retirement Pension Plan
Valuation Date	January 1, 2010
Enrolled Actuary	Denise Patterson
Enrollment Number	11-04167

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

Plan Name:	Embarq Retirement Pension Plan
EIN / PN:	20-2923630 / 001
Plan Sponsor:	Embarq Corporation
Valuation Date:	January 1, 2010

SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

Appendix B

Summary of principal plan provisions

Plan Sponsor

EMBARQ Corporation

Plan

Embarq Retirement Pension Plan

Effective Date and Most Recent Amendment

The plan was originally effective May 18, 2006.

Plan Year

The twelve-month period ending December 31, 2009.

Coverage and Participation

All regular employees of participating companies are covered by the Plan upon meeting the membership eligibility requirements below.

Membership continues in this Plan if an employee was a member of the Sprint Retirement Pension Plan on May 17, 2006. The effective date of the Plan is May 18, 2006. Former members of the United System Employee Retirement Plan and US Sprint Communications Company Pension Plan became participants on December 31, 1989. Former Centel employees became participants on December 31, 1993. Otherwise, effective May 18, 2006, an employee becomes a member on the first day of the calendar month coincident with or next following the date he completes one year of continuous service. Part-time employees must work 1,000 hours and 12 consecutive months to become members.

“Former Centel Union Employees” become participants in the plan on the date on which they become employees.

Plan Name:	Embarq Retirement Pension Plan
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Plan Sponsor:	Embarq Corporation
Valuation Date:	January 1, 2010

SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

Definitions

Continuous Service means all service rendered as an employee prior to the later of his normal retirement date or date of termination of employment. Continuous service is measured in nearest full years for non-union employees, and measured in hours of service for union employees.

Credited Service means all service rendered as an employee prior to the later of his normal retirement date or date of termination of employment. Credited service is measured in years and months for non-union employees and measured in hours of service for union employees.

Compensation means regular remuneration plus commissions and, effective December 31, 1993, incentive pay payable under defined incentive pay programs including any pre-tax elective deferrals under the savings plans.

Average pre-1990 Compensation means the average annual compensation of an employee during the last sixty consecutive months before January 1, 1990, with compensation defined as of that date.

Average pre-1994 Compensation means the average annual compensation of an employee during the last sixty consecutive months before January 1, 1994.

Average Final Compensation means the average annual compensation of an employee, during the 60 consecutive months out of the last 120 months in which he was actually working, but no later than December 31, 1999, affording the highest such average.

Commencement Date means the date at which a provision of the Plan becomes effective with respect to a specific group of employees.

New Covered Compensation means the average of the taxable wage bases in effect under Title II of the Federal Social Security Act for each year during the 35-year period ending with the year the employee attains Social Security Retirement Age (or the year before Social Security Retirement Age if before 1995), assuming no increase in the taxable wage base after the calendar year of his termination of employment or retirement date.

Covered Compensation means the average of the taxable wage bases in effect under Title II of the Federal Social Security Act prior to the 1977 amendments for each year with respect to which benefits would be calculated for a male employee attaining age 65 assuming no increase in the taxable wage base after the calendar year of his termination of employment or retirement date.

Social Security Integration Level means, based on the calendar year of retirement or termination, the average of the taxable wage bases under Title II of the Federal Social Security Act for an employee attaining Social Security Retirement Age in that calendar year.

United Transferred Employee means an employee who transferred from United Telecom to US Sprint Communications Company after June 30, 1986 and prior to January 1, 1990.

Plan Name: Embarq Retirement Pension Plan
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SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

GTE Transferred Employee means an employee who transferred from GTE Corporation to US Sprint Communications Company after June 30, 1986 and prior to January 1, 1990.

Former Centel Non-Union Employee means an employee who was a member of the Centel Retirement Pension Plan prior to January 1, 1994 who was not covered by a collective bargaining agreement.

Former Centel Union Employee means an employee who was a member of a collective bargaining unit as described in the Centel Union Plan.

Centel Career Average Compensation means average monthly compensation for the period beginning January 1, 1985 and ending on December 31, 1993.

Centel Average Final Compensation means average monthly compensation during the 60 consecutive months in which the employee received the greatest amount of Compensation during the 180-month period ending December 31, 1989.

Normal Retirement Benefit

Normal Retirement Date: The later of (a) the first of the month coinciding with or following the member attaining age 65, (b) his completion of five years of continuous service or, if earlier, the fifth anniversary of the time he became a member, provided he is employed by the company at that time.

Benefit Formula: Union benefits are applicable under certain collectively bargained agreements to members represented by such agreements; otherwise, non-union benefits are applicable. The Plan specifies procedures to follow in determining the applicable benefit for members who transfer from one status to another.

Amount of Non-Union Benefit: A member's annual normal retirement allowance is equal to the greater of (a) or (b) as follows:

- (a) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus
 - (ii) the product of
 - (1) 1.5% of the member's average pre-1990 compensation, and
 - (2) credited service through December 31, 1989.
- (b) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus
 - (ii) the product of
 - (1) 1.5% of the member's average pre-1994 compensation, and
 - (2) credited service through December 31, 1993.

Plan Name: Embarq Retirement Pension Plan
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SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

Amount of Union Benefit: A member's annual normal retirement allowance is equal to the applicable monthly benefit unit per year of service for a member age 65 multiplied by his credited service multiplied by 12. The monthly benefit unit, specified in the collective bargaining agreement, varies by wage schedule.

Normal Form of Benefit

If the member is not married on his date of retirement, the benefit is payable for life, with no benefit payable upon his death.

If the member is married on his date of retirement, the normal form of benefit is an actuarially reduced benefit payable for his life, with the provision that after his death an allowance at one-half the rate of his reduced allowance will be continued during the life of and paid to his spouse if she survives him. The reduced allowance is determined in such a way that the total benefit is of equivalent value to the annuity described above for an unmarried member.

If the value of the equivalent actuarial benefit is less than \$1,000, the plan will make a single lump sum payment.

Early Retirement Benefit

Eligibility: Any member who has reached age 55 may retire on an early retirement allowance provided he has completed ten years of continuous service.

Benefit: Amount of Non-Union Benefit – A member's annual early retirement allowance is equal to the greater of (a) or (b) as follows:

- (a) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus
- (ii) the product of
 - (1) 1.5% of the member's average pre-1990 compensation, and
 - (2) credited service through December 31, 1989.
- (b) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus
- (ii) the product of
 - (1) 1.5% of the member's average pre-1994 compensation, and
 - (2) credited service through December 31, 1993.

Such benefit is reduced by 5/12 of 1% for each month by which his retirement date precedes his normal retirement date. For calendar years from 1986 to 2000, a table of enhanced early retirement reduction factors applies to employees retiring at or after age 60.

Plan Name: Embarq Retirement Pension Plan
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SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

Amount of Union Benefit: A member's annual early retirement allowance is equal to the applicable monthly benefit per year of service, based on his age at retirement, multiplied by his credited service multiplied by 12. The applicable monthly benefit unit per year of service includes a reduction for early commencement.

Special Early Retirement Benefit

Eligibility: Any member whose age last birthday and credited service total 75 may retire on a special early retirement allowance provided:

- i. his continuous service is broken by reason of a permanent shutdown of a plant, site, installation or department thereof, or
- ii. he is unfit mentally or physically to perform his duties in a satisfactory manner, or
- iii. his job no longer exists due to any cause and he is not offered other employment by the Company.

Benefit: Amount of Non-Union Benefit – The annual special early retirement allowance is equal to the early retirement non-union allowance prior to reduction for early payment reduced by 5/24 of 1% for each month by which the retirement date precedes the normal retirement date. The minimum special early retirement allowance is equal to the minimum early retirement allowance.

Amount of Union Benefit: The annual special early retirement allowance is equal to the applicable monthly benefit unit per year of service for a member age 65 on the date of retirement multiplied by his credited service multiplied by 12, reduced by 5/24 of 1% for each month by which the retirement date precedes his normal retirement date.

Disability Retirement Benefit

Eligibility: A member who has completed ten years of continuous service, who qualifies for a Social Security disability benefit and who is found to be totally and permanently disabled may be retired on a disability retirement allowance.

Benefit: Amount of Non-Union Benefit – The annual disability retirement allowance payable upon retirement at the disability retirement date is equal to the annual early retirement non-union allowance prior to reduction for early payment.

Amount of Union Benefit: The annual disability retirement allowance payable upon retirement at the disability retirement date is equal to the annual normal retirement union allowance determined as if the member were age 65 on his termination of employment.

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SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

Vested Benefits Upon Termination of Service

Vesting: Five years of continuous service.

Termination of Benefit: Amount of Non-Union Benefit – A member's deferred vested retirement allowance equals the greater of (a) or (b) as follows:

- (a) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus
- (ii) the product of
 - (1) 1.5% of the member's average pre-1990 compensation as of December 31, 1989, and
 - (2) credited service through December 31, 1989.
- (b) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus
- (ii) the product of
 - (1) 1.5% of the member's average pre-1994 compensation, and
 - (2) credited service through December 31, 1993.

A member who terminates before his 55th birthday with ten years of continuous service may elect to receive a deferred vested retirement allowance upon attaining age 55 of equivalent actuarial value to the benefit described above.

Amount of Union Benefit: The annual deferred vested retirement allowance commencing at age 65 is equal to the applicable monthly benefit unit per year of service for a member age 65 on the date of retirement multiplied by 12. A member who terminates before his 55th birthday with ten years of continuous service may elect to receive a deferred vested retirement allowance upon attaining age 55 of equivalent actuarial value to the benefit described above.

Death Benefits

Eligibility: The surviving spouse of a member who dies after January 1, 1985 will be entitled to a benefit under the following conditions:

- a. The member and his spouse had been married for at least a year at the date of death; and
- b. The member was an active employee and had at least five years of continuous service at his date of death, or the member was a terminated vested member.

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SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

Benefit: Amount of Non-Union Benefit – In the event of an active member's death before retirement, the spouse's allowance is equal to the benefit which the spouse would have been paid had the member retired on an early retirement non-union allowance with the 50% joint and survivor form of benefit on the first day of the month preceding his date of death. If the active member had not yet attained age 55, the reductions for early commencement and joint and survivor form of payment shall be those which would have applied at age 55.

In the event of a terminated vested employee's death before commencement of benefits, the spouse's allowance, payable at the date the employee would have been age 55 or the date of death if later, is equal to 50% of the 50% joint and survivor deferred vested benefit with actuarial reduction for early commencement and the joint and survivor form of payment based on the date payments commence.

Amount of Union Benefit: In the event of the active member's death before commencement of benefits, the spouse's allowance is equal to the benefit which would have been payable had the member retired on an early retirement union allowance with the 50% joint and survivor form of benefit on the first day of the month preceding his date of death. If the active member had not yet attained age 55, the monthly benefit unit per year of service and the joint and survivor factor shall be those which would have applied at age 55.

In the event of a terminated vested employee's death, before commencement of benefits, the spouse's allowance, payable at the date the employee would have been age 55 or the date of death if later, is equal to 50% of the 50% joint and survivor deferred vested benefit with actuarial reduction for early commencement and the joint and survivor form of payment based on the date payments commence.

Minimum Benefits From Predecessor Plans (United, US Sprint, GTE, and Centel) for Certain Active Members

United Plan Member or United Transferred Employee on December 31, 1989: The minimum benefit for a non-union member equals:

- (i) 1.2% of his average final compensation multiplied by his credited service prior to January 1, 2000, plus
- (ii) 35% of his average final compensation in excess of new covered compensation, multiplied by credited service prior to January 1, 2000, or if a member prior to January 1, 1987, and if greater, .25% of his average final compensation in excess of covered compensation multiplied by the lesser of the number of years of credited service he would have had at normal retirement (if he terminated prior to normal retirement) or 15, further multiplied by the ratio of his credited service prior to January 1, 2000 to the number of years of credited service he would have had at normal retirement.

Reductions for early commencement and forms of benefits other than life only are the same as indicated above. An additional minimum applies if a member is age 60 or over, and eligible for early or special early retirement. This minimum benefit is equal to 1% of the member's average final compensation multiplied by his credited service prior to January 1, 2000.

This benefit calculation is frozen as of December 31, 1999.

Plan Name:	Embarq Retirement Pension Plan
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SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

US Sprint Communications Company Pension Plan Member on December 31, 1989

The minimum benefit equals the accrued benefit under the US Sprint Plan as of December 31, 1989. Reductions for early commencement and forms of benefit other than life are based on the factors in the US Sprint Plan and the age at benefit commencement.

GTE Transferred Employee on December 31, 1989

The GTE minimum benefit equals the greater of (i) or (ii) as follows:

- (i) 1.35% times average final compensation prior to July 1, 1996 times credited service prior to July 1, 1996, or
- (ii) credited service prior to July 1, 1996 multiplied by the sum of (1) and (2):
 - (1) 1.15% times average final compensation prior to July 1, 1996 and below the Social Security Integration Level plus,
 - (2) 1.45% times such average final compensation above the Social Security Integration Level.

Reductions for early commencement are based on the following schedule if the member's age and service equal at least 76 (provided the member has at least 15 years of credited service):

Age	Reduction
49 or younger	18%
50 – 54	1/4% per month from age 55
55 or older	0%

Reductions for alternate forms of benefits are based on the factors in the US Sprint Communications Company Pension Plan.

Former Centel Non-Union Employee

The Centel minimum benefit equals the sum of (i) and (ii) as follows:

- (i) 1.7% times Centel Career Average Compensation times credited service on or after January 1, 1985 and prior to January 1, 1994.
- (ii) the sum of (1) and (2) as follows:
 - (1) 1.125% times the portion of Centel Average Final Compensation that is not in excess of \$750, all multiplied by credited service as of December 31, 1984.
 - (2) 1.5% times the portion of Centel Average Final Compensation that exceeds \$750, all multiplied by credited service as of December 31, 1984.

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SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

Certain employees will be eligible for additional minimum benefits due to service as an IBEW Business Manager, service with the Centel Telephone Company of Ohio, or participation in prior Centel plans.

For employees retiring at age 55 or later, these benefits are unreduced for commencement at ages 60 and later and reduced by .3% for each month by which benefit commencement precedes age 60.

Former Centel Union Employee

The Centel minimum benefit equals credited service times the dollar amount for the applicable pension band under the Centel Union Plan.

Certain employees will be eligible for additional minimum benefits due to service as an IBEW Business Manager or participation in prior Centel plans.

Benefits commencing before age 65 will be reduced by 5/12% for each month by which benefit commencement precedes age 65. However, for employees with 30 or more years of service, benefits are unreduced for commencement at ages 60 and later.

Effective January 1, 2000, certain Centel unions have frozen the benefits, which are payable unreduced upon retirement for employees with 30 or more years of service and age 60 and older. Shown below are the affected unions and the date as of which the benefit level for unreduced retirement is frozen.

Union	Freeze Date
CWA 2277	May 16, 1999
CWA 3672	May 26, 1999
IBEW 1181	March 16, 1997
IBEW 1537	February 11, 2000
CWA 6174	September 30, 1998
CWA 1496 (Commercial)	March 28, 2003
CWA 1496 (Plant)	March 1, 1997 (new employees)

Maximum Benefits

The maximum pension is subject to the conditions of IRC Section 415, payable as a qualified joint and survivor benefit in the case of retirement at the social security retirement age. It is actuarially increased if retirement occurs later and actuarially reduced if retirement occurs earlier. Additional limitations apply if the member has less than ten years of participation and if contributions were made under any defined contribution plan in which the member participates.

Optional Forms

A member may elect to convert his benefit, at least 90 days prior to the due date of the first payment of his retirement allowance, into any one of several benefits of equivalent actuarial value to the benefit payable to an unmarried member.

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SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

Appendix Amendments

The benefits of several predecessor plans are provided under appendix amendments. These benefits are restricted to members who were covered under the predecessor plans.

Assets and liabilities associated with the former Wintel Group, Quincy Telephone Company, United Business Communications, Inc., Unitel, Calma Company, Information Systems of America, Uniwatch, Inc., United Computing International, Inc., United Communications Systems, Inc. and United Transmission, Inc. are included with those for United Telecommunications, Inc. In each case, liabilities are limited to the frozen Plan benefits accrued at the time each company ceased to participate in the Plan. Such frozen benefits have been estimated in certain cases.

The valuation reflects minimum benefits for employees of Carolina Telegraph and Telephone Company as of July 1, 1975 as guaranteed under Appendix P and for employees of Florida Telephone Corporation as of March 1, 1974 as guaranteed under Appendix W and minimum benefits for employees who have Winter Park or On-Line account balances under Appendix Z or BB.

Cost-of-Living Adjustment on April 1, 1994

Retirement allowances for all members who retired on or before December 31, 1992 were increased effective April 1, 1994, by the greater of (a) or (b):

- (a) The product of
 - (i) 2.1% of monthly benefit, and
 - (ii) the aggregate number of years (or part thereof) from July 1, 1986 through December 31, 1992 during which the member was receiving benefits.
- (b) \$10 per month.

Plan Participant's Contributions

None. All contributions required to support the Plan are made by the Company.

Changes in Plan Provisions since Last Actuarial Valuation

The valuation reflects negotiated benefit increases effective on or before December 31, 2009, as well as the increases in the maximum benefit and pensionable earnings limits.

Plan Name: Embarq Retirement Pension Plan
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5500 Schedule H, Line 4i

Schedule of Assets (Held at End of Year)

See attachment – 5500 Schedule H, Part III Accountants Opinion

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 32
Schedule of Amortization Bases
as of January 1, 2010

Type of Base	Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
Shortfall	01/01/2010	507,337,591	7	507,337,591	85,380,902
Total				507,337,591	85,380,902

Plan Name: Embarq Retirement Pension Plan
EIN / PN: 20-2923630 / 001
Plan Sponsor: Embarq Corporation
Valuation Date: January 1, 2010

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 25 Change in Method

The following method changes were made as part of this valuation:

- The interest rate election was changed from the October 2008 Full Yield Curve to the September 2009 3-segment rates. In accordance with 1.430(d)-1(g)(3)(ii)(A), automatic approval has been granted for the first plan year for which all the provisions of 1.430(d)-1, 1.430(f)-1, 1.430(g)-1, 1.430(i)-1, and 1.436-1 are reflected of any changes to funding methods permitted by the Pension Protection Act. 2010 is the first plan year for which all of these provisions were reflected, and thus all funding method changes are automatically approved.

Plan Name: Embarq Retirement Pension Plan
EIN / PN: 20-2923630 / 001
Plan Sponsor: Embarq Corporation
Valuation Date: January 1, 2010

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2010

See Appendix A for retirement rates. The average retirement age for Line 22 was calculated by determining the average age at retirement for those current active participants expected to reach retirement, based on all current decrements assumed.

	Telephone Companies	Others	Total
Avg. Retirement Age	63.46	64.55	N / A
Counts	3,976	10,004	13,980
Weighted Retirement Age	N / A	N / A	64.24

Weighted Average Retirement Age: 64

Plan Name: Embarq Retirement Pension Plan
EIN / PN: 20-2923630 / 001
Plan Sponsor: Embarq Corporation
Valuation Date: January 1, 2010