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

2009

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

A This return/report is for:
- [ ] a multiemployer plan;
- [ ] a multiple-employer plan; or
- [X] a single-employer plan;
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report;
- [ ] the final return/report;
- [X] 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
EMBARQ RETIREMENT PENSION PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 05/17/2006

2a Plan sponsor's name and address (employer, if for a single-employer plan)
(Address should include room or suite no.)
EMBARQ CORPORATION

C/O CENTURYLINK - FINANCE DEPT
100 CENTURY LINK DR.
MONROE, LA 71203

2b Employer Identification Number (EIN)
20-2923630

2c Sponsor's telephone number
360-905-7972

2d Business code (see instructions)
517000

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	Filed with authorized/valid electronic signature.	01/25/2013	MARINA PEARSON
	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

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

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

5	Total number of participants at the beginning of the plan year	**5**	48328
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**	13980
b	Retired or separated participants receiving benefits	**6b**	18943
c	Other retired or separated participants entitled to future benefits	**6c**	12681
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	45604
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	2224
f	Total. Add lines **6d** and **6e**	**6f**	47828
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**	559
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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)	X	Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)	X	Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

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)	X	**R** (Retirement Plan Information)
(2)		**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	X	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	X		**H** (Financial Information)
(2)			**I** (Financial Information – Small Plan)
(3)	X	2	**A** (Insurance Information)
(4)	X		**C** (Service Provider Information)
(5)	X		**D** (DFE/Participating Plan Information)
(6)			**G** (Financial Transaction Schedules)

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

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.

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	120	01/01/2009	12/31/2009

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	

(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	

(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	710797
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	836157
c	Additions: (1) Contributions deposited during the year	7c(1)	61567		
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)	28648		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6) Total additions			7c(6)	90215
d	Total of balance and additions (add **b** and **c(6)**)			7d	926372
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	208428		
	(2) Administration charge made by carrier	7e(2)	7147		
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	215575
f	Balance at the end of the current year (subtract **e(5)** from **d**)			7f	710797

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 A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

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.

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	92	01/01/2009	12/31/2009

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	

(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	

(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	325708
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	365547
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)	35943		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)	1775		
	▶ REALIZED GAINS & LOSSES				
	(6) Total additions			7c(6)	37718
d	Total of balance and additions (add **b** and **c(6)**)			7d	403265
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	16487		
	(2) Administration charge made by carrier	7e(2)	10797		
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)	50273		
	▶ DIVIDEND				
	(5) Total deductions			7e(5)	77557
f	Balance at the end of the current year (subtract **e(5)** from **d**)			7f	325708

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

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

▶ **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
EMBARQ RETIREMENT PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
EMBARQ CORPORATION

D Employer Identification Number (EIN)
20-2923630

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1	Enter the valuation date: Month 01 Day 01 Year 2009			
2	Assets:			
a	Market value	**2a**		2536179982
b	Actuarial value	**2b**		2789797980
3	Funding target/participant count breakdown		**(1)** Number of participants	**(2)** Funding Target
a	For retired participants and beneficiaries receiving payment	**3a**	20515	1811856290
b	For terminated vested participants	**3b**	11991	256181762
c	For active participants:			
	(1) Non-vested benefits	**3c(1)**		30320167
	(2) Vested benefits	**3c(2)**		794126038
	(3) Total active	**3c(3)**	15976	824446205
d	Total	**3d**	48482	2892484257
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**		8.17 %
6	Target normal cost	**6**		46858587

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

10/11/2010
Signature of actuary — Date

DENISE PATTERSON
Type or print name of actuary

08-04167
Most recent enrollment number

TOWERS WATSON DELAWARE INC.
Firm name

312-525-2500
Telephone number (including area code)

191 NORTH WACKER DRIVE
CHICAGO, IL 60606
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 [ ]

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)	579217933	0
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	0	0
9	Amount remaining (Item 7 minus item 8)	579217933	0
10	Interest on item 9 using prior year's actual return of -27.47 %	-159111166	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Excess contributions (Item 38 from prior year)		136422303
b	Interest on (a) using prior year's effective rate of 6.11 %		8335403
c	Total available at beginning of current plan year to add to prefunding balance		144757706
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)	420106767	0

Part III Funding percentages

14	Funding target attainment percentage	14	81.92 %
15	Adjusted funding target attainment percentage	15	96.44 %
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	100.69 %
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	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
03/01/2010	300000000	0			
			Totals ► 18(b)	300000000	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	273734762

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] 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

21 Discount rate:

a Segment rates:

1st segment: %	2nd segment: %	3rd segment: %	[X] N/A, full yield curve used

b Applicable month (enter code) — **21b**: 3

22 Weighted average retirement age — **22**: 64

23 Mortality table(s) (see instructions) [ ] Prescribed - combined [X] 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. [X] Yes [ ] No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. [X] Yes [ ] No

26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. [X] 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**	46858587

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
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**	46858587

		Carryover balance	Prefunding balance	Total balance
35	Balances used to offset funding requirement	46858587	0	46858587

36	Additional cash requirement (item 34 minus item 35)	**36**	0
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c)	**37**	273734762
38	Interest-adjusted excess contributions for current year (see instructions)	**38**	226876175
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)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**2009** **This Form is Open to Public Inspection.**

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

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).. . . . . [X] 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)

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	3143408	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

(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	INVESTMENT MGR	1892547	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COMMON SENSE

93-1228622

(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	INVESTMENT MGR	1555386	Yes [ ] No [X]	Yes [ ] No [ ]		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	1500918	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PACIFIC ALT ASSET MGMT PAAMCO

38-3713535

(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	INVESTMENT MGR	1405248	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RREEF AMERICAN FUND

58-2364503

(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	INVESTMENT MGR	782160	Yes [ ] No [X]	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	INVESTMENT MGR	49567	Yes [ ] No [X]	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	INVESTMENT MGR	48625	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MAYER HOFFMAN MCCANN PC

43-1947695

(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?
10	AUDITOR	9275	Yes [ ] No [X]	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	INVESTMENT MGR	739894	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GRANTHAM MAYO VAN OTTERLOO & CO GMO

04-2691242

(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	INVESTMENT MGR	711881	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	INVESTMENT MGR	690428	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	INVESTMENT MGR	589154	Yes [ ] No [X]	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	INVESTMENT MGR	501208	Yes [ ] No [X]	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	INVESTMENT MGR	368905	Yes [ ] No [X]	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	INVESTMENT MGR	337210	Yes [ ] No [X]	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	INVESTMENT MGR	322925	Yes [ ] No [X]	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	INVESTMENT MGR	308783	Yes [ ] No [X]	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	INVESTMENT MGR	261955	Yes [ ] No [X]	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	INVESTMENT MGR	251160	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

EMBARQ CORPORATION

20-2923630

(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?
15	PLAN SPONSOR	225332	Yes [ ] No [X]	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	INVESTMENT MGR	216427	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	INVESTMENT MGR	203075	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARTISAN PARTNERS

39-1807188

(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	INVESTMENT MGR	156117	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	INVESTMENT MGR	142251	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EARNEST 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	INVESTMENT MGR	122181	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

VEF ADVISORS

58-2241323

(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	INVESTMENT MGR	95045	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAPITAL GUARDIAN

95-2553868

(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	INVESTMENT MGR	93306	Yes [ ] No [X]	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	INVESTMENT MGR	75821	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

UTZ, MILLER, KUHN & EICHMAN LLC

20-1962620

(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?
29	LEGAL	69192	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

TCW

865 SOUTH FIGUEROA STREET
SUITE 1800
LOS ANGELES, CA 90017

(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	INVESTMENT MGR	66409	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DIMENSIONAL FUND ADVISORS DFA

22-2370029

(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	INVESTMENT MGR	65777	Yes [ ] No [X]	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	INVESTMENT MGR	59528	Yes [ ] No [X]	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

(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

(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

(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

(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

(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:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan 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

2009

This Form is Open to Public Inspection.

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

A Name of plan
EMBARQ RETIREMENT PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
EMBARQ CORPORATION

D Employer Identification Number (EIN)
20-2923630

Part I **Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)**
(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: NTGI COLLECTIVE ST INVESTMENT

b Name of sponsor of entity listed in (a): NORTHERN TRUST GLOBAL INVESTMENTS

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)
45-6138589-084	C	61939075

a Name of MTIA, CCT, PSA, or 103-12 IE: CF PRUDENTIAL PRISA I

b Name of sponsor of entity listed in (a): PRUDENTIAL

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)
22-1211670-038	P	61239155

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)

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

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

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

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)	150000000	300000000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	290384066	78764853
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	133810444	76966833
(2) U.S. Government securities	1c(2)	346675778	42630429
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	403750748	423097274
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	2658240	5418621
(B) Common	1c(4)(B)	875290082	1134212685
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)	262162656	100119258
(7) Loans (other than to participants)	1c(7)	186373631	284655964
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		61939075
(10) Value of interest in pooled separate accounts	1c(10)		61239155
(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
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		1036505
(15) Other	1c(15)	538811420	712155469

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(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	3189917065	3419911840
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	648494789	316051496
k	Total liabilities (add all amounts in lines 1g through1j)	1k	648494789	316051496
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	2541422276	3103860344

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)	300000000	
	(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)		300000000
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	585039	
	(B) U.S. Government securities	2b(1)(B)	5336906	
	(C) Corporate debt instruments	2b(1)(C)	32092708	
	(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)		38014653
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	90957	
	(B) Common stock	2b(2)(B)	20611076	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	6774798	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		27476831
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	14004563207	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	13953117178	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		51446029

		(a) Amount	(b) Total
2b (5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	398961147	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		398961147
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-12686867
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-36714326
(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)		23225435
c Other income	2c		11594582
d Total income. Add all **income** amounts in column (b) and enter total	2d		801317484
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	217215574	
(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)		217215574
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)	4973851	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	12112974	
(4) Other	2i(4)	4577017	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		21663842
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		238879416
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		562438068
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) [X] Disclaimer (4) [ ] Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [X] 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.)	4a		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.)	4b		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.)	4c		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.)	4d		X	
e	Was this plan covered by a fidelity bond?	4e	X		25000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		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?	4g		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?	4h		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.)	4i	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.)	4j	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?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		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.	4n			

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)

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

2009

This Form is Open to Public Inspection.

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

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 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** 0

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): 36-1561860

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** 66

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section of 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**

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):

---

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: 57.0% Investment-Grade Debt: 18.0% High-Yield Debt: 8.0% Real Estate: 3.0% Other: 14.0%

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, 2009 and 2008

EMBARQ RETIREMENT PENSION PLAN
Financial Statements for the Years Ended December 31, 2009 and 2008

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INDEPENDENT AUDITORS' REPORT

The Plan Administrator of
Embarq Retirement Pension Plan
Overland Park, Kansas

We were engaged to audit the statements of net assets available for benefits of the Embarq Retirement Pension Plan (the "Plan") as of December 31, 2009 and 2008, and the 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 of and for the year ended December 31, 2009. 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, 2009 and 2008 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 15, 2010

EMBARQ RETIREMENT PENSION PLAN
Statements of Net Assets Available for Benefits
As of December 31, 2009 and 2008

	2009	2008
	(In thousands)	
ASSETS		
Investments, at fair value:		
Common stocks, preferred stocks, equity funds and related securities	$ 1,156,157	$ 877,948
U.S. corporate bonds and related securities	534,093	403,751
U.S. government bonds, municipal bonds and related securities	42,630	346,676
Foreign bonds	142,673	46,791
Real estate	161,358	262,163
Cash and equivalents	149,060	133,810
Hedge funds	273,227	247,791
Securities loaned to third parties	284,656	186,374
Collateral on securities loaned to third parties	293,916	189,219
Other	3,377	41,290
Total investments	3,041,147	2,735,813
Other assets:		
Unsettled securities sales	66,954	269,581
Contributions receivable from Embarq	300,000	150,000
Prepaid benefit payments	-	13,720
Reimbursements due from Sprint Nextel	-	11,897
Accrued investment income and other receivables	11,811	8,906
Total other assets	378,765	454,104
TOTAL ASSETS	3,419,912	3,189,917
LIABILITIES		
Unsettled securities purchases	18,415	431,061
Obligation to return collateral on securities loaned to third parties	293,916	189,219
Accrued investment, administrative expenses and other liabilities	3,721	28,215
TOTAL LIABILITIES	316,052	648,495
NET ASSETS AVAILABLE FOR BENEFITS	$ 3,103,860	$ 2,541,422

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, 2009 and 2008

	2009	2008
	(In thousands)	
ADDITIONS		
Net investment income:		
Net realized and unrealized appreciation (depreciation) in the fair value of investments	$ 424,231	$ (1,003,913)
Interest	44,683	51,725
Dividends	20,809	19,808
Real estate income	5,217	5,751
Other income	6,377	15,641
Total investment income (reduction)	501,317	(910,988)
Less - investment expenses	(12,113)	(12,052)
Net investment income (reduction)	489,204	(923,040)
Employer contribution	300,000	150,000
TOTAL ADDITIONS (REDUCTIONS)	789,204	(773,040)
DEDUCTIONS		
Benefit payments	217,216	196,034
Administrative expenses	9,550	5,957
TOTAL DEDUCTIONS	226,766	201,991
NET INCREASE (DECREASE) BEFORE PLAN TRANSFERS	562,438	(975,031)
PLAN TRANSFERS		
Assets transferred from the Sprint Plan	-	11,897
NET INCREASE (DECREASE)	562,438	(963,134)
NET ASSETS AVAILABLE FOR BENEFITS		
Beginning of year	2,541,422	3,504,556
End of year	$ 3,103,860	$ 2,541,422

See accompanying notes to financial statements.

EMBARQ RETIREMENT PENSION PLAN
Statements of Accumulated Plan Benefits
As of December 31, 2009 and 2008

	2009	2008
	(In thousands)	
Vested benefits:		
Participants currently receiving benefits	$ 1,870,086	$ 1,791,008
Other participants	977,208	982,402
Total vested benefits	2,847,294	2,773,410
Non-vested benefits	31,602	31,574
Actuarial present value of accumulated plan benefits	$ 2,878,896	$ 2,804,984

See accompanying notes to financial statements.

EMBARQ RETIREMENT PENSION PLAN
Statements of Changes in Accumulated Plan Benefits
For the years ended December 31, 2009 and 2008

	2009	2008
	(In thousands)	
Actuarial present value of accumulated plan benefits at:		
Beginning of year	$ 2,804,984	$ 2,578,604
Increase/(decrease) during the year attributable to:		
Decrease in the discount period	232,110	213,860
Actual benefits paid	(217,216)	(196,034)
Benefits accumulated and actuarial gains/losses	54,394	75,643
Assumption changes	4,600	125,217
Plan amendments and other	24	7,694
Net increase	73,912	226,380
Actuarial present value of accumulated plan benefits at end of year	$ 2,878,896	$ 2,804,984

See accompanying notes to financial statements.

EMBARQ RETIREMENT PENSION PLAN
Notes to Financial Statements
December 31, 2009 and 2008

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.

Assets from the pre-spin-off Sprint Plan were allocated between the Plan and the Sprint Plan to support and pay benefits accrued by eligible Plan participants in the respective plans, using a method consistent with ERISA Section 4044. The asset transfer was in accordance with Section 414(l) of the Code, Treasury Regulation Section 1.414(l)-1, and Section 208 of ERISA. Approximately $3.1 billion of the May 17, 2006 fair value of the Sprint Plan assets was transferred, pending final true-up, from the Sprint Plan to the Plan during 2006. In September 2008, a true-up of approximately $5.4 million was received by the Plan.

On July 1, 2009, Embarq and CenturyLink, Inc. ("CenturyLink", formerly CenturyTel, Inc. ("CenturyTel"), a Louisiana corporation, completed a merger transaction whereby a wholly owned subsidiary of CenturyTel merged with and into Embarq. As a result of the merger, Embarq became a wholly-owned subsidiary of CenturyTel 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.

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.

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, 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 (depreciation) 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, 2009 and 2008 were as follows:

Mortality	2009:	RP-2000 combined Healthy Mortality Tables (with projected mortality improvements to 2010).
	2008:	RP-2000 combined Healthy Mortality Tables (with projected mortality improvements to 2009).
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.

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.

Reclassification

Certain prior-year amounts have been reclassified to conform to the current-year presentation. These reclassifications had no effect on net assets available for benefits.

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 2009 plan year, the Company made a discretionary contribution of approximately $300 million in April 2010. For the 2008 plan year, the Company made discretionary contributions of $15 million in April 2009, $20 million in May 2009, $15 million in July 2009 and $100 million in September 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, 2009 and 2008, and net appreciation (depreciation) in fair value of investments, interest, dividends, other investment income and investment expenses for the years ended December 31, 2009 and 2008, 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, 2009 and 2008:

	2009	2008
	(In thousands)	
Newport Vision LLC	N/A	$ 128,558
GMO ERISA Pool	N/A	200,369

For the years ended December 31, 2009 and 2008, 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:

	2009	2008
	(In thousands)	
Common stocks, preferred stocks, equity funds and related securities	$ 362,122	$ (736,633)
U.S. corporate bonds and related securities	9,970	(107,091)
U.S. government, municipal and related securities	58,679	24,205
Foreign bonds	16,893	(6,888)
Real estate	(103,001)	(79,609)
Hedge funds	21,366	(35,519)
Derivatives	53,438	(88,212)
Options	4,109	11,204
Swaps	(2,737)	37,272
Other	3,392	(22,642)
Total	$ 424,231	$ (1,003,913)

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, 2009 and 2008. 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, 2009 and 2008, the total face value of these contracts was $873.9 million and $231.1 million.

Options contracts: As of December 31, 2009 and 2008, the total fair value of these contracts was $(150) thousand and $169 thousand.

Interest rate swap agreements: As of December 31, 2009 and 2008, the total net notional value of these agreements was $194.4 million and $310.9 million with a total market value of $(0.2) million and $31.1 million, respectively.

Swaptions contracts: As of December 31, 2009 and 2008, the total net notional value of these agreements was $(122.0) million and $251.2 million with a total market value of $(0.7) million and $4.8 million, respectively.

Credit Default Swaps: As of December 31, 2009 and 2008, the total net notional value of these agreements was $133.3 million and $155.8 million with a total market value of these same agreements of $(31) thousand and $5.9 million, respectively.

Forward Rate Agreements: As of December 31, 2009 and 2008, the total net notional value of these agreements was $5.0 million and $29.2 million with a total market value of $35 thousand and $(4.1) million, respectively.

Spread Locks: The Trust did not contain this type of investment as of December 31, 2009. The total net notional value of these agreements as of December 31, 2008 was $37.2 million holding a market value of $145 thousand.

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.

The fair value of securities loaned by the plan at December 31, 2009 and 2008 was approximately $285 million and $186 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 2009 was approximately $0.9 million, net of Northern Trust fees of approximately $0.2 million and was approximately $2.2 million, net of Northern Trust fees of approximately $0.4 million in 2008.

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, 2009, the following valuation techniques were used to measure fair value. There were no changes to these methodologies during 2009:

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.

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

	Level 1	Level 2	Level 3	Total
		(In thousands)		
Common stock*				
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	-	-	145,866
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 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 12/31/09 as follows:

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

The following table presents the hierarchy levels for Embarq's defined benefit pension plans' investments as of December 31, 2008:

	Level 1	Level 2	Level 3	Total
		(In thousands)		
Common stock*				
Basic materials	$ 87,166	$ -	$ -	$ 87,166
Conglomerates	552	-	-	552
Consumer goods	215,877	-	-	215,877
Financial	127,818	275,989	-	403,807
Healthcare	16,779	-	-	16,779
Industrial goods	72,178	-	-	72,178
Services	70,388	-	-	70,388
Technology	118,594	-	-	118,594
Utilities	20,552	-	-	20,552
Total	729,904	275,989	-	1,005,893
U.S. corporate bonds*				
Basic materials	-	177,068	-	177,068
Conglomerates	-	6,248	-	6,248
Consumer goods	-	16,669	-	16,669
Financial	-	86,160	15,434	101,594
Healthcare	-	10,667	-	10,667
Industrial goods	-	9,255	-	9,255
Services	-	49,438	1,285	50,723
Technology	-	27,930	-	27,930
Utilities		1,203	1,536	2,739
Total	-	384,638	18,255	402,893
U.S. government, municipal and related securities*	-	357,429	595	358,024
Foreign bonds	-	46,791	-	46,791
Real estate funds	-	95,860	166,303	262,163
Hedge funds	-	119,233	128,558	247,791
Cash and equivalents	132,281	1,529	-	133,810
Collateral on securities loaned to third parties	189,219	-	-	189,219
Other assets	4,830	79,509	4,890	89,229
Total	$ 1,056,234	$ 1,360,978	$ 318,601	$ 2,735,813

* Includes Securities Loaned to Third Parties at 12/31/08 as follows:

Common stock	$ 132,899
U.S. corporate bonds	42,127
U.S. government bonds, municipal bonds and related securities	11,348

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

	Real Estate	Hedge Equity	Other	Total
		(In thousands)		
January 1, 2008	$ 218,545	$ 163,437	$ 39,552	$ 421,534
Realized gain (loss) on investments, net	118	-	(985)	(867)
Unrealized gain (loss) on investments, net	(58,690)	(34,879)	(10,059)	(103,628)
Purchases and sales, net	6,330	-	(4,768)	1,562
December 31, 2008	166,303	128,558	23,740	318,601
Transfer in (out)	95,860	-	(22,158)	73,702
Realized gain (loss) on investments, net	(103)	2,961	-	2,858
Unrealized gain (loss) on investments, net	(102,898)	18,405	(183)	(84,676)
Purchases and sales, net	2,196	9,962	600	12,758
December 31, 2009	$ 161,358	$ 159,886	$ 1,999	$ 323,243

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 2009 and 2008 financial statements and supplemental schedules is complete and accurate with respect to investments:

- Investments at fair value
- Net appreciation (depreciation) 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.

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.

11. PROHIBITED TRANSACTIONS

In March 2008, Embarq became aware of transactions that involved the inadvertent receipt of funds by plan sponsors from the assets of the Plan and the Sprint Plan. These transactions, which began in 2002 and continued through March 2008, required repayments to the Plans' Trusts. For the period following the spin-off and through December 31, 2007, Embarq determined it was required to repay approximately $12 million to the Plan's Trust. This amount and an additional $1.6 million related to the three months ended March 31, 2008, were repaid to the Plan's Trust in May 2008.

As of December 31, 2008, Sprint Nextel's Employee Benefits Committee had not confirmed its intentions related to the ultimate disposition of the pre-spin-off amount related to these prohibited transactions. However, in May and June 2009, the Trust received payments totaling approximately $12 million from the Sprint Plan's investment trust as repayment to the Plan, though these payments were not necessarily a final resolution of this matter. This amount is reflected in the accompanying 2008 Statement of Net Assets as Reimbursement due from Sprint Nextel and in the 2008 Statement of Changes in Net Assets as Assets transferred from the Sprint Plan.

12. 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 discussions with the Department of Labor's representative, the Company does not believe the audit will result in a material adverse outcome.

13. 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.

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, 2009 until October 15, 2010, 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, 2009

EIN: 20-2923630 Plan No. 001
Form 5500, Schedule H, Part IV, Line 4i

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	42,095.52	42,095.52	42,095.52
BRL - Brazilian real	0.06	0.06	0.06
CAD - Canadian dollar	1,611.57	1,611.57	1,611.57
CHF - Swiss franc	172,927.18	172,927.18	172,927.18
DKK - Danish krone	41,879.90	41,879.90	41,879.90
EUR - Euro	-106,171.77	-106,171.77	-106,171.77
GBP - British pound sterling	152,147.05	152,147.05	152,147.05
HKD - Hong Kong dollar	269,207.07	269,207.07	269,207.07
JPY - Japanese yen	237,660.97	237,660.97	237,660.97
MXN - Mexican peso	109.44	109.44	109.44
NOK - Norwegian krone	36,489.44	36,489.44	36,489.44
SEK - Swedish krona	706.71	706.71	706.71
SGD - Singapore dollar	5,993.29	5,993.29	5,993.29
USD - United States dollar	16,310,463.50	16,310,463.50	16,310,463.50
Total - all currencies		**17,165,119.93**	**17,165,119.93**
Total Non-Interest Bearing Cash - USD		**17,165,119.93**	**17,165,119.93**
Receivables - Other - USD			
Pending foreign exchange purchases: Australian dollar	0.00	2,520,695.84	2,444,489.42
Pending foreign exchange purchases: Brazilian real	0.00	1,767,789.24	1,939,017.04
Pending foreign exchange purchases: Canadian dollar	0.00	1,181,232.32	1,199,312.79
Pending foreign exchange purchases: Swiss franc	0.00	62,830.95	62,970.62
Pending foreign exchange purchases: Chinese yuan renminbi	0.00	2,351,302.58	2,328,677.00
Pending foreign exchange purchases: Danish krone	0.00	9,814.70	9,808.44
Pending foreign exchange purchases: Euro	0.00	992,002.56	991,199.41
Pending foreign exchange purchases: British pound sterling	0.00	1,825,633.95	1,842,544.72
Pending foreign exchange purchases: Hong Kong dollar	0.00	56,114.51	56,118.17

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending foreign exchange purchases: Indonesian rupiah	0.00	1,150,000.00	1,192,094.87
Pending foreign exchange purchases: Japanese yen	0.00	972,133.50	936,811.38
Pending foreign exchange purchases: South Korean won	0.00	2,265,705.37	2,291,658.68
Pending foreign exchange purchases: Mexican peso	0.00	126,600.87	127,780.81
Pending foreign exchange purchases: Singapore dollar	0.00	944,552.23	933,495.99
Pending foreign exchange purchases: United States dollar	0.00	14,126,589.23	14,126,589.23
Total - all currencies		**30,352,997.85**	**30,482,568.57**
Pending trade sales: United States dollar	0.00	2,208,837.79	2,208,837.79
Total - all currencies		**2,208,837.79**	**2,208,837.79**
Pending trade sales: Danish krone	0.00	63,477.41	63,448.03
Pending trade sales: Hong Kong dollar	0.00	209,169.86	209,218.36
Pending trade sales: United States dollar	0.00	94,498,468.85	94,498,468.85
Total - all currencies		**94,771,116.12**	**94,771,135.24**
Total Receivables - Other - USD		**127,332,951.76**	**127,462,541.60**
Interest Bearing Cash - USD			
AUD - Australian dollar	3,597.40	3,597.40	3,597.40
CAD - Canadian dollar	39,109.08	39,109.08	39,109.08
EUR - Euro	1,218,102.81	1,218,102.81	1,218,102.81
GBP - British pound sterling	985,058.44	985,058.44	985,058.44

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Interest Bearing Cash - USD			
MXN - Mexican peso	12,102.28	12,102.28	12,102.28
USD - United States dollar	18,282,189.47	18,282,189.47	18,282,189.47
Total - all currencies		**20,540,159.48**	**20,540,159.48**
Total Interest Bearing Cash - USD		**20,540,159.48**	**20,540,159.48**
U.S. Government Securities			
Mexico - USD			
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG CUSIP: 706451BG5	2,600,000.00	2,444,000.00	2,475,592.60
Total Mexico - USD		**2,444,000.00**	**2,475,592.60**
United States - USD			
DTD 00259 3.125% DUE 10-31-2016 REG SEDOL: B539VR2	600,000.00	613,734.38	592,453.20
FEDERAL HOME LN BK CONS DISC NTS 01-13-2010 SEDOL: B548TX0	1,000,000.00	999,968.89	999,995.00
FEDERAL HOME LN BK CONS DISC NTS 02-05-2010 CUSIP: 313385SS6	5,400,000.00	5,398,663.50	5,399,854.20
FHLB DISC NT 01-04-2010 CUSIP: 313385RJ7	12,500,000.00	12,496,366.32	12,500,000.00
FHLB DISC NT 01-22-2010 CUSIP: 313385SC1	11,000,000.00	10,999,098.62	10,999,890.00
FHLB PREASSIGN 00358 4.875 05-17-2017 CUSIP: 3133XKQX6	1,000,000.00	1,100,091.00	1,069,305.00
FHLMC DISC NT 01-04-2010 CUSIP: 313397RJ2	5,200,000.00	5,198,792.44	5,200,000.00
FHLMC GOLD POOL W3-0008 7.645 05-01-2025 CUSIP: 3128HJAH9	1,230,533.11	1,231,302.18	1,328,175.91
FHLMC MULTICLASS SER T-015 6.96 11-25-2028 CUSIP: 3133THRS8	1,766,734.51	1,810,350.39	1,841,394.94
FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044 CUSIP: 31395A3J2	1,582,327.45	1,600,074.50	1,507,049.80

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG CUSIP: 31395HHV5	649,623.40	652,557.18	619,994.73
FHLMC MULTICLASS SER 3203 CL ZW 5 11-15-2035 CUSIP: 31397ARN5	5,314,281.36	4,702,978.26	5,197,542.54
FHLMC MULTICLASS SER 3204 CL ZM 5 08-15-2034 CUSIP: 31397AL50	4,251,425.11	3,722,508.67	4,119,601.17
FHLMC MULTICLASS SER 3346 CL FA 02-15-2019 CUSIP: 31397JTZ7	1,856,019.83	1,855,584.81	1,856,712.13
** FHLMC PREASSIGN 00049 3.75 03-27-2019 CUSIP: 3137EACA5	1,000,000.00	988,752.25	980,421.00
FNMA POOL #AD0166 4.874% DUE 08-01-2019 BEO CUSIP: 31418MFG2	946,490.01	989,969.40	996,739.16
FNMA POOL #AD0342 4.639% DUE 10-01-2019 BEO CUSIP: 31418MLY6	948,167.96	981,501.99	957,583.26
FNMA POOL #110020 ADJ RT DUE 06-01-2014 REG CUSIP: 313638DZ8	196,765.46	201,254.15	197,046.83
FNMA POOL #357844 6% 07-01-2035 BEO CUSIP: 31376KP59	930,929.25	931,365.61	990,564.57
FNMA POOL #386375 4.79% 08-01-2028 BEO CUSIP: 31377TFQ4	775,741.49	777,438.42	766,013.69
FNMA POOL #398776 7% DUE 05-01-2011 REG CUSIP: 31378G6M0	373.02	389.39	382.91
FNMA POOL #463118 5.25% 08-01-2029 BEO CUSIP: 31381KPB9	776,838.75	795,288.67	788,802.06
FNMA POOL #463403 5.67% 09-01-2024 BEO CUSIP: 31381KX87	798,110.94	837,268.26	836,651.71
FNMA POOL #594742 8% DUE 07-01-2031 REG CUSIP: 31387UWB3	105,778.48	111,397.98	121,283.49
FNMA POOL #745275 5% DUE 02-01-2036 REG CUSIP: 31403C6L0	691,046.52	711,777.92	710,518.13
FNMA POOL #869090 6% 05-01-2036 BEO CUSIP: 31409ERK9	1,133,810.39	1,128,141.35	1,204,322.05
FNMA POOL #906058 5.5% DUE 01-01-2037 REG CUSIP: 31411ETP2	1,412,808.56	1,403,316.27	1,481,612.33
FNMA POOL #906600 5.5% DUE 12-01-2036 REG CUSIP: 31411FGH1	157,317.09	161,299.17	164,978.43

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #908884 5.5% DUE 02-01-2037 REG CUSIP: 31411HXM7	390,584.70	401,508.86	409,301.52
FNMA POOL #911400 5.5% 03-01-2037 BEO CUSIP: 31411LRV5	435,373.75	450,203.66	456,236.86
FNMA POOL #931707 4.5% 08-01-2039 BEO CUSIP: 31412QDL0	954,205.84	964,046.09	956,534.10
FNMA POOL #942165 6% DUE 07-01-2037 REG CUSIP: 31413DFE2	865,964.07	914,133.33	918,597.36
FNMA POOL #958830 4.64% 06-01-2019 BEO CUSIP: 31413XVX8	794,841.84	805,398.34	803,203.57
FNMA POOL #983594 5% 05-01-2038 BEO CUSIP: 31415LUT2	852,844.82	834,855.11	876,161.59
FNMA REMIC SER 2005-57 CL-PA 5.5 05-25-2027 CUSIP: 31394EPS1	81,828.77	81,742.46	82,765.05
FNMA REMIC TRUST 2007-114 A6 FLT 10-27-2037 SEDOL: B2PDLG0	700,000.00	665,875.00	692,167.00
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB CUSIP: 01F050627	-15,000,000.00	-15,367,968.75	-15,335,160.00
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES FEBRUARY SEDOL: 2337803	-6,000,000.00	-6,290,625.00	-6,259,686.00
FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS SETTLES JAN SEDOL: 2186748	-10,000,000.00	-10,554,101.56	-10,467,190.00
** GEN ELEC CAP CRP MED TRM SR NTS FDIC GTDTRNCHE # TR 00003 3 DUE 12-09-11 CUSIP: 36967HAD9	1,000,000.00	1,036,500.00	1,030,822.00
GNMA POOL #003786 5.5% 11-20-2035 BEO CUSIP: 36202EF38	872,234.27	853,017.87	917,511.95
GNMA POOL #004058 5% 12-20-2037 BEO CUSIP: 36202EQK8	1,112,990.33	1,109,512.23	1,145,979.36
GNMA POOL #004309 5.5% 12-20-2038 BEO CUSIP: 36202EYE3	741,919.11	771,827.72	771,284.26
GNMA POOL #004391 5% 03-20-2039 BEO CUSIP: 36202E2Y4	866,577.28	889,324.94	884,420.10
GNMA POOL #004441 5% 05-20-2039 BEO CUSIP: 36202E5A3	810,206.58	838,057.42	826,888.73
GNMA POOL #004554 5% 10-20-2039 BEO CUSIP: 36202FBX3	972,580.11	1,005,100.76	992,605.53

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
GNMA REMIC TR 2002-35 CL C VAR RATE 10-16-2023 CUSIP: 38373MBY5	17,511.89	18,150.83	17,573.70
GNMA 2004-050 REMIC PASSTHRU CTF CL B 04-16-2026 CUSIP: 38374GR87	3,576,882.49	3,627,461.84	3,684,972.30
GNMAII POOL #003403 5.5% DUE 06-20-2033 REG CUSIP: 36202DX89	430,396.56	427,168.58	453,784.30
GNMAII POOL #003807 SER 2036 5.5% DUE 01-20-2036 REG CUSIP: 36202EGQ6	1,084,052.40	1,139,440.77	1,138,764.52
** GNMAII POOL #003841 SER 2036 5.5% DUE 04-20-2036 REG CUSIP: 36202EHS1	1,257,772.03	1,253,054.89	1,321,254.30
GNMAII POOL #008121 SER 2023 ADJ RT 01-20-2023 CUSIP: 36202KAW5	249,860.15	249,260.80	256,928.69
GNMAII POOL #008746 SER 2025 VAR DUE 11-20-2025 REG CUSIP: 36202KWF8	83,468.79	84,799.13	85,299.76
GNMAII POOL #008869 SER 2021 ADJ RT 11-20-2021 CUSIP: 36202K2A2	104,175.79	106,112.79	106,369.73
GNMAII POOL #080032 SER 2027 ADJ RT 01-20-2027 CUSIP: 36225CBA3	163,759.67	166,702.43	168,783.82
GNMAII POOL #080092 SER 2027 4.625% DUE 07-20-2027 REG CUSIP: 36225CC61	146,465.53	149,787.36	149,769.79
MORGAN STANLEY FDIC GTD TLGP NT 1.95% DUE 06-20-2012 REG CUSIP: 61757UAH3	1,250,000.00	1,272,785.00	1,261,570.00
PETRODRILL 4 LTD 4.24 DUE 01-15-2016/01-14-2016 REG CUSIP: 71646XAA6	1,137,539.36	1,083,369.74	1,180,037.83
REINAUER MARITIME CO LLC US GOVT GTD SHIP FING BD 5.875 DUE 11-30-2026 REG CUSIP: 759330AA1	1,504,000.00	1,557,677.76	1,637,374.72
SMALL BUSINESS ADM GTD DEV PARTN CTF DEB SER 04-20D 4.77 DUE 04-01-24 CUSIP: 83162CNR0	1,488,510.73	1,564,234.77	1,548,104.74
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2003-20L CL1 4.89 DUE 12-01-2023 REG CUSIP: 83162CNK5	1,514,894.66	1,480,881.40	1,596,320.24
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20E CL-1 4.84 05-01-2025 REG CUSIP: 83162CPN7	1,405,649.91	1,405,649.91	1,465,371.75
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SERIES 2005-20D CL-1 4.9 04-25-2025 REG CUSIP: 83162CPL1	1,501,380.59	1,502,187.33	1,568,942.71
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20 E PARTN CTF 5.18 DUE 05-01-24 CUSIP: 83162CNT6	1,765,421.40	1,789,281.28	1,850,391.13

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20 I PARTN CTF .0001 09-01-2024 REG CUSIP: 83162CPA5	694,252.62	691,432.23	724,182.54
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20K PARTN CTF 4.88 11-01-2024 REG CUSIP: 83162CPD9	935,200.53	891,059.07	976,079.08
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2005-20G 4.75 DUE 7-1-25 REG CUSIP: 83162CPR8	1,424,723.15	1,424,723.15	1,487,496.45
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2005-20L 5.39 DUE 12-01-2025 REG CUSIP: 83162CPY3	767,175.38	803,616.21	813,441.42
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2006-20F PARTN CTF 5.82 06-01-2026 REG CUSIP: 83162CQH9	1,039,813.47	1,119,749.14	1,115,069.97
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2009-20D PARTN CTF 4.31 01 APR 2029 CUSIP: 83162CSL8	923,039.46	939,377.26	935,158.96
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2009-20F PARTN CTF 4.95 06-01-29 CUSIP: 83162CSP9	931,569.06	985,716.51	970,871.95
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.57 DUE 10-01-2027 REG CUSIP: 83162CRH8	1,953,285.50	1,952,791.72	2,100,387.43
TENNESSEE VALLEY AUTH TENNESSEE VALLEY AUTHORITY 4.65 4.65% DUE 06-15-2035 REG CUSIP: 880591DX7	800,000.00	726,368.00	715,373.60
UNITED STATES TREAS BILLS 03-04-2010 DTD00489 SEDOL: B3ZYLP9	1,140,000.00	1,139,852.75	1,139,915.64
UNITED STATES TREAS BILLS 03-18-2010 T-BILL SEDOL: B42H501	3,000,000.00	2,999,696.67	2,999,697.00
UNITED STATES TREAS NTS DTD 11/30/09 2.75% DUE 11-30-2016 REG SEDOL: B4N8Q55	300,000.00	300,820.31	288,820.20
UNITED STATES TREAS NTS NT 1% DUE 07-31-2011 REG SEDOL: B3X5YH7	1,409,000.00	1,414,834.14	1,411,145.91
UNITED STATES TREAS NTS NT 1% DUE 10-31-2011 REG SEDOL: B51PQF5	1,292,000.00	1,299,149.99	1,290,837.20
UNITED STATES TREAS NTS T-NT 1% DUE 09-30-2011 REG SEDOL: B4L4N43	500,000.00	500,424.64	499,863.50
Total United States - USD		**77,877,258.85**	**80,091,286.10**
Total U.S. Government Securities		**80,321,258.85**	**82,566,878.70**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Canada - USD			
CDN NATL RY CO 6.375% DUE 11-15-2037 SEDOL: B27ZWG1	700,000.00	698,201.00	779,102.80
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL: B287YY8	700,000.00	696,955.00	739,235.70
TRANSCANADA 7.625% DUE 01-15-2039 SEDOL: B3KV7R9	2,300,000.00	2,351,271.00	2,832,696.10
Total Canada - USD		**3,746,427.00**	**4,351,034.60**
Finland - USD			
NOKIA CORP 6.625% DUE 05-15-2039 SEDOL: B40SLR5	1,500,000.00	1,473,090.00	1,630,753.50
Total Finland - USD		**1,473,090.00**	**1,630,753.50**
France - USD			
FRANCE TELECOM SA NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	3,200,000.00	4,243,853.00	4,258,604.80
PVTPL NT 144A 6.95% DUE 01-26-2039 BEO SEDOL: B3L9B69	4,100,000.00	4,314,635.00	4,848,979.80
PVTPL SFEF NT 144A 2.25 DUE 06-11-2012 BEO CUSIP: 833656AF8	2,200,000.00	2,193,290.00	2,224,109.80
Total France - USD		**10,751,778.00**	**11,331,694.40**
Germany - USD			
SIEMENS 6.125% DUE 08-17-2026 SEDOL: B1BS0H6	3,300,000.00	3,295,974.00	3,496,208.10
Total Germany - USD		**3,295,974.00**	**3,496,208.10**
Italy - USD			
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO SEDOL: B24HD12	1,300,000.00	1,296,555.00	1,437,382.70
Total Italy - USD		**1,296,555.00**	**1,437,382.70**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Luxembourg - USD			
COVIDIEN INTL FIN 6.55% DUE 10-15-2037 SEDOL: B3B18J7	1,000,000.00	995,600.00	1,119,064.00
Total Luxembourg - USD		**995,600.00**	**1,119,064.00**
Netherlands - USD			
RABOBANK NEDERLAND NV VAR RATE PERPETUALDUE 12-29-2049/06-30-2019 BEO SEDOL: B51XMQ2	800,000.00	884,000.00	975,403.20
Total Netherlands - USD		**884,000.00**	**975,403.20**
Spain - USD			
TELEFONICA 7.045% DUE 06-20-2036 SEDOL: B170DG6	4,300,000.00	4,601,208.00	4,910,165.70
Total Spain - USD		**4,601,208.00**	**4,910,165.70**
Switzerland - USD			
CR SUISSE 1ST BSTN 5% DUE 05-15-2013 SEDOL: B2R9MM9	900,000.00	898,011.00	959,791.50
UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018 SEDOL: B2R4ZC5	100,000.00	101,020.00	101,801.00
Total Switzerland - USD		**999,031.00**	**1,061,592.50**
United Kingdom - USD			
ASTRAZENECA PLC 6.45% DUE 09-15-2037 CUSIP: 046353AD0	4,000,000.00	3,983,120.00	4,505,172.00
BARCLAYS BK PLC PERP SUB HYBRID TIER I 144A DUE 09-29-2049 BEO CUSIP: 06739GAD1	600,000.00	631,392.00	546,000.00
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL: B2RDM21	2,000,000.00	1,993,880.00	2,215,752.00
PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO CUSIP: 06739FFU0	2,840,000.00	3,617,720.00	3,665,502.80
ROYAL BK SCOTLAND 1.5% DUE 03-30-2012 CUSIP: 78011CAG1	4,200,000.00	4,197,900.00	4,159,306.20
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1SBFX9	4,500,000.00	4,246,118.00	4,687,758.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United Kingdom - USD			
Total United Kingdom - USD		**18,670,130.00**	**19,779,491.00**
United States - EUR			
CITIGROUP INC 4.75%-FR EMTN 31/5/2017 EUR SEDOL: B1Y3WL6	300,000.00	286,947.31	375,526.46
CITIGROUP INC 4.75%-VAR 10/2/19 EUR1000 SEDOL: 2360014	500,000.00	467,118.24	630,147.26
MORGAN STANLEY FR MTN 04/2016 EUR1000 'G' SEDOL: B12SW80	300,000.00	389,745.67	385,811.47
Total United States - EUR		**1,143,811.22**	**1,391,485.19**
United States - USD			
ALLSTATE LIFE GL FDG SECD MED TRM TRANCHE # TR 00039 5.375 DUE 4-30-2013 CUSIP: 02003MBQ6	310,000.00	310,415.40	330,916.94
AMERICAN INTL GROUP INC NT 4.7% DUE 10-01-2010/09-30-2010 REG SEDOL: B1D4V57	100,000.00	61,500.00	99,928.60
AMERN AIRLS PASS 10.375% DUE 01-02-2021 SEDOL: B3Q6SS6	1,200,000.00	1,332,000.00	1,326,000.00
AMERN INTL GROUP FLTG RT .36125% DUE 10-18-2011 SEDOL: B1G56K7	2,800,000.00	2,495,500.00	2,531,547.20
AMERN INTL GROUP 8.25% DUE 08-15-2018 SEDOL: B3PCFD9	1,400,000.00	1,400,000.00	1,314,390.00
AMGEN INC SR NT 6.4% DUE 02-01-2039 REG SEDOL: B3L2H37	2,600,000.00	2,571,946.00	2,852,891.60
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO SEDOL: B0BFSH6	9,500,000.00	11,383,650.59	11,594,921.00
AT&T INC 6.5% DUE 09-01-2037 SEDOL: B247HT8	3,000,000.00	2,987,040.00	3,109,500.00
BARRICK INTL BK 6.35% DUE 10-15-2036 CUSIP: 06849AAB5	2,400,000.00	2,450,479.00	2,437,656.00
BEAR STEARNS COS 7.25% DUE 02-01-2018 SEDOL: B2PD9G6	300,000.00	299,178.00	344,355.90
BELLSOUTH CORP DEB 6.55 DUE 06-15-2034/06-29-2004 BEO SEDOL: B01NXV9	1,600,000.00	1,676,272.00	1,641,184.00
BELLSOUTH CORP 144A STEP UP 04-26-2021 04-26-2010 CUSIP: 079860AA0	400,000.00	408,712.00	405,040.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
BK AMER FDG CORP SR NT 7.375 DUE 05-15-2014 SEDOL: B4MNMQ4	10,300,000.00	10,242,835.00	11,687,554.20
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B1G7Y98	2,750,000.00	2,743,399.51	2,657,393.75
BURL NORTHN SANTA FE RY CO PASS TH 02-2 PASSTHRU CTF 5.14 01-15-2021 BEO CUSIP: 12189PAM4	1,732,550.80	1,730,454.41	1,835,585.59
CENTERPOINT ENERGY 4.345 DUE 08-15-2022 CUSIP: 15200NAC9	720,000.00	719,885.52	685,283.83
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG SEDOL: B4YDXD6	1,900,000.00	1,789,382.00	1,921,063.40
CITIGROUP INC CITIGROUP INC 5.875 DUE 05-29-2037 BEO SEDOL: B1XMDL1	2,500,000.00	1,893,202.00	2,202,962.50
CITIGROUP INC SUB NT 6.125% DUE 08-25-2036 BEO CUSIP: 172967DR9	2,800,000.00	2,953,916.00	2,401,263.20
CITIGROUP INC 6 DUE 08-15-2017 BEO SEDOL: B23YL54	1,900,000.00	1,757,195.00	1,899,272.30
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: 2955067	200,000.00	205,912.00	181,871.80
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B3Q88R1	3,600,000.00	3,623,700.00	4,063,129.20
CITIGROUP MTG LN TR 2007-AMC4 ASSET BACKED CTF A-2A 05-25-2037 REG CUSIP: 17313BAB7	125,721.93	125,721.93	110,807.54
CMO AMERICAN HOME MTG INVT TR 2005-3 MTGBKD NT CL II-A-2 DUE 09-25-2035 REG CUSIP: 02660TFY4	1,373,569.18	1,354,682.61	1,199,138.26
CMO BEAR STEARNS ALT-A TR 2006-8 MTG PASSTHRU CTF CL III-A-1 01-25-2037 REG CUSIP: 07387QAX8	683,935.24	479,609.59	459,670.14
CMO BEAR STEARNS ARM TR 2002-11 CL I-A-2DUE 02-25-2033/04-25-2006 BEO SEDOL: 2691435	31,104.72	31,732.96	29,153.46
CMO BEAR STEARNS ARM TR 2003-1 MTG PASSTHRU CTF CL V-A-1 DUE 04-25-2033 BEO CUSIP: 07384MTM4	627,212.88	639,763.42	579,048.58
CMO BEAR STEARNS COML MTG SECS TR 2007-PWR18 5.773 DUE 06-11-2050 REG CUSIP: 07401DBC4	300,000.00	301,644.09	261,795.60
CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO CUSIP: 17311QBK5	1,025,000.00	1,020,115.23	914,379.95
CMO CWMBS INC FOR FUTURE ISSUES SEE 12669F 2003-J12 CL A-1 ALT 6 11-25-33 CUSIP: 12669E4A1	266,897.05	273,402.66	261,309.03

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
CMO HSI AST SECURIZATION CORP TR 2007-WF1 DUE 05-25-2037 REG CUSIP: 40431RAB1	761,235.49	705,094.37	713,040.91
CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5.5 09-25-33 CUSIP: 55265KA33	821,178.11	832,469.31	834,906.57
CMO MELLON RESDNTL FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30 CUSIP: 585525ED6	212,167.55	170,993.79	178,364.38
CMO THORNBURG MTG SECS TR 2007-2 MTG BACKED NT CL A-2A DUE 06-25-2037 REG SEDOL: B1WLD19	619,228.30	570,947.84	601,632.31
CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG CUSIP: 9393357P4	75,227.47	51,248.71	55,280.00
CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG CUSIP: 93934EAA3	1,455,837.73	1,455,610.28	1,093,160.89
CMO WELLS FARGO MTG BACKED SECS 2004-EE TR SER 2004-EE CL-2A1 DUE 12-25-2034 REG CUSIP: 949779AB8	2,534,556.42	2,411,517.55	2,312,126.28
CMO WELLS FARGO MTG BACKED SECS 2004-U TR CL A-1 VAR RATE 10-25-2034 REG CUSIP: 949803AA8	301,844.14	251,662.55	268,669.66
COMWLTH EDISON CO 5.9% DUE 03-15-2036 CUSIP: 202795HK9	1,025,000.00	927,495.50	1,019,348.15
CONOCOPHILLIPS CDA FDG CO II 5.95% DUE 10-15-2036 BEO CUSIP: 20825VAB8	4,200,000.00	4,246,250.00	4,233,293.40
CONRAIL CORP 6.76 BD DUE 05-25-2015 CUSIP: 20986NAA3	591,166.32	637,898.16	633,128.48
CONS EDISON CO N Y INC DEB SER 2008 B 6.75 DUE 04-01-2038/04-04-2008 REG SEDOL: B2QQX95	4,000,000.00	4,369,640.00	4,560,348.00
CWABS ASSET-BACKED CTFS TR 2006-26 ASSETBACKED CTF CL 2-A-1 06-25-2037 REG CUSIP: 12668HAB6	537,943.89	537,691.73	516,953.86
DELTA AIR LINES 7.75% DUE 12-17-2019 SEDOL: B4LM820	1,700,000.00	1,700,000.00	1,734,000.00
DUKE ENERGY CORP 6.45% DUE 10-15-2032 SEDOL: 2026587	5,200,000.00	5,599,924.00	5,664,666.80
ENTERGY LA LLC 5.83% DUE 11-01-2010 CUSIP: 29364WAG3	2,000,000.00	1,997,400.00	2,004,780.00
EOG RES INC SR NT 5.875 DUE 09-15-2017 REG SEDOL: B24CYT2	700,000.00	732,641.00	762,275.50
FED EXPRESS CORP PASS THRU CTF 1997-1-A 7.5 DUE 7-15-19 REG CUSIP: 31331FAU5	1,372,845.56	1,588,670.62	1,432,564.34

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
GEN ELEC CAP CORP 6.15% DUE 08-07-2037 SEDOL: B293H13	5,000,000.00	3,406,150.00	4,721,620.00
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY 5.875% DUE 01-14-2038 BEO SEDOL: B2NJ7Z1	900,000.00	861,495.00	833,294.70
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 SEDOL: 2859233	5,600,000.00	6,463,566.00	5,709,564.00
GEORGIA PWR CO SER 2009A SR NT 5.95% DUE02-01-2039 REG SEDOL: B4WXB34	4,000,000.00	4,086,880.00	4,175,424.00
GOLDMAN SACHS GROUP INC FOR FUTURE EQUITGS 5.75 10/01/16 5.75 10-1-16 BEO SEDOL: B1FGMX6	200,000.00	193,934.00	210,801.00
GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019 SEDOL: B4T42Z9	1,100,000.00	1,283,667.00	1,282,383.30
GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG SEDOL: B11LHK7	900,000.00	608,976.00	828,846.90
GOLDMAN SACHS GROUP INC 5.5 DUE 11-15-2014 BEO SEDOL: 2068686	2,400,000.00	2,320,728.00	2,561,642.40
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: B12V461	900,000.00	867,366.00	886,452.30
GOLDMAN SACHS 5.35% DUE 01-15-2016 SEDOL: B0WFK91	300,000.00	284,028.00	311,599.50
GOLDMAN SACHS 6.125% DUE 02-15-2033 SEDOL: 2350640	4,500,000.00	4,344,993.80	4,519,044.00
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B283338	200,000.00	194,312.00	205,577.40
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BMTN 5.875 DUE 11-01-2034 SEDOL: B03HB71	5,400,000.00	5,504,490.00	5,251,824.00
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BTRANCHE # SB 00004 DUE 01-15-2039 REG SEDOL: B39XXJ0	300,000.00	346,659.00	336,073.80
J P MORGAN CHASE COML MTG SECS TR 2007-CMTG PASSTHRU CTF CL A-4 2-12-49 CUSIP: 46630VAD4	1,200,000.00	1,196,881.69	1,049,980.80
JCP&L TRANSITION 6.16% DUE 06-05-2019 CUSIP: 47214TAD1	1,400,000.00	1,534,257.81	1,577,780.40
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B39F3N0	2,200,000.00	1,910,062.00	2,421,707.20
JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017 SEDOL: B27ZBZ3	1,400,000.00	1,398,418.00	1,498,943.60

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
LILLY ELI & CO 5.95% DUE 11-15-2037 SEDOL: B639JD1	2,900,000.00	2,979,228.00	3,055,321.10
LOCKHEED MARTIN CORP NT 6.15% DUE 09-01-2036 SEDOL: B1LBS59	800,000.00	830,192.00	846,689.60
LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG CUSIP: 542514HN7	307,680.76	307,704.80	237,282.79
MERCK & CO INC 5.85% DUE 06-30-2039 SEDOL: B6176H0	500,000.00	499,010.00	526,186.50
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00676 6.15 DUE 04-25-2013 SEDOL: B2R4TL2	600,000.00	573,795.00	642,094.20
MERRILL LYNCH & CO INC SUB NT 5.7% DUE 05-02-2017/05-02-2007 SEDOL: B1WNC74	2,900,000.00	2,843,943.00	2,842,498.80
MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018 SEDOL: B2R46W2	3,000,000.00	2,997,420.00	3,232,314.00
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B1P61P1	1,600,000.00	1,468,752.00	1,475,075.20
MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO SEDOL: B1G0JL4	2,300,000.00	2,303,496.00	2,130,485.40
MORGAN STANLEY MORGAN STANLEY DEAN 7.25 DUE 04-01-2032/04-03-2002 BEO SEDOL: 2874366	1,200,000.00	1,355,492.00	1,365,006.00
MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007 SEDOL: B1WKZF4	3,200,000.00	3,037,611.00	3,214,166.40
MORGAN STANLEY MTN 5.45% DUE 01-09-2017/01-09-2007 SEDOL: B1MBWP6	1,300,000.00	1,131,089.00	1,313,930.80
NATIONSTAR HOME EQUITY LN TR 2007-B CL 2-AV-1 FLT RT 04-25-2037 BEO CUSIP: 63860LAB6	1,228,067.96	1,166,664.56	1,139,234.44
NATL RURAL UTILS COOP FIN CORP CRP NRUC 8 DUE 03-01-2032 BEO SEDOL: 2855123	1,600,000.00	2,104,416.00	1,913,388.80
NUCOR CORP 6.4% DUE 12-01-2037/12-03-2007 BEO SEDOL: B29QQD7	1,000,000.00	996,170.00	1,073,688.00
ORACLE CORP 6.125% DUE 07-08-2039 SEDOL: B3LR141	2,000,000.00	1,986,680.00	2,100,070.00
PACIFICORP 1ST MTG BD 6% DUE 01-15-2039 REG SEDOL: B3KTPK2	4,000,000.00	4,004,520.00	4,203,836.00
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B65HZL3	2,100,000.00	2,201,830.00	2,566,067.70

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PUB SVC CO OF CO C CRP XEL 6.25 DUE 09-01-2037 BEO SEDOL: B23YNB4	2,300,000.00	2,525,860.00	2,511,880.60
PVTPL METROPOLITAN LIFE GLOBAL FDG I SR NT 144A 5.125% DUE 04-10-2013 BEO SEDOL: B2QV5R2	1,600,000.00	1,598,816.00	1,695,024.00
PVTPL NATIONWIDE LIFE GLOBAL FDG I MTN TR #00021 5.35 03-15-2011 REG CUSIP: 63866EAW0	125,000.00	127,026.25	123,866.25
PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO SEDOL: B5KL621	1,600,000.00	1,704,448.00	1,935,776.00
** S.W. AIRLS 2007-1 6.15% DUE 02-01-2024 CUSIP: 84474YAA4	920,848.24	930,056.73	922,008.50
SLM STUDENT LN TR 2006 6 SER 2006-6 CL-A1 10-25-2018 REG CUSIP: 83149FAA2	388,681.91	388,681.91	387,823.70
TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG SEDOL: B2NPQ41	3,600,000.00	3,573,576.00	4,200,292.80
TARGET CORP 6.5% DUE 10-15-2037 SEDOL: B287YT3	800,000.00	797,776.00	877,228.00
UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017 SEDOL: B2B2YG2	500,000.00	499,400.00	513,846.00
UN PAC RR CO 2001-1 PASS THRU TR 6.63 DUE 01-27-2022 BEO CUSIP: 907831AA9	586,484.09	643,988.86	651,935.71
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	4,100,000.00	3,592,133.00	4,107,334.90
UNITEDHEALTH GROUP 6% DUE 02-15-2018 SEDOL: B2PK6X3	1,900,000.00	1,898,271.00	1,962,601.20
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	2,400,000.00	3,076,534.00	3,387,775.20
VA ELEC & PWR CO 6% DUE 05-15-2037 SEDOL: B1YYQG2	1,400,000.00	1,396,136.00	1,449,614.60
VERIZON COMMUNICATIONS INC NT 6.9% DUE 04-15-2038 BEO SEDOL: B2QQFS8	3,600,000.00	3,683,880.00	3,990,034.80
VERIZON GLOBAL FDG CORP BD 5.85% DUE 09-15-2035 BEO SEDOL: B0KSRL3	4,700,000.00	4,550,186.00	4,583,120.40
VERIZON WIRELESS 3.75% DUE 05-20-2011 SEDOL: B5B2FW6	2,400,000.00	2,398,128.00	2,474,798.40
VERIZON 7.35% DUE 04-01-2039 SEDOL: B3K7M05	2,000,000.00	1,965,760.00	2,320,220.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B29SN65	1,025,000.00	1,063,688.00	1,081,865.98
WACHOVIA CORP NEW 5.5% DUE 08-01-2035 SEDOL: B0FR9F3	600,000.00	561,498.00	529,597.80
WACHOVIA CORP 5.75% DUE 02-01-2018 SEDOL: B2PCZM1	2,100,000.00	2,028,054.00	2,191,492.80
WAL-MART STORES INC BD 5.25% DUE 09-01-2035 REG SEDOL: B0J45R4	800,000.00	750,216.00	786,655.20
WAL-MART STORES INC NT 6.5 DUE 08-15-2037 REG SEDOL: B242VX5	5,000,000.00	5,379,721.67	5,689,895.00
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL: B1CL665	300,000.00	299,607.00	292,809.90
WELLS FARGO CAP X 5.95% DUE 12-15-2086 SEDOL: B1JNGS6	1,700,000.00	1,609,611.00	1,479,000.00
WELLS FARGO CAP XV C CRF WFC DUE 12-29-2044/09-26-2017 BEO SEDOL: B3D08W5	300,000.00	291,000.00	321,000.00
Total United States - USD		**204,979,333.41**	**212,684,945.87**
Total Corporate Debt Instruments - Preferred		**252,836,937.63**	**264,169,220.76**
Corporate Debt Instruments - Other			
Belgium - USD			
PVTPL ANHEUSER BUSCH INBEV WORLDWIDE INCGTD NT 144A 8.2% DUE 01-15-2039 BEO SEDOL: B3KWPK1	300,000.00	389,001.00	379,350.00
Total Belgium - USD		**389,001.00**	**379,350.00**
Brazil - USD			
PVTPL GERDAU HLDGS INC GTD BD 144A 7% DUE 01-20-2020 BEO SEDOL: B4N9324	200,000.00	196,400.00	205,500.00
VALE OVERSEAS LTD GTD NT 8.25% DUE 01-17-2034 BEO SEDOL: 2317935	1,000,000.00	1,126,500.00	1,145,510.00
VALE OVERSEAS LTD VALE OVERSEAS 6.875 1121 36 6.875% DUE 11-21-2036 BEO SEDOL: B1HMKF0	2,800,000.00	2,695,140.00	2,797,650.80
Total Brazil - USD		**4,018,040.00**	**4,148,660.80**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
CANADIAN NAT RES LTD CANADIAN NATURAL RESOURCES 5.85% DUE 02-01-2035 BEO SEDOL: B04SDS8	3,500,000.00	3,373,615.00	3,427,312.00
** CASCADES INC 7.25% DUE 02-15-2013 CUSIP: 146900AC9	1,414,000.00	1,186,553.23	1,428,140.00
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B1VJP74	300,000.00	313,971.00	310,481.10
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B4LX931	2,000,000.00	1,992,400.00	2,180,108.00
ENCANA CORP ENCANA CORP 6.5 DUE 08-15-2034/09-04-2004 BEO SEDOL: B02DZ90	4,300,000.00	4,435,744.00	4,608,451.90
ENCANA CORP ENCANA CORP 6.625 DUE 08-15-2037 BEO SEDOL: B23Y0M4	300,000.00	258,135.00	325,500.60
ENCANA CORP 6.5% DUE 02-01-2038 CUSIP: 292505AG9	500,000.00	415,580.00	544,445.00
SUNCOR ENERGY INC NT 6.5% DUE 06-15-2038/06-28-2007 REG SEDOL: B1Z7WM8	1,100,000.00	1,124,670.00	1,155,794.20
TECK COMINCO LTD 6.125% DUE 10-01-2035 CUSIP: 878742AE5	2,542,000.00	1,795,230.00	2,275,090.00
TECK RESOURCES LTD 10.25% DUE 05-15-2016 CUSIP: 878742AM7	258,000.00	244,207.32	300,570.00
TECK RESOURCES LTD 10.75% DUE 05-15-2019 CUSIP: 878742AQ8	555,000.00	526,656.15	663,225.00
TECK RESOURCES LTD 5.375% DUE 10-01-2015 CUSIP: 878742AF2	109,000.00	102,910.00	106,956.25
TECK RESOURCES LTD 9.75% DUE 05-15-2014 CUSIP: 878742AJ4	755,000.00	781,724.90	871,081.25
Total Canada - USD		**16,551,396.60**	**18,197,155.30**
Germany - USD			
DAIMLERCHRYSLER N AMER HLDG CORP MED TRANCHE # TR 00043 5.75 DUE 09-08-2011 SEDOL: B1DRJ07	1,400,000.00	1,400,854.00	1,470,576.80
Total Germany - USD		**1,400,854.00**	**1,470,576.80**
Ireland - GBP			
ARGON CAPITAL PLC 8.162%-FR MTN PERP GBP1000 SEDOL: B2838Q6	600,000.00	180,394.45	478,835.29

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Ireland - GBP			
Total Ireland - GBP		**180,394.45**	**478,835.29**
Italy - USD			
TELECOM ITALIA CAP FLTG RT DUE 07-18-2011 BEO SEDOL: B19CJK6	1,400,000.00	1,400,000.00	1,394,166.20
TELECOM ITALIA CAP GTD SR NT 7.2% DUE 07-18-2036 BEO CUSIP: 87927VAR9	3,500,000.00	3,017,908.07	3,756,655.00
** TELECOM ITALIA CAP 6.999% DUE 06-04-2018 CUSIP: 87927VAU2	215,000.00	215,000.00	236,562.56
Total Italy - USD		**4,632,908.07**	**5,387,383.76**
Japan - JPY			
MIZUHO BANK FRN SUB EMTN PERP JPY'10054 SEDOL: B1L6Q49	100,000,000.00	834,360.49	1,010,475.86
SUMITOMO MITSUI BK FLTG RT 29/06/2049 SEDOL: 617517U	100,000,000.00	832,686.77	1,044,524.41
Total Japan - JPY		**1,667,047.26**	**2,055,000.27**
Luxembourg - USD			
ARCELORMITTAL SA 7% DUE 10-15-2039 SEDOL: B4VHFF7	3,400,000.00	3,236,868.00	3,579,907.60
PVTPL ENEL FIN INTL S A NT 144A 6% DUE 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	2,000,000.00	1,989,260.00	2,010,586.00
Total Luxembourg - USD		**5,226,128.00**	**5,590,493.60**
Netherlands - USD			
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 SEDOL: B1S7195	6,100,000.00	7,252,652.73	7,845,271.00
Total Netherlands - USD		**7,252,652.73**	**7,845,271.00**
Russian Federation - USD			
GAZ CAPITAL SA 7.288% MTN 16/08/37 USD'REG SEDOL: B23YHL2	1,000,000.00	773,750.00	925,100.00
Total Russian Federation - USD		**773,750.00**	**925,100.00**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - GBP			
BAC CAP TRUST VII 5.25% NTS 10/08/35 GBP50000 SEDOL: B0G3ZQ3	300,000.00	301,368.59	329,889.61
Total United Kingdom - GBP		**301,368.59**	**329,889.61**
United Kingdom - USD			
PVTPL HBOS PLC MED TRM SUB NTS BK ENTRY TRANCHE # SB 00008 6.75 5-21-2018 BEO SEDOL: B2RM0Q8	800,000.00	593,584.00	742,324.80
PVTPL LLOYDS TSB BK PLC PERP CAP SECS 144A VAR RT DUE 12-15-2049 BEO CUSIP: 539473AE8	1,000,000.00	1,000,000.00	1,000,000.00
PVTPL MARKS & SPENCER PLC NT 144A 6.25% DUE 12-01-2017 BEO SEDOL: B29RBZ7	2,700,000.00	2,682,261.00	2,804,900.40
RIO TINTO FIN USA 6.5% DUE 07-15-2018 CUSIP: 767201AC0	546,000.00	483,189.16	599,770.08
RIO TINTO FIN USA 9% DUE 05-01-2019 CUSIP: 767201AH9	187,000.00	182,485.82	236,664.95
ROYAL BK SCOT ADR 03-31-2049 REG CUSIP: 780097AU5	400,000.00	244,500.00	216,000.00
Total United Kingdom - USD		**5,186,019.98**	**5,599,660.23**
United States - GBP			
AMER INTL GRP 5.75%-FR SUB MTN 03/67 GBP SEDOL: B1TZMJ5	1,500,000.00	739,367.99	1,258,743.20
Total United States - GBP		**739,367.99**	**1,258,743.20**
United States - USD			
AEP TEX CENT CO SR NT SER B 6.65% DUE 02-15-2033/02-14-2033 BEO SEDOL: B3BQ074	3,700,000.00	3,445,662.00	3,837,381.00
ALLSTATE CORP JR SUB DEB FXD TO FLTG SERA DUE 05-15-2057 REG SEDOL: B1XBFQ7	2,750,000.00	2,316,875.00	2,378,750.00
ALTER BARGE LINE INC SINKING FD BD 6 DUE03-01-2026 REG CUSIP: 02145NAA9	941,506.14	1,004,687.00	1,034,912.96
ALTRIA GROUP INC NT 9.95% DUE 11-10-2038BEO SEDOL: B3FFY97	5,200,000.00	5,302,810.00	6,778,252.00
AMERADA HESS CORP 7.3% DUE 08-15-2031 SEDOL: 2791205	500,000.00	572,365.00	568,193.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERICAN INTL GROUP INC JR SUB DEB FLT RT DUE 05-15-2058/05-15-2010 BEO SEDOL: B606MS1	1,100,000.00	1,105,949.53	726,000.00
** AMERN AIRLS PASS 7.858% DUE 10-01-2011 CUSIP: 02378JBH0	2,000,000.00	2,125,000.00	2,000,000.00
AMERN EXPRESS CENTURION BK NEWARK DEL TRANCHE # TR 00533 6 DUE 09-13-2017 CUSIP: 02581FYE3	1,300,000.00	1,296,815.00	1,347,138.00
AMERN EXPRESS CENTURION BK NEWARK DEL TRANCHE # TR 00536 5.55 DUE 10-17-2012 SEDOL: B28J5G3	1,180,000.00	1,197,912.40	1,261,926.22
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00035 4.95 DUE 03-20-2012 SEDOL: B1VKF33	100,000.00	58,500.00	97,931.90
ANADARKO PETE CORP 7.95% DUE 06-15-2039 SEDOL: B57KSG9	800,000.00	938,584.00	989,618.40
ANHEUSER BUSCH COS 6.45% DUE 09-01-2037 SEDOL: B244MN8	2,000,000.00	2,033,100.00	2,114,946.00
ARCH WESTN FIN LLC GTD SR NT STEP UP 07-01-2013 07-01-2009 CUSIP: 03939RAB6	1,825,000.00	1,798,081.25	1,811,312.50
AUTOZONE INC 5.75% DUE 01-15-2015 SEDOL: B3LXPG9	1,400,000.00	1,399,426.00	1,518,298.60
BERRY PETE CO 8.25% DUE 11-01-2016 CUSIP: 085789AC9	782,000.00	542,461.78	770,270.00
BLACK & DECKER CORP SR NT 8.95% DUE 04-15-2014 SEDOL: B3SS040	800,000.00	790,456.00	945,828.00
BRIGHAM EXPL CO SR NT 9.625 DUE 05-01-2014/05-01-2010 BEO CUSIP: 109178AB9	510,000.00	492,553.75	508,725.00
BURL NORTHN SANTA FE CORP DEB 6.15 DUE 05-01-2037 BEO SEDOL: B1W13G4	2,200,000.00	2,070,867.00	2,314,037.00
CARDINAL HEALTH INC NT 5.65% DUE 06-15-2012/06-14-2012 REG SEDOL: B2QHCD5	2,300,000.00	2,311,937.00	2,448,853.70
CENTEX CORP SR NT 7.875 DUE 02-01-2011/01-31-2011 BEO SEDOL: 2788315	5,700,000.00	6,108,804.00	6,013,500.00
** CHES ENERGY CORP SR NT 6.375 DUE 06-15-2015/12-15-2009 REG CUSIP: 165167BL0	676,000.00	662,372.40	662,480.00
CHES ENERGY CORP 6.625% DUE 01-15-2016 CUSIP: 165167BN6	518,000.00	513,177.42	512,820.00
CHRYSLER FINL CORP DUE 08-03-2012 BEO CUSIP: 23389EAB8	795,928.76	756,878.50	774,703.73

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CIMAREX ENERGY CO 7.125% DUE 05-01-2017 CUSIP: 171798AA9	325,000.00	325,000.00	328,250.00
CIT GROUP INC NEW 7% DUE 05-01-2013 SEDOL: B505Q45	309,259.00	274,259.77	288,384.02
CIT GROUP INC NEW 7% DUE 05-01-2014 SEDOL: B4Z6WX7	363,890.00	313,175.34	337,962.84
CIT GROUP INC NEW 7% DUE 05-01-2015 SEDOL: B4Z6VQ3	163,892.00	127,981.59	146,683.34
CIT GROUP INC NEW 7% DUE 05-01-2016 SEDOL: B541R35	273,149.00	168,791.21	240,371.12
CIT GROUP INC NEW 7% DUE 05-01-2017 SEDOL: B4ZWBK5	382,412.00	284,534.83	331,742.41
CITIGROUP CAP XXI FLTG RT 8.3% DUE 12-21-2077 SEDOL: B2B3JW6	1,800,000.00	918,000.00	1,732,500.00
CMO BEAR STEARNS ALT-A TR DUE 02-25-2036REG CUSIP: 07386HB83	929,337.70	931,951.46	502,436.20
CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG CUSIP: 07386HVS7	2,295,752.83	1,563,931.80	1,535,835.69
CMO BEAR STEARNS ALT-A TR 2006-6 SERIES 2006-6 CLASS-31A1 DUE 11-25-2036 BEO SEDOL: B1FSZ88	2,709,446.25	2,695,687.35	1,521,283.62
CMO BEAR STEARNS ALT-A TR 2006-8 MTG PASSTHRU CTF CL III-A-2 01-25-2037 REG CUSIP: 07387QAY6	273,574.22	273,520.77	114,681.22
CMO BEAR STEARNS COML MTG SECS TR 2007-TOP28 DUE 09-11-2042 REG CUSIP: 073945AH0	1,305,000.00	1,312,099.20	674,776.35
CMO CWALT INC SER 2005-81 CL A1 FLT RT DUE 02-25-2037 REG SEDOL: B0W5P30	1,649,198.80	1,651,002.60	850,130.65
CMO FHASI MTG PASSTHRU TR 07-A SEC CMO 07 AR1 1A1 00.000%MAR25 37 052537 BEO SEDOL: B1VQH35	3,295,149.72	2,496,590.78	2,317,152.58
CMO FNMA PREASSIGN 00055 6.05000019073% DUE 02-25-2044 REG CUSIP: 31394ACG9	500,000.00	505,234.38	547,031.00
CMO GREENPOINT MTG FDG TR SER 2006-AR8 MTG PSTHRU CTF CL 1-A1A 01-25-47 REG CUSIP: 39539HAA8	1,440,586.59	1,440,248.95	1,249,544.64
CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG CUSIP: 362341XG9	882,446.58	768,004.29	770,306.15
CMO HARBORVIEW MTG LN TR 2006-12 MTG PASSTHRU CTF CL 2A-2A DUE 01-19-2038 REG SEDOL: B3CCK26	2,805,266.99	2,314,003.13	1,542,874.40

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CMO J P MORGAN CHASE COML MTG SECS TR 2006-C 5.45 DUE 12-12-2043 REG CUSIP: 46630EAB6	1,554,999.99	1,545,038.28	1,595,237.17
CMO RALI SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A-1 6 DUE 06-25-2036 REG CUSIP: 748940AA1	1,033,421.42	1,028,900.23	525,239.54
CMO SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20 G PARTN CTF 5.19 7-1-24 REG CUSIP: 83162CNW9	1,252,315.47	1,261,524.01	1,320,416.38
CMO STRUCTURED ADJ RATE MTG LN TR DUE 12-25-2034 REG CUSIP: 863579FW3	838,722.96	817,427.27	703,941.86
CMO STRUCTURED ADJ RATE MTG LN TR SER 2007-4 CL 1-A21 05-25-2037 REG CUSIP: 86363LAB9	1,018,253.94	1,017,975.52	576,604.62
CMO STRUCTURED ASSET MTG INVTS II TR CL I-2A-1 DUE 05-25-2036 REG SEDOL: B14SL25	2,137,553.99	1,969,221.61	1,062,385.71
CMO THORNBURG MTG SECS TR 2006-6 CL A-2 FLT RT DUE 12-25-2036 BEO CUSIP: 88522NAB9	285,634.65	285,232.97	253,638.43
CMO WAMU MTG PASS THRU CTFS SER 2006 AR9CL 1A VAR RATE DUE 08-25-2046 REG CUSIP: 93363DAA5	3,964,853.69	3,553,166.44	2,187,278.94
CMO WAMU MTG PASS THRU CTFS SER 2006 AR9CL 2A VAR RATE DUE 08-25-2046 REG CUSIP: 93363DAB3	1,613,119.40	1,617,404.23	950,080.55
CNA FINL CORP NT 6% DUE 08-15-2011 REG SEDOL: B1B6N26	1,000,000.00	1,022,100.00	1,016,481.00
COLUMBIA / HCA HEALTHCARE CORP DEB 7.19%DUE 11-15-2015 REG CUSIP: 197677AD9	182,000.00	158,795.00	169,260.00
COLUMBIA /HCA HEALTHCARE CORP 7.05 DEB DUE 12-01-2027 CUSIP: 197677AJ6	329,000.00	198,860.00	282,117.50
COLUMBIA HEALTHCARE CORP DEB 7.5% DUE 12-15-2023 REG CUSIP: 197679AB9	152,000.00	100,320.00	138,889.08
COLUMBIA/HCA HEALTHCARE CORP 8.36 DEB DUE 4-15-2024 REG OPT PUT PAY ON 4-**PUT CUSIP: 197677AC1	75,000.00	50,062.50	71,250.00
COMCAST CORP NEW COMCAST CORP 7.05 DUE 03-15-2033/03-14-2033 BEO SEDOL: 2470065	3,500,000.00	3,574,579.00	3,821,419.00
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039 SEDOL: B614024	700,000.00	705,439.00	733,857.60
COMCAST CORP NEW 0 DUE 08-15-2037 BEO SEDOL: B2444H6	4,000,000.00	3,801,320.00	4,359,572.00
CONCHO RES INC 8.625% DUE 10-01-2017 CUSIP: 20605PAA9	2,035,000.00	2,079,066.80	2,136,750.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CONTL AIRLS PASS THRU TRS SER 2000-2 CTFCL A-1 7.707 DUE 10-02-2022 BEO CUSIP: 210805DD6	1,349,402.98	1,334,222.44	1,302,173.87
COUNTRYWIDE CAP III SER B SUB CAP INC SECS 8.05 BD DUE 06-15-2027 BEO SEDOL: 2685018	500,000.00	477,500.00	468,750.00
** CROWN CORK & SEAL INC 7.375 DUE 12-15-2026/12-14-2026 REG CUSIP: 228255AH8	1,413,000.00	1,216,418.75	1,310,557.50
CSC HLDGS INC 6.75% DUE 04-15-2012 CUSIP: 126304AR5	709,000.00	729,587.50	732,042.50
** CSC HLDGS INC 7.625 DUE 07-15-2018 REG CUSIP: 126304AK0	332,000.00	312,903.36	341,960.00
** CSC HLDGS INC 7.875 DUE 02-15-2018 REG CUSIP: 126304AG9	471,000.00	479,242.50	487,485.00
CSX CORP CSX CORP. 5.6% DUE 05-01-2017/04-25-2007 SEDOL: B1W8K64	2,700,000.00	2,573,046.00	2,800,953.00
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B1W8K53	1,300,000.00	1,238,783.00	1,317,132.70
CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030 CUSIP: 126650BQ2	752,292.06	741,952.30	756,241.59
DAVITA INC SR NT 6.625% DUE 03-15-2013/03-15-2009 REG CUSIP: 23918KAE8	713,000.00	701,912.48	714,782.50
DAVITA INC SR SUB NT 7.25% DUE 03-15-2015/03-15-2010 REG CUSIP: 23918KAH1	408,000.00	409,337.90	409,020.00
DENBURY RES INC DEL GTD SR SUB NT 7.5% DUE 12-15-2015/12-15-2010 REG CUSIP: 24823UAF5	1,427,000.00	1,390,430.00	1,423,432.50
DENBURY RES INC DEL SR SUB NT 7.5% DUE 04-01-2013/04-01-2009 BEO CUSIP: 24823UAE8	447,000.00	445,136.14	449,235.00
DEVON ENERGY CORP 7.95% DUE 04-15-2032 SEDOL: 2864107	500,000.00	615,370.00	635,631.50
DEVON FING CORP U L C DEB 7.875% DUE 09-30-2031/09-29-2031 BEO SEDOL: 2864925	3,100,000.00	3,232,587.00	3,884,027.20
DOMTAR CORP NT 5.375% DUE 12-01-2013/11-30-2013 REG CUSIP: 257559AB0	203,000.00	117,740.00	195,895.00
EL PASO CORP SR DEB 7.42% DUE 02-15-2037REG CUSIP: 28336LBH1	2,485,000.00	1,876,175.00	2,228,100.70
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	300,000.00	301,125.00	356,273.70

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENBRIDGE ENERGY PARTNERS L P NT 6.3% DUE12-15-2034/12-03-2004 BEO CUSIP:	400,000.00	388,136.00	385,824.00
ENERGY TRANSFER PARTNERS L P ENERGY TRANSFER PARTNERS 6.625% DUE 10-15-2036 SEDOL: B1G54R0	200,000.00	192,796.00	199,600.00
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: B2QKDT7	700,000.00	794,507.00	766,976.00
FIRSTENERGY 6.8% DUE 08-15-2039 SEDOL: B4K1CS2	400,000.00	417,856.00	403,999.20
FORD MTR CR CO LLC NT 9.75% DUE 09-15-2010 BEO SEDOL: B1W6JP0	1,300,000.00	1,296,490.00	1,341,403.70
FORD MTR CR CO LLC 8.7% DUE 10-01-2014 SEDOL: B4M8935	1,000,000.00	1,020,000.00	1,045,492.00
FOREST OIL CORP 7.25% DUE 06-15-2019 CUSIP: 346091AZ4	2,149,000.00	1,940,849.30	2,122,137.50
FREEPORT-MCMORAN COPPER & GOLD INC SR NT8.375% DUE 04-01-2017/04-01-2009 REG CUSIP: 35671DAS4	3,136,000.00	3,079,650.00	3,433,920.00
** GATX FINL CORP SR NT DTD 12/15/2004 6.273% DUE 06-15-2011/11-01-2004 REG CUSIP: 36804PAD8	1,040,000.00	1,064,460.80	1,072,281.60
GEN MTRS ACCEP CORP NT DTD 09/12/2001 6.875 DUE 09-15-2011 BEO CUSIP: 370425RX0	300,000.00	243,000.00	296,843.70
GENERAL MTRS ACCEP CORP NT FLTG RATE DTD11/24/2004 DUE 12-01-2014 REG SEDOL: B047ZF6	100,000.00	77,125.00	78,750.00
GMAC LLC 6% DUE 04-01-2011 SEDOL: 2366391	4,500,000.00	4,421,250.00	4,364,797.50
GNMA REMIC SER 2005-32 CL B 4.385 08-16-2027 CUSIP: 38373MPK0	1,945,858.76	1,926,400.17	1,986,891.08
GNMA 4.04500007629% DUE 07-16-2020 CUSIP: 38373MQJ2	1,323,485.31	1,316,850.72	1,346,603.95
GNMA 4.449% DUE 03-16-2025 CUSIP: 38373MRU6	593,916.58	586,956.61	606,196.99
HCA INC 6.25 DUE 02-15-2013/02-14-2013 BEO CUSIP: 404119AG4	762,000.00	680,409.78	741,045.00
HCA INC 6.75 DUE 07-15-2013/07-14-2013 BEO CUSIP: 404119AH2	38,000.00	36,455.61	37,430.00
HEALTH MGMT ASSOC INC NEW SR NT 6.125% DUE 04-15-2016/04-21-2006 REG CUSIP: 421933AH5	1,380,000.00	1,153,787.50	1,293,750.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HEXCEL CORP NEW SR SUB NT 6.75% DUE 02-01-2015/02-01-2010 REG CUSIP: 428291AL2	1,145,000.00	1,077,061.54	1,099,200.00
ICI WILMINGTON INC 5.625% DUE 12-01-2013 CUSIP: 449909AL4	2,400,000.00	2,311,440.00	2,504,978.40
** INTL PAPER CO 7.5% DUE 08-15-2021 CUSIP: 460146CE1	302,000.00	301,758.40	338,382.24
INTL PAPER CO 7.95% DUE 06-15-2018 CUSIP: 460146CA9	1,146,000.00	1,067,696.05	1,321,807.86
JERSEY CENT PWR & 6.4% DUE 05-15-2036 SEDOL: B3CWCD1	500,000.00	533,395.00	506,920.00
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO SEDOL: B2R0JX2	1,400,000.00	1,375,500.00	1,444,044.00
JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 02-02-2037/02-02-2012 BEO SEDOL: B1PPR94	900,000.00	540,000.00	614,880.00
JPMORGAN CHASE CAP 6.95% DUE 08-17-2036 SEDOL: B1BRXD0	4,100,000.00	4,315,818.00	3,983,285.30
KCS ENERGY INC 7.125% DUE 04-01-2012 CUSIP: 482434AF4	964,000.00	980,213.21	966,410.00
KINDER MORGAN ENERGY PARTNERS L P NT 5.8% DUE 03-15-2035 BEO SEDOL: B06HVJ0	2,500,000.00	2,270,150.00	2,316,230.00
KINDER MORGAN ENERGY PARTNERS L P NT 7.4DUE 03-15-2031 BEO SEDOL: 2739272	400,000.00	350,984.00	437,149.60
KINDER MORGAN ENERGY PARTNERS L P SR NT 6.95 DUE 01-15-2038 REG SEDOL: B1Z54W6	3,200,000.00	3,064,521.00	3,410,441.60
KRAFT FOODS INC KRAFT FOODS INC 6.875% DUE 02-01-2038 BEO SEDOL: B29VTB1	1,100,000.00	1,092,861.00	1,154,316.90
LAMAR MEDIA CORP SR SUB NT SER B 6.625% DUE 08-15-2015 BEO CUSIP: 513075AP6	1,003,000.00	830,490.00	962,880.00
LAMAR MEDIA CORP SR SUB NT SER C 6.625% DUE 08-15-2015/08-15-2010 BEO CUSIP: 513075AS0	732,000.00	666,023.80	702,720.00
** LAMAR MEDIA CORP SR SUB NT 6.625 DUE 08-15-2015 CUSIP: 513075AM3	465,000.00	405,791.92	451,050.00
LB-UBS COML MTG TR 4.821% DUE 04-15-2030 CUSIP: 52108H3D4	982,321.98	981,170.80	983,747.32
LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCH 00862 7 09-27-2027 BD IN DEFAULT SEDOL: B27Z2Y9	900,000.00	919,062.00	175,500.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT SEDOL: B27Z8Y1	300,000.00	299,748.00	60,000.00
LEHMAN BROS HLDGS INC MTN TRANCHE # TR 00690 VAR RT DUE 12-31-40 IN DEFAULT SEDOL: B2PNJ33	700,000.00	700,000.00	136,500.00
LYONDELL CHEM CO DUE 12-20-2013 BEO DEFAULTED CUSIP: 55207UAD0	111,230.46	43,936.03	82,310.54
LYONDELL CHEM CO DUTCH REVOLVING CR LN (CAM) DUE 12-20-2013 BEO CUSIP: LX1108344	47,883.75	20,111.17	35,433.97
LYONDELL CHEM CO NEW MONEY LN (DIP) DUE 04-06-2010 BEO CUSIP: 552077AN9	518,144.16	518,144.16	538,869.92
LYONDELL CHEM CO US B-3 DOLLAR TL DUE 05-31-2015 BEO CUSIP: LYONDEL18	596,519.03	244,572.80	441,424.08
LYONDELL CHEMICAL CO DUE 05-31-2015 BEO CUSIP: LYONDEL83	596,519.03	244,572.80	441,920.98
LYONDELL CHEMICAL CO GERMAN B-1 EURO TERM LOAN 22 DEC 2014 CUSIP: LX1108328	137,469.59	56,362.53	101,727.49
LYONDELL CHEMICAL CO GERMAN B-3 EURO TERM LOAN (CAM) 22 DEC 2014 CUSIP: LX1108369	137,469.59	56,362.53	101,727.49
LYONDELL CHEMICAL CO GERMAN B2 EURO TL DUE 12-22-2014 BEO CUSIP: LX1108336	137,469.59	56,362.53	101,727.49
LYONDELL CHEMICAL CO PRIMARY REVOLVING CREDIT LOAN (CAM) DUE 12-20-2013 BEO CUSIP: LX1108419	179,563.97	70,927.77	132,877.33
LYONDELL CHEMICAL CO TL B2 DUE 05-31-2015 CUSIP: LYON075T4	596,519.03	244,572.80	441,424.08
LYONDELL CHEMICAL CO US TANCHE A TL DUE 12-20-2014 BEO CUSIP: LN3890198	342,120.00	135,137.40	253,168.80
MARKWEST ENERGY 8.75% DUE 04-15-2018 CUSIP: 570506AH8	908,000.00	919,032.99	935,240.00
MARRIOTT INTL INC NEW NOTES 6.375 DUE 06-15-2017 BEO SEDOL: B1Z5Y26	1,200,000.00	1,166,688.00	1,230,888.00
MCMORAN EXPL CO 11.875% DUE 11-15-2014 CUSIP: 582411AF1	1,640,000.00	1,640,937.50	1,681,000.00
MERCER INTL INC 9.25% DUE 02-15-2013 CUSIP: 588056AH4	2,088,000.00	1,410,457.50	1,706,940.00
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	1,400,000.00	1,242,346.00	1,433,870.20

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MIDAMERICAN ENERGY 6.5% DUE 09-15-2037 SEDOL: B28XH14	200,000.00	202,760.00	215,076.20
MOOG INC 6.25% DUE 01-15-2015 CUSIP: 615394AF0	53,000.00	48,561.25	50,151.25
MOOG INC 7.25% DUE 06-15-2018 CUSIP: 615394AJ2	722,000.00	677,780.00	697,632.50
** NALCO CO 8.875% DUE 11-15-2013 CUSIP: 629855AH0	893,000.00	925,892.37	919,790.00
NEENAH PAPER INC SR NT 7.375% DUE 11-15-2014/11-15-2009 REG CUSIP: 640079AC3	1,686,000.00	1,415,975.74	1,538,475.00
** NEWFIELD EXPL CO SR SUB NT 6.625% DUE 09-01-2014/09-01-2009 REG CUSIP: 651290AH1	436,000.00	436,000.00	440,360.00
** NEWFIELD EXPL CO 6.625% DUE 04-15-2016 CUSIP: 651290AJ7	780,000.00	779,075.00	781,950.00
NEWFIELD EXPL CO 7.125% DUE 05-15-2018 CUSIP: 651290AK4	23,000.00	20,987.50	23,230.00
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: B4MFN56	3,000,000.00	2,964,240.00	3,003,585.00
** NEXTEL 7.375% DUE 08-01-2015 CUSIP: 65332VBG7	489,000.00	491,722.11	475,552.50
NORDSTROM INC 6.75% DUE 06-01-2014 SEDOL: B4ZNYB0	900,000.00	896,706.00	1,005,119.10
NORFOLK SOUTHN CORP NORFOLK SOUTHERN CO 7.25% DUE 02-15-2031/02-14-2031 BEO SEDOL: 2725754	1,200,000.00	1,344,948.00	1,395,403.20
NORFOLK SOUTHN CORP 7.05 NT DUE 05-01-2037 PUTTABLE 5-1-2004 @ PAR SEDOL: B00SKG9	1,400,000.00	1,470,126.00	1,651,049.40
** NRG ENERGY INC SR NT 7.25% DUE 02-01-2014/02-01-2010 REG CUSIP: 629377AT9	1,000,000.00	991,160.71	1,012,500.00
** NRG ENERGY INC 7.375% DUE 01-15-2017 CUSIP: 629377AX0	900,000.00	900,000.00	902,250.00
NRG ENERGY INC 7.375% DUE 02-01-2016 CUSIP: 629377AU6	1,149,000.00	1,144,275.00	1,150,436.25
OLIN CORP 8.875% DUE 08-15-2019 CUSIP: 680665AG1	200,000.00	198,380.00	214,500.00
OMNICARE INC 6.125% DUE 06-01-2013 CUSIP: 681904AG3	65,000.00	58,906.25	63,050.00

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
OMNICARE INC 6.75% DUE 12-15-2013 CUSIP: 681904AJ7	87,000.00	82,867.50	85,260.00
OMNICARE INC 6.875% DUE 12-15-2015 CUSIP: 681904AK4	1,348,000.00	1,276,472.50	1,310,930.00
OWENS ILL INC SR DEB 7.8% DUE 05-15-2018REG CUSIP: 690768BF2	321,000.00	312,935.05	323,407.50
OWENS-BROCKWAY GLASS CONTAINER INC GTD SR NT 6.75 DUE 12-01-2014/12-01-2009 REG CUSIP: 69073TAL7	436,000.00	437,901.56	445,810.00
PAC GAS & ELEC CO 6.05% DUE 03-01-2034 SEDOL: B00HW60	3,800,000.00	3,917,116.00	3,967,329.20
PACIFIC GAS & ELEC CO SR NT 6.25% DUE 03-01-2039 REG SEDOL: B614LG5	1,200,000.00	1,223,136.00	1,285,849.20
** PENN VA CORP 10.375% DUE 06-15-2016 CUSIP: 707882AB2	472,000.00	457,854.16	514,480.00
PLAINS ALL AMERN PIPELN L P / PAA FIN SRNT 6.65 DUE 01-15-2037 REG SEDOL: B23G0D1	200,000.00	204,870.00	204,048.00
** PLAINS EXPL & PRODTN CO SR NT 7% DUE 03-15-2017/03-15-2009 CUSIP: 726505AC4	1,005,000.00	961,542.50	987,412.50
PLAINS EXPL & PRODTN CO 7.625% DUE 06-01-2018 CUSIP: 726505AF7	585,000.00	585,000.00	598,162.50
PLAINS EXPL & 7.75% DUE 06-15-2015 CUSIP: 726505AD2	1,755,000.00	1,755,000.00	1,785,712.50
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	2,100,000.00	2,544,708.60	2,469,104.40
PSEG PWR LLC 8.625% DUE 04-15-2031 SEDOL: 2828374	1,800,000.00	2,351,934.00	2,326,743.00
** PVTPL ANTERO RES FIN CORP SR NT 144A 9.375% DUE 12-01-2017/11-17-2009 BEO CUSIP: 03674PAA1	322,000.00	319,742.78	328,440.00
** PVTPL BOISE PAPER HLDGS LLC / BOISE FIN CO SR NT 144A 9 11-1-17 CUSIP: 09747FAA3	300,000.00	297,891.00	310,875.00
PVTPL CLEAR CHANNEL WORLDWIDE HLDGS INC SR NT SER B 144A 9.25 DUE 12-15-2017 SEDOL: B52J764	500,000.00	500,000.00	515,000.00
PVTPL CONTINENTAL RES IN SR NT 144A 8.25% DUE 10-01-2019/09-23-2009 BEO CUSIP: 212015AA9	155,000.00	153,698.00	162,750.00
PVTPL DENVER ARENA TR DENVER ARENA TR PRIV 144A OPT 11 6.94 DUE 11-15-2019 BEO SEDOL: B02ZH01	82,311.30	84,156.72	72,950.36

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL GA PAC CORP SR NT 144A 7.125 DUE 01-15-2017 BEO CUSIP: 373298CH9	573,000.00	578,231.25	580,162.50
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	300,000.00	348,924.00	339,161.40
PVTPL NGPL PIPECO LLC SR NT 144A 7.768% DUE 12-15-2037 BEO SEDOL: B2B3313	4,400,000.00	3,914,130.00	5,069,592.00
PVTPL VIVENDI NT 144A 5.75% DUE 04-04-2013/04-04-2008 BEO SEDOL: B2QQYH0	3,000,000.00	2,946,480.00	3,154,041.00
PVTPL WYNN LAS VEGAS LLC / WYNN CAP 1ST MTG NT 144A 7.875 DUE 11-01-2017 SEDOL: B4T2TR4	5,050,000.00	4,983,125.00	5,113,125.00
** QUICKSILVER RES INC SR SUB NT 7.125% DUE04-01-2016/04-01-2009 REG CUSIP:	424,000.00	404,920.00	395,380.00
QWEST CORP NT FLTG RATE DUE 06-15-2013 REG SEDOL: B0YBQP5	1,200,000.00	1,202,750.00	1,155,000.00
RANGE RES CORP 7.25% DUE 05-01-2018 CUSIP: 75281AAJ8	1,080,000.00	1,080,000.00	1,101,600.00
RANGE RES CORP 7.5% DUE 10-01-2017 CUSIP: 75281AAH2	920,000.00	920,530.78	947,600.00
REYNOLDS AMERN INC REYNOLDS AMERN 7.25 615 37 7.25 DUE 06-15-2037 BEO SEDOL: B1Z53M9	200,000.00	210,186.00	201,415.60
REYNOLDS AMERN INC SR SECD NT 7.3% DUE 07-15-2015 BEO SEDOL: B1L3XW7	2,700,000.00	2,844,099.00	2,917,331.10
ROWAN COS INC 4.32999992371% DUE 05-01-2019 CUSIP: 779382AJ9	1,201,058.10	1,201,058.10	1,248,103.54
ROYAL BK SCOTLAND GROUP PLC DUE 08-31-2049 BEO SEDOL: 2791636	2,500,000.00	3,009,225.00	1,700,000.00
RYDER SYS INC MEDIUM TERM NTS BEO TRANCHE # TR 00202 5.85 DUE 11-01-2016 SEDOL: B1GF7T3	1,100,000.00	1,095,215.00	1,093,609.00
SABR LLC MTG PASSTHRU CTF CL A-1 FLTG 10-25-2036 REG CUSIP: 81377EAA2	605,968.69	605,495.30	217,903.31
SILGAN HLDGS INC 6.75% DUE 11-15-2013 CUSIP: 827048AK5	63,000.00	58,826.25	63,630.00
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14 SEDOL: B1N4GR4	1,700,000.00	777,750.00	1,311,388.50
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00101 VAR RT DUE 10-25-2011 SEDOL: B1GGNT8	3,300,000.00	3,300,000.00	3,089,169.60

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG CUSIP: 83162CPV9	1,420,709.13	1,420,709.13	1,494,834.62
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20 CL K 5.36 DUE 11-01-2025 BEO CUSIP: 83162CPX5	1,426,530.47	1,426,530.47	1,514,751.39
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2007-20H PARTN 5.78 8-01-2027BEO CUSIP: 83162CRE5	1,457,578.30	1,457,796.07	1,545,032.99
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2008-20A PARTN CTF 5.17 DUE 1-1-28 REG CUSIP: 83162CRN5	1,071,787.82	1,071,787.82	1,135,334.12
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2008-20B PARTN CTF 5.16 DUE 02-01-2028 CUSIP: 83162CRP0	893,907.49	893,907.49	936,368.10
SMALL BUSINESS ADMIN GTD PARTN CTFS SER SBIC 2005-10 B PARTN 5.038 3-1-15 REG CUSIP: 831641DX0	1,160,742.19	1,160,742.19	1,218,059.63
SMALL BUSINESS 4.65999984741% DUE 03-01-2029 CUSIP: 83162CSK0	826,023.38	826,023.38	853,645.60
SMALL BUSINESS 4.76000022888% DUE 02-01-2029 CUSIP: 83162CSH7	823,145.43	823,145.43	850,416.23
SMALL BUSINESS 5.30999994278% DUE 05-01-2027 CUSIP: 83162CRA3	1,769,464.13	1,769,464.13	1,881,244.71
** SMITHFIELD FOODS INC SR NT 4% DUE 06-30-2013 REG CUSIP: 832248AR9	174,000.00	85,754.48	172,042.50
SOUTHN CAL EDISON CO NT DTD 04/01/1999 6.65 DUE 04-01-2029 BEO SEDOL: 2632917	3,100,000.00	3,406,342.00	3,406,115.70
** SOUTHN CAL GAS CO 4.375% DUE 01-15-2011 CUSIP: 842434CE0	1,400,000.00	1,376,606.00	1,440,824.00
STERLING EQUIP INC US GOVT GTD SHIP FINGBD SER 2001 6.125 DUE 09-28-2019 CUSIP: 85928QAA0	751,217.57	804,741.71	827,443.61
SUN HEALTHCARE 9.125% DUE 04-15-2015 CUSIP: 866933AM6	80,000.00	75,300.00	82,200.00
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 CUSIP: 87927VAV0	200,000.00	235,614.00	230,266.40
TENNESSEE GAS PIPELINE CO DEB 7% DUE 10-15-2028 BEO SEDOL: 2298278	2,500,000.00	2,373,525.00	2,664,767.50
TEXAS COMPETITIVE ELEC HLDGS CO LLC TRM LN DUE 10-10-2014 BEO CUSIP: 90210EAF3	496,202.54	331,835.44	403,164.56
TIME WARNER CABLE INC NT 6.55% DUE 05-01-2037 REG SEDOL: B28WMV6	200,000.00	201,450.22	203,799.20

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Corporate Debt Instruments - Other			
United States - USD			
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	700,000.00	766,955.00	733,113.50
TIME WARNER COMPANIES 7.25 DEB DUE 10-15-2017 BEO SEDOL: 2524832	1,500,000.00	1,598,895.00	1,679,883.00
TIME WARNER INC NEW NT 5.5% DUE 11-15-2011/11-13-2006 BEO SEDOL: B1H2MP4	3,000,000.00	2,997,660.00	3,185,031.00
TIME WARNER INC NEW NT 6.5% DUE 11-15-2036 BEO SEDOL: B1GZC54	3,000,000.00	3,089,190.00	3,132,420.00
TOLEDO EDISON CO SR NT DTD 11/16/2006 6.15% DUE 05-15-2037 REG SEDOL: B1HKL95	1,500,000.00	1,375,200.00	1,482,055.50
TRANSDIGM INC 7.75% DUE 07-15-2014 CUSIP: 893647AJ6	583,000.00	560,822.62	590,287.50
TRANSOCEAN INC TRANSOCEAN INC 6.8% DUE 03-15-2038 BEO CUSIP: 893830AT6	2,700,000.00	2,515,759.00	3,019,134.60
TRCNTNTL GAS PIPE LINE CORP SR DEB 7.25 DUE 12-01-2026/01-31-2025 REG SEDOL: 2977050	2,000,000.00	1,894,620.00	2,175,820.00
** TX COMPETITIVE ELEC HLDGS CO LLC / TC SRNT STEP UP 11-01-2015 01-28-2009 CUSIP: 882330AF0	480,000.00	456,000.00	388,800.00
UBS PFD FDG TR V FLTG RT 6.243% DUE 05-29-2049 SEDOL: B14YXB6	1,600,000.00	1,553,360.00	1,252,000.00
UNION PAC RR CO 2005-1 PASS THRU TR BD 5.082% DUE 01-02-2029/07-28-2005 BEO CUSIP: 90783VAA3	592,369.27	604,216.66	574,651.50
USB CAP IX NML INC TR SECS DUE 04-15-2049 REG SEDOL: B11FJM5	1,115,000.00	1,037,789.51	896,181.25
VIACOM INC SR NT 6.25% DUE 04-30-2016/10-18-2006 SEDOL: B1G6NZ4	2,300,000.00	2,308,027.00	2,506,728.60
WHIRLPOOL CORP 8% DUE 05-01-2012 SEDOL: B426VG6	1,000,000.00	998,890.00	1,083,403.00
WHITING PETE CORP NEW SR SUB NT 7.25% DUE 05-01-2013/05-01-2009 REG CUSIP: 966387AC6	442,000.00	438,620.00	445,315.00
WHITING PETE CORP NEW SR SUB NT 7% DUE 02-01-2014/01-31-2014 BEO CUSIP: 966387AE2	1,930,000.00	1,818,418.75	1,937,237.50
XTO ENERGY INC 6.1 DUE 04-01-2036 BEO SEDOL: B123V77	1,400,000.00	1,404,411.00	1,511,704.60
XTO ENERGY INC 6.75% DUE 08-01-2037 SEDOL: B23C8G8	3,400,000.00	3,159,729.00	4,004,832.80

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
YUM BRANDS INC 6.875% DUE 11-15-2037 SEDOL: B28QNX7	300,000.00	298,725.00	324,148.20
Total United States - USD		**263,514,215.91**	**267,636,519.21**
Total Corporate Debt Instruments - Other		**311,833,144.58**	**321,302,639.07**
Corporate Stock - Preferred			
Brazil - USD			
ITAU UNIBANCO HOLDINGS S.A SEDOL: 2849739	86,910.00	1,125,454.09	1,985,024.40
Total Brazil - USD		**1,125,454.09**	**1,985,024.40**
United States - USD			
#REORG/BANK OF AMER MAND EXCH TO BANK OFAMER CORP 2028343 EFF 2/23/10 CUSIP: 060505419	56,500.00	872,701.88	842,980.00
CITIGROUP INC TANGIBLE DIVIDEND ENHANCEDCOM STK-T-DECS SEDOL: B53M8K3	17,000.00	1,700,000.00	1,773,780.00
PVTPL DG FDG TR TR PFD SECS 144A EXP 12-29-2049 CUSIP: 23324D201	135.00	1,421,181.59	1,197,858.78
** WELLS FARGO & CO NEW DEP SHS SER J CUSIP: 949746879	17,975.00	339,875.77	461,957.50
WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5% SEDOL: B3KRSW9	1,400.00	1,400,000.00	1,285,200.00
Total United States - USD		**5,733,759.24**	**5,561,776.28**
Total Corporate Stock - Preferred		**6,859,213.33**	**7,546,800.68**
Corporate Stock - Common			
Australia - AUD			
AMP LIMITED NPV(POST RECON) SEDOL: 6709958	392,631.00	1,695,048.67	2,390,572.82
BHP BILLITON LTD NPV SEDOL: 6144690	155,574.00	4,461,597.76	6,033,155.15

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Australia - AUD			
CSL LTD NPV SEDOL: 6185495	60,067.00	1,470,595.51	1,755,150.56
INCITEC PIVOT NPV SEDOL: 6673042	574,421.00	1,393,487.69	1,833,949.55
** MACARTHUR COAL LTD NPV SEDOL: 6375003	71,083.00	529,598.30	719,195.55
NATL AUSTRALIA BK NPV SEDOL: 6624608	44,695.00	1,050,349.68	1,101,382.64
NEWCREST MINING LTD NPV SEDOL: 6637101	47,348.00	1,122,224.32	1,504,436.98
Total Australia - AUD		**11,722,901.93**	**15,337,843.25**
Australia - USD			
** ADR BHP BILLITON PLC SPONSORED ADR CUSIP: 05545E209	44,900.00	1,757,467.13	2,866,865.00
Total Australia - USD		**1,757,467.13**	**2,866,865.00**
Belgium - EUR			
ANHEUSER-BUSCH INBEV NV SEDOL: 4755317	81,069.00	3,172,830.24	4,233,239.09
BELGACOM SA NPV SEDOL: B00D9P6	46,800.00	1,403,534.33	1,700,144.41
Total Belgium - EUR		**4,576,364.57**	**5,933,383.50**
Brazil - BRL			
BMFBOVESPA S.A. BO COM NPV SEDOL: B2RHNV9	263,200.00	1,306,493.07	1,853,361.63
CYRELA BRAZIL RLTY S A EMPREENDIMENTOS ECOM NPV SEDOL: 2189855	109,600.00	1,456,118.07	1,532,526.39
GAFISA SA COM NPV SEDOL: 2479619	159,700.00	1,831,301.13	2,576,161.09
JBS SA COM NPV SEDOL: B1V74X7	63,400.00	355,533.39	339,149.27
NATURA COSMETICOS COM NPV SEDOL: B014K55	68,600.00	1,168,376.10	1,442,481.07

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Brazil - BRL			
OGX PETROLEO E GAS COMSTK SEDOL: B19RPM5	80,000.00	661,790.11	784,763.65
PDG REALTY SA EMPR COM NPV SEDOL: B1N9YL9	62,300.00	571,546.17	619,175.94
Total Brazil - BRL		**7,351,158.04**	**9,147,619.04**
Brazil - USD			
ADR CENTRAIS ELETRICAS BRASILEIRAS S A SPONSORED ADR REPSTG COM SEDOL: 2186812	78,670.00	1,141,981.30	1,659,150.30
ADR EMBRAER-EMPRESA BRASILEIRA DE AERONAUTICA S A SPONSR ADR REPSTG PFDSHS SEDOL: 2611916	32,900.00	644,609.70	727,419.00
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR SEDOL: 2616580	199,833.00	7,545,348.47	9,528,037.44
ADR VALE S A ADR SEDOL: 2857334	56,300.00	1,032,997.96	1,634,389.00
Total Brazil - USD		**10,364,937.43**	**13,548,995.74**
British Virgin Islands - USD			
** CHINA GERUI ADVANCED MATERIA COMM STK CUSIP: G21101103	8,100.00	39,219.30	45,360.00
Total British Virgin Islands - USD		**39,219.30**	**45,360.00**
Canada - CAD			
CDN NATL RAILWAYS COM NPV SEDOL: 2180632	51,500.00	2,157,753.54	2,816,816.90
CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE) SEDOL: 2171573	31,500.00	1,616,016.69	2,283,588.50
LUNDIN MINING CORP COM NPV SEDOL: 2866857	254,200.00	1,066,042.28	1,042,647.97
ROGERS COMMS INC CLASS'B'COM CAD1.62478 SEDOL: 2169051	67,300.00	1,758,158.75	2,098,571.09
TECK RESOURCES LIMITED SEDOL: 2879327	29,000.00	1,067,297.19	1,018,533.89
Total Canada - CAD		**7,665,268.45**	**9,260,158.35**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - USD			
** BARRICK GOLD CORP SEDOL: 2024677	257,979.00	6,567,392.76	10,159,213.02
CANADIAN NATL RY CO COM SEDOL: 2210959	9,914.00	540,974.01	538,925.04
CARDIOME PHARMA CORP COM NEW STK CUSIP: 14159U202	47,620.00	199,193.11	211,909.00
CDN NAT RES LTD COM CDN NAT RES COM STK CUSIP: 136385101	41,100.00	2,758,949.29	2,957,145.00
IVANHOE MINES LTD COM SEDOL: 2179083	45,167.00	318,531.23	659,889.87
KINROSS GOLD CORP COM NPV NEW SEDOL: B04NVW3	110,841.00	2,090,078.27	2,039,474.40
** LULULEMON ATHLETICA INC COM CUSIP: 550021109	11,490.00	188,455.64	345,849.00
MAGNA INTL INC CL A CL A SEDOL: 2554549	71,944.00	3,176,153.46	3,638,927.52
MDC PARTNERS INC CL A SUB VTG SHS CUSIP: 552697104	52,110.00	521,873.49	434,597.40
NEXEN INC COM SEDOL: 2171852	70,902.00	1,487,627.85	1,696,684.86
POTASH CORP SASK INC COM SEDOL: 2696377	30,589.00	2,722,369.69	3,318,906.50
RESEARCH IN MOTION LTD COM SEDOL: 2407320	15,400.00	1,079,763.30	1,040,116.00
** RITCHIE BROS AUCTIONEERS INC COM CUSIP: 767744105	10,901.00	243,558.06	244,509.43
** TALISMAN ENERGY INC COM CUSIP: 87425E103	164,850.00	2,909,981.37	3,072,804.00
** VITRAN INC COM CUSIP: 92850E107	9,837.00	62,555.59	106,928.19
** WESTPORT INNOVATIONS INC COM STK CUSIP: 960908309	16,400.00	139,998.15	189,912.00
Total Canada - USD		**25,007,455.27**	**30,655,791.23**
China - HKD			
BELLE INTERNATIONA HKD0.01 SEDOL: B1WJ4X2	1,281,000.00	980,559.56	1,496,748.15

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
China - HKD			
CHAODA MODERN AGRI HKD0.10 SEDOL: 6313490	22,000.00	23,341.64	23,548.98
** CHINA LIFE INSURANCE CO 'H' CNY1 SEDOL: 6718976	427,000.00	1,833,127.35	2,111,857.67
CHINA MERCHANTS BK COM STK SEDOL: B1DYPZ5	876,073.00	1,575,711.71	2,299,196.62
CHINA MOBILE LTD HKD0.10 SEDOL: 6073556	6,000.00	56,108.36	56,370.54
CHINA RESOURCE ENTERPRISE HKD1 SEDOL: 6972459	52,000.00	173,435.44	190,120.00
CHINA RESOURCES LAND LTD HKD0.10 SEDOL: 6193766	229,000.00	316,078.43	520,961.30
** CHINA ZHONGWANG HL HKD0.1 SEDOL: B3VZ220	73,200.00	95,588.43	58,907.02
CNOOC LTD HKD0.02 SEDOL: B00G0S5	2,192,897.00	2,983,322.48	3,450,241.28
** INDUSTRIAL & COMMERCIAL BANK CHINA 'H' SEDOL: B1G1QD8	4,657,736.00	2,919,927.48	3,868,406.81
SHOUGANG CNCRD INT HKD0.20 SEDOL: 6907774	1,320,000.00	312,276.61	330,253.22
SINOPHARM GROUP COMSTK SEDOL: B3ZVDV0	184,900.00	590,546.24	656,946.37
TENCENT HOLDINGS LTD SEDOL: B01CT30	85,600.00	1,615,830.27	1,860,137.61
Total China - HKD		**13,475,854.00**	**16,923,695.57**
China - USD			
** ADR BAIDU INC SPONSORED ADR SEDOL: B0FXT17	15,117.00	5,095,603.01	6,216,563.91
ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS SEDOL: 2208987	11,000.00	551,416.23	790,460.00
** ADR NETEASE COM INC SPONSORED CUSIP: 64110W102	22,300.00	885,015.93	838,703.00
ADR TENCENT HLDGS LTD ADR CUSIP: 88032Q109	12,900.00	216,543.27	280,188.00
ADR 7 DAYS GROUP HLDGS LTD ADR CUSIP: 81783J101	6,100.00	71,043.92	76,128.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
China - USD			
** CHINA-BIOTICS INC COM CUSIP: 16937B109	8,200.00	124,043.48	126,854.00
Total China - USD		**6,943,665.84**	**8,328,896.91**
Cyprus - EUR			
MARFIN POPULAR BK EUR0.85 SEDOL: B1L3DX8	111,441.00	566,023.03	366,148.06
Total Cyprus - EUR		**566,023.03**	**366,148.06**
Denmark - DKK			
FLSMIDTH & CO A/S SER'B'DKK20 SEDOL: 5263574	14,741.00	809,861.96	1,043,132.71
NOVO-NORDISK AS DKK1 SER'B' SEDOL: 7077524	88,863.00	4,983,762.95	5,688,602.75
NOVOZYMES A/S SER'B'DKK10 SEDOL: 4658535	6,037.00	545,959.07	628,581.34
VESTAS WIND SYSTEM DKK1 SEDOL: 5964651	65,125.00	4,876,719.53	3,980,645.94
Total Denmark - DKK		**11,216,303.51**	**11,340,962.74**
Finland - USD			
ADR NOKIA CORP SPONSORED ADR SEDOL: 2640891	120,802.00	1,698,806.82	1,552,305.70
Total Finland - USD		**1,698,806.82**	**1,552,305.70**
France - EUR			
ACCOR EUR3 SEDOL: 5852842	11,610.00	528,654.36	637,147.40
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	18,721.00	1,673,538.27	2,230,182.16
ALCATEL-LUCENT EUR2 SEDOL: 5975006	406,400.00	1,022,095.56	1,388,902.35
ALSTOM EUR7.0 SEDOL: B0DJ8Q5	36,578.00	2,252,908.23	2,574,682.94

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
France - EUR			
ARCELORMITTAL NPV SEDOL: B03XPL1	15,537.00	446,818.99	717,347.29
AREVA EUR38 (INVEST CERT) SEDOL: 4174116	1,200.00	695,106.92	600,873.33
AXA EUR2.29 SEDOL: 7088429	137,708.00	2,824,365.64	3,267,916.36
BNP PARIBAS EUR2 SEDOL: 7309681	54,932.00	3,496,199.59	4,405,685.34
CARREFOUR EUR2.50 SEDOL: 5641567	36,599.00	1,661,842.87	1,762,249.63
** CIE DE ST-GOBAIN EUR4 SEDOL: 7380482	22,531.00	1,058,188.47	1,230,664.30
LAFARGE EUR4 SEDOL: 4502706	27,644.00	2,373,032.45	2,292,873.58
LVMH MOET HENNESSY LOUIS VUITTON EUR0.30 SEDOL: 4061412	28,800.00	2,476,172.44	3,238,724.48
MICHELIN (CGDE) EUR2(REGD) SEDOL: 4588364	13,545.00	1,023,170.12	1,041,257.10
** NEXANS EUR1 SEDOL: 7130836	11,600.00	653,388.52	929,017.89
PUBLICIS GROUPE SA EUR0.40 SEDOL: 4380429	12,787.00	547,400.31	522,865.25
SANOFI-AVENTIS EUR2 SEDOL: 5671735	41,283.00	2,631,289.89	3,261,247.16
SCHNEIDER ELECTRIC EUR8 SEDOL: 4834108	17,559.00	1,961,489.67	2,060,265.27
SOCIETE GENERALE EUR1.25 SEDOL: 5966516	10,355.00	538,950.80	727,242.17
** SOITEC S.A. NPV SEDOL: 4562294	78,273.00	1,126,320.40	1,122,123.52
TECHNIP NPV SEDOL: 4874160	12,489.00	553,769.19	885,178.53
THALES SA EUR3 SEDOL: 4162791	33,500.00	1,415,131.14	1,727,665.07
** VALLOUREC(USIN A T EUR4 SEDOL: B197DR6	6,588.00	1,038,114.42	1,200,893.56
Total France - EUR		**31,997,948.25**	**37,825,004.68**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
France - USD			
ADR SANOFI-AVENTIS SPONSORED ADR CUSIP: 80105N105	118,600.00	4,863,390.17	4,657,422.00
ADR TOTAL SA SEDOL: 2898032	6,100.00	335,289.67	390,644.00
Total France - USD		**5,198,679.84**	**5,048,066.00**
Germany - EUR			
BASF SE NPV SEDOL: 5086577	60,229.00	3,498,246.47	3,755,533.42
** DAIMLERCHRYSLER ORD NPV(REGD) SEDOL: 5529027	112,749.00	5,333,993.98	6,022,571.88
DEUTSCHE BANK AG NPV(REGD) SEDOL: 5750355	36,200.00	2,265,803.12	2,566,773.63
E.ON AG COM STK SEDOL: 4942904	54,800.00	1,840,701.24	2,298,188.41
FRESENIUS MEDICAL CARE NPV SEDOL: 5129074	39,469.00	1,644,360.95	2,091,843.89
GEA GROUP AG NPV SEDOL: 4557104	40,900.00	601,148.47	913,080.69
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL: 5889505	326,695.00	1,453,515.25	1,818,655.62
METRO AG ORD NPV SEDOL: 5041413	26,231.00	1,477,772.17	1,602,118.94
SAP AG ORD NPV SEDOL: 4846288	62,000.00	2,423,503.61	2,935,498.66
SIEMENS AG NPV(REGD) SEDOL: 5727973	16,600.00	1,122,064.59	1,529,280.02
THYSSENKRUPP AG NPV SEDOL: 5636927	31,940.00	941,918.30	1,209,804.22
UNITED INTERNET AG NPV(REGD) SEDOL: 4354134	40,719.00	391,384.33	538,647.05
Total Germany - EUR		**22,994,412.48**	**27,281,996.43**
Greece - EUR			
NATL BK OF GREECE EUR5(REGD) SEDOL: 4625959	95,677.00	2,101,824.43	2,484,633.76

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Greece - EUR			
Total Greece - EUR		**2,101,824.43**	**2,484,633.76**
Greece - USD			
** AEGEAN MARINE PETROLEUM NETWORK INC COM STK USD0.01 CUSIP: Y0017S102	140,977.00	1,974,121.19	3,874,047.96
Total Greece - USD		**1,974,121.19**	**3,874,047.96**
Hong Kong - HKD			
CHEUNG KONG(HLDGS) HKD0.50 SEDOL: 6190273	170,800.00	1,967,749.07	2,209,328.03
ESPRIT HOLDINGS HKD0.10 SEDOL: 6321642	100.00	640.80	667.39
HANG LUNG PROPERTIES HKD1 SEDOL: 6030506	141,000.00	435,102.87	556,431.80
HONG KONG EXCHANGES & CLEAR SEDOL: 6267359	189,000.00	2,912,950.06	3,397,785.67
SHANGRI-LA ASIA HKD1 SEDOL: 6771032	388,000.00	591,345.68	730,560.16
SINO LAND CO HKD1 SEDOL: 6810429	304,000.00	512,186.60	592,000.31
SUN HUNG KAI PROP HKD0.50 SEDOL: 6859927	38,000.00	396,667.48	569,947.32
Total Hong Kong - HKD		**6,816,642.56**	**8,056,720.68**
India - USD			
ADR ICICI BK LTD SEDOL: 2569286	86,494.00	2,029,731.90	3,261,688.74
PVTPL GDR RELIANCE INDS LTD GLOBAL DEPOSITARY RCPTS 144A SEDOL: B01DPW4	34,100.00	1,406,466.60	1,598,270.41
Total India - USD		**3,436,198.50**	**4,859,959.15**
Ireland - USD			
ADR SKILLSOFT PUB LTD CO SPONSORED ADR CUSIP: 830928107	17,300.00	169,177.20	181,304.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Ireland - USD			
COVIDIEN PLC USD0.20 SEDOL: B3QN1M2	51,900.00	2,113,723.99	2,485,491.00
Total Ireland - USD		**2,282,901.19**	**2,666,795.00**
Israel - USD			
ADR NICE SYS LTD SPONSORED ADR CUSIP: 653656108	3,086.00	67,028.50	95,789.44
ADR TEVA PHARMACEUTICAL INDS SEDOL: 2883878	131,150.00	5,912,219.84	7,368,007.00
Total Israel - USD		**5,979,248.34**	**7,463,796.44**
Italy - EUR			
ERG SPA EUR0.10 SEDOL: 5337093	56,354.00	867,215.57	782,665.81
FIAT SPA EUR5 SEDOL: 5748521	113,474.00	1,734,947.94	1,668,770.01
INTESA SANPAOLO EUR0.52 SEDOL: 4076836	459,469.00	1,936,972.72	2,076,553.02
SAIPEM EUR1 SEDOL: 4768768	39,400.00	952,349.26	1,362,352.59
TELECOM ITALIA SPA DI RISP EUR0.55 SEDOL: 7634402	2,347,500.00	2,137,906.00	2,603,522.60
Total Italy - EUR		**7,629,391.49**	**8,493,864.03**
Japan - JPY			
** ADVANTEST CORP NPV SEDOL: 6870490	78,600.00	1,697,918.31	2,030,538.70
ASAHI GLASS CO NPV SEDOL: 6055208	143,000.00	886,633.33	1,348,665.34
CANON INC NPV SEDOL: 6172323	37,900.00	1,183,198.85	1,591,804.07
COCA-COLA WEST CO NPV SEDOL: 6163286	130,500.00	2,253,760.36	2,297,540.15
DAI NIPPON PRINTNG NPV SEDOL: 6250906	176,000.00	1,879,093.56	2,232,730.01

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
DAIKIN INDUSTRIES NPV SEDOL: 6250724	27,000.00	825,659.44	1,061,496.32
DAIWA SECS GROUP INC SEDOL: 6251448	216,000.00	1,333,986.21	1,078,897.90
FAMILYMART CO NPV SEDOL: 6331276	33,900.00	1,063,707.94	999,575.70
FANUC LTD NPV SEDOL: 6356934	32,400.00	2,503,800.85	3,003,512.54
FUJIFILM HOLDINGS CORP NPV SEDOL: 6356525	67,100.00	1,755,067.95	2,010,945.81
HONDA MOTOR CO NPV SEDOL: 6435145	31,500.00	921,393.92	1,052,312.15
IBIDEN CO LTD NPV SEDOL: 6456102	12,700.00	376,329.72	450,185.29
JS GROUP CORP COM NPV SEDOL: 6900212	72,000.00	907,021.43	1,236,672.22
JTEKT CORPORATION NPV SEDOL: 6497082	64,900.00	812,463.46	826,107.74
KAO CORP NPV SEDOL: 6483809	35,000.00	658,484.53	817,713.09
KOMATSU NPV SEDOL: 6496584	223,318.00	3,343,625.27	4,639,314.81
MABUCHI MOTOR CO NPV SEDOL: 6551030	43,700.00	2,188,604.69	2,149,911.38
MARUBENI CORP NPV SEDOL: 6569464	429,000.00	1,810,726.70	2,354,788.12
MITSUBISHI CORP NPV SEDOL: 6596785	59,200.00	907,696.95	1,465,771.52
MITSUBISHI UFJ FIN NPV SEDOL: 6335171	447,739.00	2,852,797.62	2,173,887.19
MITSUI FUDOSAN CO LTD NPV SEDOL: 6597603	58,000.00	974,527.44	970,664.38
MITSUI SUMITOMO GR NPV SEDOL: B2Q4CS1	59,800.00	1,752,487.82	1,519,168.59
MIZUHO FINANCIAL GROUP NPV SEDOL: 6591014	643,000.00	1,503,388.44	1,146,549.22

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
NINTENDO CO LTD NPV SEDOL: 6639550	12,700.00	3,332,254.62	3,006,692.08
NOMURA HOLDINGS NPV SEDOL: 6643108	225,100.00	1,664,878.55	1,646,630.86
ROHM CO LTD NPV SEDOL: 6747204	23,100.00	1,456,191.36	1,503,689.78
SEGA SAMMY HLDGS I NPV SEDOL: B02RK08	90,400.00	987,777.73	1,081,750.90
SEKISUI HOUSE NPV SEDOL: 6793906	114,000.00	1,074,327.45	1,027,402.12
SEVEN & I HOLDINGS NPV SEDOL: B0FS5D6	77,100.00	1,760,852.49	1,571,069.34
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585	17,600.00	851,511.92	988,753.42
SHISEIDO CO LTD NPV SEDOL: 6805265	116,000.00	1,995,551.27	2,219,195.45
** SUMCO CORPORATION NPV SEDOL: B0M0C89	84,600.00	1,555,268.80	1,481,261.08
SUMITOMO TRUST & BANKING CO NPV SEDOL: 6859002	192,000.00	936,655.30	934,271.44
** TOKYU LAND CORP NPV SEDOL: 6895084	221,000.00	892,120.76	811,880.34
TOSHIBA CORP NPV SEDOL: 6897217	143,000.00	862,342.33	784,929.37
TOYO SEIKAN KAISHA NPV SEDOL: 6900267	33,900.00	619,511.05	515,628.12
TOYODA GOSEI NPV SEDOL: 6900557	36,300.00	1,119,119.70	1,087,888.72
TOYOTA MOTOR CORP NPV SEDOL: 6900643	114,000.00	4,449,666.21	4,751,275.58
WACOAL HOLDINGS NPV SEDOL: 6932204	124,000.00	1,575,297.61	1,345,292.44
Total Japan - JPY		**59,525,701.94**	**63,216,363.28**
Japan - USD			
ADR NIPPON TELEG & TEL CORP SPONSORED ADR SEDOL: 2639996	110,800.00	2,098,751.44	2,187,192.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - USD			
Total Japan - USD		**2,098,751.44**	**2,187,192.00**
Korea, Republic Of - KRW			
HYUNDAI MOTOR CO KRW5000 SEDOL: 6451055	11,405.00	1,002,631.99	1,185,087.70
KB FINANCIAL GROUP KRW5000 SEDOL: B3DF0Y6	23,206.00	1,017,755.94	1,189,719.14
Total Korea, Republic Of - KRW		**2,020,387.93**	**2,374,806.84**
Korea, Republic Of - USD			
ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063 SEDOL: 2480495	104,741.00	1,282,116.07	1,522,934.14
ADR SK TELECOM LTD SPONSORED ADR SEDOL: 2495648	150,430.00	2,454,069.84	2,445,991.80
Total Korea, Republic Of - USD		**3,736,185.91**	**3,968,925.94**
Mexico - MXN			
WAL-MART DE MEXICO SER'V'NPV SEDOL: B02YZ04	389,300.00	1,192,022.36	1,750,379.92
Total Mexico - MXN		**1,192,022.36**	**1,750,379.92**
Mexico - USD			
ADR CEMEX SAB DE CV SEDOL: 2488671	140,761.00	1,330,313.26	1,663,795.02
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS SEDOL: 2722670	28,000.00	950,475.67	1,315,440.00
Total Mexico - USD		**2,280,788.93**	**2,979,235.02**
Netherlands - EUR			
AKZO NOBEL NV EUR2 SEDOL: 5458314	24,895.00	1,659,459.19	1,657,319.99
ASML HOLDING NEW SEDOL: 5949368	68,376.00	1,445,692.60	2,354,459.31

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Netherlands - EUR			
HEINEKEN NV EUR1.60 SEDOL: 7792559	35,047.00	1,670,790.29	1,672,686.82
ING GROEP NV CVA EUR0.24 SEDOL: 7154182	134,200.00	1,332,361.10	1,328,549.88
** STMICROELECTRONICS EUR1.04 SEDOL: 5962343	114,335.00	1,050,066.28	1,036,746.39
WOLTERS KLUWER EUR0.12 SEDOL: 5671519	57,200.00	1,044,076.72	1,255,635.88
Total Netherlands - EUR		**8,202,446.18**	**9,305,398.27**
Netherlands - USD			
** ADR ASML HOLDING NV NY REGISTERED SHS CUSIP: N07059186	17,198.00	393,444.65	586,279.82
** ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV CUSIP: 167250109	13,000.00	192,490.16	262,860.00
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000 SEDOL: 2614313	41,500.00	783,154.80	1,221,760.00
** AERCAP HOLDINGS N.V. EUR0.01 CUSIP: N00985106	34,766.00	132,246.22	314,979.96
** VISTAPRINT NV COM USD0.001 CUSIP: N93540107	14,381.00	427,655.87	814,827.46
Total Netherlands - USD		**1,928,991.70**	**3,200,707.24**
Netherlands Antilles - USD			
MERRILL LYNCH INTL CERT 22/05/11 (UNIFIED ENR) SEDOL: 0A13RVU	16,478.00	1,519,973.23	0.00
Total Netherlands Antilles - USD		**1,519,973.23**	**0.00**
Norway - NOK			
** SEADRILL LTD USD2 SEDOL: B09RMQ1	40,800.00	471,624.81	1,045,284.59
** SUBSEA 7 INC USD0.01 SEDOL: 7448971	94,200.00	1,001,100.85	1,567,064.81
Total Norway - NOK		**1,472,725.66**	**2,612,349.40**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Panama - USD			
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA CUSIP: P16994132	26,900.00	503,114.79	373,910.00
Total Panama - USD		**503,114.79**	**373,910.00**
Russian Federation - USD			
ADR OAO GAZPROM LEVEL 1 ADR SEDOL: 2016629	36,797.00	1,343,193.26	921,764.85
** EVRAZ GROUP SA GDR EACH REPR 1/3 ORD REGS SEDOL: B08V9B8	14,110.00	366,348.87	399,383.55
GAZPROM ADR REP 4 ORD RUB5 REG 'S' SEDOL: 5140989	11,900.00	212,772.00	303,450.00
Total Russian Federation - USD		**1,922,314.13**	**1,624,598.40**
Singapore - SGD			
CAPITALAND LTD NPV SEDOL: 6309303	735,500.00	1,692,382.13	2,200,292.03
GOLDEN AGRI-RESOURCES LTD USD0.025 SEDOL: 6164472	1,470,000.00	477,200.74	533,993.38
NOBLE GROUP HKD0.25 SEDOL: B01CLC3	244,000.00	326,839.62	564,834.93
Total Singapore - SGD		**2,496,422.49**	**3,299,120.34**
Singapore - USD			
** VERIGY LTD ORD SHS CUSIP: Y93691106	30,027.00	309,713.87	386,447.49
Total Singapore - USD		**309,713.87**	**386,447.49**
South Africa - USD			
** ADR ANGLOGOLD ASHANTI LTD SEDOL: 2257495	178,921.00	5,738,015.84	7,189,045.78
Total South Africa - USD		**5,738,015.84**	**7,189,045.78**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
South Africa - ZAR			
GOLD FIELDS LTD ZAR0.50 SEDOL: 6280215	119,000.00	1,449,320.03	1,583,380.75
IMPALA PLATINUM ZAR0.025 SEDOL: B1FFT76	34,600.00	714,903.12	953,787.68
Total South Africa - ZAR		**2,164,223.15**	**2,537,168.43**
Spain - EUR			
BANCO SANTANDER EUR0.50(REGD) SEDOL: 5705946	108,585.00	1,051,561.26	1,799,401.49
BBVA(BILB-VIZ-ARG) EUR0.49 SEDOL: 5501906	59,569.00	769,402.04	1,087,990.17
** GESTEVIS TELECINCO EUR0.5 SEDOL: B01G2K0	59,916.00	824,899.06	874,258.82
** IBERDROLA SA EUR0.75 SEDOL: B288C92	49,760.00	397,224.39	476,192.40
INDITEX EUR0.15 SEDOL: 7111314	34,590.00	1,709,474.43	2,153,359.14
TELEFONICA SA EUR1 SEDOL: 5732524	300,666.00	7,142,986.76	8,420,548.66
Total Spain - EUR		**11,895,547.94**	**14,811,750.68**
Spain - USD			
TELVENT GIT SA ORD EUR3.00505 CUSIP: E90215109	8,150.00	226,687.50	317,687.00
Total Spain - USD		**226,687.50**	**317,687.00**
Sweden - SEK			
HENNES & MAURITZ SER'B'NPV SEDOL: 5687431	44,900.00	2,179,073.83	2,499,021.02
Total Sweden - SEK		**2,179,073.83**	**2,499,021.02**
Switzerland - CHF			
ABB LTD CHF1.54 (REGD) SEDOL: 7108899	62,001.00	914,728.70	1,195,937.06

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Switzerland - CHF			
ACTELION CHF0.50 (REGD) SEDOL: B1YD5Q2	8,934.00	430,939.89	477,056.15
CREDIT SUISSE AG CHF0.04(REGD) SEDOL: 7171589	90,174.00	4,085,910.58	4,466,175.38
GAM HOLDING LTD COMSTK SEDOL: B1WHVV3	24,200.00	207,319.11	294,730.83
JULIUS BAER GRUPPE CHF0.02 (REGD) SEDOL: B4R2R50	52,326.00	1,555,205.56	1,841,470.26
LOGITECH INTL CHF0.25(REGD) SEDOL: B18ZRK2	75,100.00	1,108,183.02	1,302,580.89
LONZA GROUP AG CHF1(REGD) SEDOL: 7333378	18,326.00	1,696,354.35	1,294,121.40
NESTLE SA COMSTK SEDOL: 7123870	150,701.00	5,440,473.18	7,318,200.92
NOBEL BIOCARE HOLD CHF.4 SEDOL: 7385722	10,920.00	366,159.59	367,397.92
NOVARTIS AG CHF0.50(REGD) SEDOL: 7103065	144,706.00	6,354,967.48	7,908,961.54
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388	16,600.00	2,162,940.20	2,823,003.63
SWATCH GROUP CHF0.45(REGD) SEDOL: 7184736	30,404.00	985,018.71	1,452,921.50
SYNGENTA AG REG CHF0.1 SEDOL: 4356646	3,914.00	1,106,850.91	1,100,652.77
SYNTHES INC CHF0.001 SEDOL: B014635	5,040.00	567,571.51	659,648.85
ZURICH FINL SVCS CHF0.10 SEDOL: 5983816	6,735.00	1,272,586.79	1,475,673.52
Total Switzerland - CHF		**28,255,209.58**	**33,978,532.62**
Switzerland - USD			
** ADR NOVARTIS AG CUSIP: 66987V109	23,800.00	1,230,652.64	1,295,434.00
** ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104 CUSIP: 771195104	44,400.00	1,466,160.26	1,873,680.00
ALCON INC COM CHF0.20 SEDOL: 2852395	26,900.00	2,686,742.92	4,421,015.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
Switzerland - USD				
FOSTER WHEELER LTD (BM) COM STK CUSIP: H27178104		10,000.00	79,213.83	294,400.00
TRANSOCEAN LTD CUSIP: H8817H100		62,653.00	4,745,922.14	5,187,668.40
UBS AG SHS COM SEDOL: B17MV57		56,900.00	882,519.00	882,519.00
Total Switzerland - USD			**11,091,210.79**	**13,954,716.40**
Taiwan - USD				
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SEDOL: 2113382	SPONSORED ADR	221,144.00	2,195,101.08	2,529,887.36
Total Taiwan - USD			**2,195,101.08**	**2,529,887.36**
Turkey - TRY				
TURKCELL ILETISIM TRY1 SEDOL: B03MYN3		148,500.00	752,541.65	1,050,135.09
Total Turkey - TRY			**752,541.65**	**1,050,135.09**
United Kingdom - GBP				
ANGLO AMERICAN USD0.54945 SEDOL: B1XZS82		32,854.00	868,883.58	1,438,301.49
ANTOFAGASTA ORD GBP0.05 SEDOL: 0045614		80,933.00	1,012,736.54	1,296,490.90
ARM HLDGS ORD GBP0.0005 SEDOL: 0059585		593,900.00	960,712.53	1,702,330.36
ASTRAZENECA ORD USD0.25 SEDOL: 0989529		17,748.00	627,230.83	834,159.66
AUTONOMY CORP ORD GBP0.003333 SEDOL: 0118271		91,993.00	1,991,986.34	2,244,664.35
BG GROUP ORD GBP0.10 SEDOL: 0876289		103,089.00	1,668,572.57	1,867,829.99
BP ORD USD0.25 SEDOL: 0798059		358,840.00	3,465,852.38	3,476,836.43
BRITISH AMERICAN TOBACCO ORD GBP0.25 SEDOL: 0287580		84,067.00	2,238,227.18	2,737,511.41

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
BRITISH SKY BROADCASTING GROUP ORD GBP0.50 SEDOL: 0141192	219,839.00	1,662,974.38	1,995,139.27
CAIRN ENERGY PLC ORD GBP0.006154 SEDOL: B59MW61	130,560.00	655,327.13	701,236.56
CARNIVAL PLC ORD USD1.66 SEDOL: 3121522	92,800.00	2,575,321.17	3,199,469.81
COMPASS GROUP ORD GBP0.10 SEDOL: 0533153	144,225.00	1,008,008.22	1,036,878.49
HSBC HLDGS ORD USD0.50(UK REG) SEDOL: 0540528	523,900.00	5,478,024.05	5,996,588.79
KINGFISHER ORD GBP0.157142857 SEDOL: 3319521	558,876.00	1,703,083.62	2,066,726.95
** NEW WORLD RESOURCES NV CLS'A' SHS EUR0.40 (DI) SEDOL: B2QWCJ6	58,958.00	495,634.95	533,166.59
PEARSON ORD GBP0.25 SEDOL: 0677608	103,235.00	1,237,270.34	1,485,377.45
RECKITT BENCKISER GROUP PLC ORD GBP0.10 SEDOL: B24CGK7	97,346.00	3,941,598.94	5,275,604.43
REXAM ORD GBX64.285714 SEDOL: 0425045	93,997.00	409,714.40	441,104.78
RIO TINTO ORD GBP0.10 SEDOL: 0718875	26,860.00	1,379,357.31	1,470,408.04
SABMILLER ORD USD0.10 SEDOL: 0483548	65,700.00	1,110,453.58	1,937,306.36
SMITH & NEPHEW ORD USD0.20 SEDOL: 0922320	151,034.00	1,065,130.79	1,559,722.85
STANDARD CHARTERED ORD USD0.50 SEDOL: 0408284	216,197.00	4,112,963.13	5,498,729.85
TAYLOR WIMPEY ORD GBP0.01 SEDOL: 0878230	616,151.00	528,856.96	387,051.65
TESCO ORD GBP0.05 SEDOL: 0884709	447,591.00	2,903,617.79	3,093,550.97
TULLOW OIL ORD GBP0.10 SEDOL: 0150080	54,339.00	1,112,124.13	1,145,128.74
UNITED UTILITIES GROUP ORD GBP0.05 SEDOL: B39J2M4	176,400.00	1,402,096.77	1,412,048.65

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
VODAFONE GROUP ORD USD0.11428571 SEDOL: B16GWD5	783,400.00	1,438,172.41	1,817,910.49
WOOD GROUP (JOHN) ORD GBP0.03333 SEDOL: 3157583	77,200.00	283,671.91	384,969.88
XSTRATA PLC ORD GBP SEDOL: 3141100	136,406.00	1,946,665.50	2,469,285.17
Total United Kingdom - GBP		**49,284,269.43**	**59,505,530.36**
United Kingdom - USD			
ADR BP P L C SPONSORED ADR SEDOL: 2142621	34,518.00	1,651,802.66	2,001,008.46
ADR CADBURY PLC SPONSORED ADR ADR CUSIP: 12721E102	5,918.00	193,873.70	304,126.02
ADR ENSCO INTL PLC SPONSORED ADR CUSIP: 29358Q109	27,846.00	1,174,405.06	1,112,169.24
** ADR HSBC HLDGS PLC SPONSORED ADR NEW CUSIP: 404280406	45,900.00	2,665,360.82	2,620,431.00
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS SEDOL: B03MM73	42,700.00	2,035,632.83	2,482,151.00
** ADR UNILEVER PLC SPONSORED ADR NEW CUSIP: 904767704	49,400.00	1,406,855.35	1,575,860.00
** SHIRE PLC ADR CUSIP: 82481R106	23,990.00	1,131,038.06	1,408,213.00
Total United Kingdom - USD		**10,258,968.48**	**11,503,958.72**
United States - USD			
** #REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10 CUSIP: 866810203	49,030.00	231,867.90	459,411.10
#REORG/WILLIS GROUP STOCK MERGER WILLIS GROUP 2056808 EFF 01/04/2010 CUSIP: G96655108	6,856.00	192,909.05	180,861.28
AAR CORP COM CUSIP: 000361105	11,940.00	244,608.94	274,381.20
** ABAXIS INC COM CUSIP: 002567105	12,082.00	275,475.01	308,695.10
ABBOTT LAB COM CUSIP: 002824100	151,952.00	7,349,221.94	8,203,888.48

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** ABERCROMBIE & FITCH CO CL A CUSIP: 002896207	21,558.00	879,789.25	751,296.30
** ACETO CORP COM CUSIP: 004446100	10,000.00	65,727.17	51,500.00
** ACI WORLDWIDE INC COM STK CUSIP: 004498101	9,000.00	151,837.02	154,350.00
** ACUITY BRANDS INC COM CUSIP: 00508Y102	7,100.00	249,249.42	253,044.00
** ACXIOM CORP COM CUSIP: 005125109	6,500.00	78,513.52	87,230.00
ADELPHIA RECOVERY TR CUSIP: 00685R409	3,112,017.00	3,071,410.23	99,584.54
ADELPHIA RECOVERY TR CVV CUSIP: 00685R102	1,073,311.00	2,071,065.39	193,195.98
ADOBE SYS INC COM CUSIP: 00724F101	142,278.00	4,610,184.34	5,232,984.84
** ADR CHEMSPEC INTL LTD ADR CUSIP: 163868102	14,600.00	132,078.86	96,360.00
ADR LONGTOP FINL TECHNOLOGIES LTD ADR SEDOL: B28G1Z5	20,500.00	556,852.07	758,910.00
** ADR VANCEINFO TECHNOLOGIES INC ADR ADR CUSIP: 921564100	7,725.00	151,495.76	148,397.25
** ADR YINGLI GREEN ENERGY HLDG CO LTD ADR ADR CUSIP: 98584B103	7,200.00	95,479.00	113,832.00
ADVANCE AMER CASH ADVANCE CTRS INC COM STK CUSIP: 00739W107	41,600.00	386,209.27	231,296.00
** ADVANCED ENERGY INDS INC COM CUSIP: 007973100	16,577.00	225,623.86	249,981.16
** AEROPOSTALE COM CUSIP: 007865108	3,900.00	87,875.74	132,795.00
** AEROVIRONMENT INC COM CUSIP: 008073108	5,401.00	124,622.04	157,061.08
AETNA INC CUSIP: 00817Y108	62,550.00	1,699,159.32	1,982,835.00
** AFC ENTERPRISES INC COM CUSIP: 00104Q107	22,200.00	468,194.75	181,152.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** AFFILIATED MANAGERS GROUP INC COM STK CUSIP: 008252108	24,175.00	1,519,172.14	1,628,186.25
AFLAC INC COM CUSIP: 001055102	23,625.00	505,118.67	1,092,656.25
** AGCO CORP COM CUSIP: 001084102	14,200.00	705,815.41	459,228.00
AGILENT TECHNOLOGIES INC COM CUSIP: 00846U101	74,070.00	1,576,947.19	2,301,354.90
AIR PROD & CHEM INC COM CUSIP: 009158106	15,158.00	1,340,151.10	1,228,707.48
AIRGAS INC COM CUSIP: 009363102	20,386.00	728,330.04	970,373.60
** AIRTRAN HLDGS INC COM CUSIP: 00949P108	57,341.00	279,648.15	299,320.02
** ALEXANDER & BALDWIN INC COM CUSIP: 014482103	6,415.00	233,260.75	219,585.45
ALLEGHENY ENERGY INC COM CUSIP: 017361106	103,225.00	2,889,676.68	2,423,723.00
** ALLIANCE DATA SYS CORP COM CUSIP: 018581108	21,370.00	1,053,813.01	1,380,288.30
ALLIANT ENERGY CORP COM ISIN #US0188021085 CUSIP: 018802108	21,600.00	644,852.91	653,616.00
ALLIED WORLD ASSURANCE COM STK CUSIP: G0219G203	5,900.00	214,541.39	271,813.00
** ALLOS THERAPEUTICS INC COM ISIN US019777101 CUSIP: 019777101	14,600.00	110,576.43	95,922.00
** ALLSCRIPT-MISYS HEALTHCARE SOLUTIONS INC CUSIP: 01988P108	16,000.00	222,933.20	323,680.00
ALLSTATE CORP COM CUSIP: 020002101	80,305.00	1,758,970.30	2,412,362.20
** AMAG PHARMACEUTICALS INC COM STK CUSIP: 00163U106	9,439.00	381,945.07	358,965.17
AMAZON COM INC COM CUSIP: 023135106	59,880.00	5,040,725.01	8,055,057.60
AMDOCS ORD GBP0.01 SEDOL: 2256908	60,200.00	1,237,522.39	1,717,506.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** AMEDISYS INC COM CUSIP: 023436108	4,700.00	206,894.58	228,232.00
AMER ELEC PWR CO INC COM CUSIP: 025537101	17,000.00	619,010.66	591,430.00
AMER FINL GROUP INC OH COM STK CUSIP: 025932104	31,300.00	821,312.38	780,935.00
** AMERICAN EAGLE OUTFITTERS INC NEW COM CUSIP: 02553E106	46,700.00	693,869.82	792,966.00
AMERICAN EXPRESS CO CUSIP: 025816109	203,280.00	6,390,747.88	8,236,905.60
** AMERICAN PUB ED INC COM STK CUSIP: 02913V103	11,450.00	402,366.33	393,422.00
AMERICAN TOWER CORP CL A CUSIP: 029912201	59,277.00	2,050,997.14	2,561,359.17
AMERIPRISE FINL INC COM CUSIP: 03076C106	18,100.00	728,167.74	702,642.00
AMERISOURCEBERGEN CORP COM CUSIP: 03073E105	35,400.00	653,484.00	922,878.00
** AMERN MED SYS HLDGS INC COM STK CUSIP: 02744M108	74,300.00	1,288,101.86	1,433,247.00
AMGEN INC COM CUSIP: 031162100	127,300.00	6,716,797.02	7,201,361.00
AMPHENOL CORP NEW CL A CUSIP: 032095101	14,820.00	529,458.77	684,387.60
** ANALOG DEVICES INC COM CUSIP: 032654105	66,000.00	1,831,674.74	2,084,280.00
** ANGIODYNAMICS INC COM STK CUSIP: 03475V101	17,900.00	286,273.52	287,832.00
** ANNTAYLOR STORES CORP COM CUSIP: 036115103	7,300.00	64,742.97	99,572.00
ANSYS INC COM CUSIP: 03662Q105	17,481.00	526,402.22	759,724.26
AON CORP COM CUSIP: 037389103	140,850.00	4,706,061.63	5,400,189.00
APACHE CORP COM CUSIP: 037411105	127,900.00	9,305,856.91	13,195,443.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
APPLE INC CUSIP: 037833100	59,022.00	7,708,373.46	12,445,378.92
APPLIED MATERIALS INC COM CUSIP: 038222105	365,800.00	4,541,712.29	5,099,252.00
** APPLIED SIGNAL TECH INC COM CUSIP: 038237103	8,900.00	154,553.85	171,681.00
** ARCH CHEMICALS INC COM CUSIP: 03937R102	6,160.00	172,439.96	190,220.80
** ARCH COAL INC COM CUSIP: 039380100	199,857.00	4,772,553.18	4,446,818.25
ARCHER-DANIELS-MIDLAND CO COM CUSIP: 039483102	28,500.00	736,300.94	892,335.00
ARCHIPELAGO LEARNING INC COM CUSIP: 03956P102	6,776.00	118,395.44	140,263.20
** ARENA RES INC COM CUSIP: 040049108	5,200.00	203,595.26	224,224.00
ARGON ST INC COM CUSIP: 040149106	25,700.00	485,704.08	558,204.00
ARIBA INC COM NEW CUSIP: 04033V203	14,548.00	118,369.81	182,140.96
** ARRAY BIOPHARMA INC COM CUSIP: 04269X105	11,400.00	145,254.11	32,034.00
ARROW ELECTR INC COM CUSIP: 042735100	133,107.00	2,623,032.21	3,941,298.27
** ASIAINFO HLDGS INC COM CUSIP: 04518A104	5,600.00	91,296.22	170,632.00
ASPEN INSURANCE HLDGS COM CUSIP: G05384105	28,000.00	795,142.69	712,600.00
ASSURED GUARANTY LTD COMMON STK CUSIP: G0585R106	67,547.00	1,500,560.07	1,469,822.72
AT&T INC COM CUSIP: 00206R102	114,150.00	2,884,762.53	3,199,624.50
** ATHENAHEALTH INC COM MON STOCK CUSIP: 04685W103	18,500.00	629,181.65	836,940.00
ATHEROS COMMUNICATIONS INC COM CUSIP: 04743P108	12,960.00	275,235.84	443,750.40

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK CUSIP: 049164205	21,591.00	625,179.92	804,264.75
** AUTOLIV INC COM STK CUSIP: 052800109	26,100.00	1,095,550.40	1,131,696.00
AVAGO TECHNOLOGIES LTD CUSIP: Y0486S104	17,600.00	280,449.78	321,904.00
AXIS CAPITAL HOLDINGS LTD COM USD0.0125 SEDOL: 2677606	28,139.00	850,684.18	799,428.99
** B & G FOODS INC NEW FORMERLY B & G FOODSHLDGS CORP TO 10/14/2004 CL A CL A CUSIP: 05508R106	44,200.00	403,347.82	405,756.00
BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	239,100.00	8,762,301.05	6,687,627.00
** BANK OF AMERICA CORP CUSIP: 060505104	24,100.00	389,096.00	362,946.00
** BARNES & NOBLE INC COM CUSIP: 067774109	8,000.00	200,951.98	152,560.00
BAXTER INTL INC COM CUSIP: 071813109	119,500.00	6,570,022.86	7,012,260.00
BB&T CORP COM CUSIP: 054937107	14,000.00	282,271.50	355,180.00
** BE AEROSPACE INC COM CUSIP: 073302101	81,160.00	825,524.74	1,907,260.00
** BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	15,500.00	253,398.24	248,000.00
** BEBE STORES INC COM CUSIP: 075571109	8,682.00	9,920.65	54,436.14
BECKMAN COULTER INC COM CUSIP: 075811109	14,900.00	1,004,176.22	975,056.00
BED BATH BEYOND INC COM CUSIP: 075896100	25,610.00	622,634.07	989,314.30
BELO CORP CUSIP: 080555105	29,300.00	430,971.98	159,392.00
BENCHMARK ELECTRS INC COM CUSIP: 08160H101	15,800.00	188,637.88	298,778.00
BENEFICIAL MUT BANCORP INC COM STK CUSIP: 08173R104	15,900.00	148,950.71	156,456.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BEST BUY INC COM STK CUSIP: 086516101	115,000.00	4,714,929.84	4,537,900.00
** BIO-REFERENCE LABS INC COM PAR $0.01 NEW CUSIP: 09057G602	4,562.00	138,087.71	178,784.78
** BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP: 09061G101	24,839.00	359,641.21	467,221.59
BJ SERVICES CO CUSIP: 055482103	23,301.00	393,483.94	433,398.60
** BLACKBOARD INC COM CUSIP: 091935502	2,575.00	99,963.84	116,879.25
** BLYTH INC COM NEW COM NEW CUSIP: 09643P207	4,025.00	362,150.18	135,723.00
BOEING CO COM CUSIP: 097023105	109,300.00	4,975,551.42	5,916,409.00
BRINKER INTL INC COM CUSIP: 109641100	14,100.00	392,970.27	210,372.00
BRINKS CO COM STOCK CUSIP: 109696104	3,400.00	88,199.49	82,756.00
BRINKS HOME SEC HLDGS INC COM STK CUSIP: 109699108	5,500.00	122,259.75	179,520.00
BROADCOM CORP CL A CUSIP: 111320107	54,115.00	1,145,674.74	1,701,916.75
BROADRIDGE FINL SOLUTIONS INC COM STK CUSIP: 11133T103	36,500.00	631,101.06	823,440.00
BROOKDALE SR LIVING INC COM STK CUSIP: 112463104	89,575.00	1,043,750.97	1,629,369.25
** BROWN & BROWN INC COM CUSIP: 115236101	47,050.00	862,519.83	845,488.50
** BRUNSWICK CORP COM CUSIP: 117043109	159,498.00	2,040,618.31	2,027,219.58
** BUCYRUS INTL INC NEW COM CL A CUSIP: 118759109	8,000.00	83,030.82	450,960.00
** BUFFALO WILD WINGS INC COM STK CUSIP: 119848109	3,227.00	105,221.59	129,951.29
** BUNGE LTD CUSIP: G16962105	23,300.00	1,382,208.34	1,487,239.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
C R BARD CUSIP: 067383109	6,330.00	487,229.27	493,107.00
CA INC COM CUSIP: 12673P105	390,800.00	9,585,325.47	8,777,368.00
** CABELAS INC COM STK CUSIP: 126804301	41,400.00	527,863.51	590,364.00
CABOT MICROELECTRONICS CORP COM CUSIP: 12709P103	5,000.00	122,056.79	164,800.00
** CAL MAINE FOODS INC COM NEW STK CUSIP: 128030202	8,100.00	199,253.64	276,048.00
CAMERON INTL CORP COM STK CUSIP: 13342B105	12,300.00	515,022.61	514,140.00
CAP 1 FNCL COM CUSIP: 14040H105	7,500.00	335,325.00	287,550.00
** CARMAX INC COM CUSIP: 143130102	42,080.00	706,753.12	1,020,440.00
CARNIVAL CORP COM PAIRED CUSIP: 143658300	315,924.00	11,553,870.59	10,011,631.56
** CASH AMER INVTS INC COM CUSIP: 14754D100	12,190.00	358,705.68	426,162.40
** CASS INFORMATION SYS INC COM CUSIP: 14808P109	5,500.00	200,534.00	167,200.00
CATERPILLAR INC COM CUSIP: 149123101	102,800.00	3,547,214.97	5,858,572.00
** CBIZ INC COM CUSIP: 124805102	65,100.00	404,176.12	501,270.00
** CBS CORP NEW CL B CUSIP: 124857202	267,800.00	6,201,769.28	3,762,590.00
CEC ENTMT INC COM CUSIP: 125137109	1,700.00	52,449.45	54,264.00
** CELADON GROUP INC COM CUSIP: 150838100	11,189.00	81,736.05	121,400.65
** CELERA CORP COM STK CUSIP: 15100E106	14,300.00	219,328.03	98,813.00
CELGENE CORP COM CUSIP: 151020104	38,700.00	2,423,395.57	2,154,816.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CENTURYTEL INC COM STK CUSIP: 156700106	15,100.00	487,374.63	546,771.00
** CEPHALON INC CON CUSIP: 156708109	15,315.00	839,650.31	955,809.15
** CEPHEID INC COM CUSIP: 15670R107	35,035.00	524,684.54	437,236.80
CF INDS HLDGS INC COM CUSIP: 125269100	4,000.00	326,285.60	363,120.00
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	11,500.00	491,937.78	387,435.00
** CHEESECAKE FACTORY INC COM CUSIP: 163072101	12,100.00	169,338.45	261,239.00
** CHEMED CORP NEW COM CUSIP: 16359R103	20,150.00	779,147.79	966,595.50
CHESAPEAKE ENERGY CORP COM CUSIP: 165167107	158,835.00	2,842,932.37	4,110,649.80
** CHICOS FAS INC COM CUSIP: 168615102	50,500.00	606,798.55	709,525.00
CHINA INTEGRATED ENERGY INC COM STK CUSIP: 16948P105	17,800.00	102,350.00	125,312.00
** CHINACAST ED CORP COM CUSIP: 16946T109	14,300.00	100,529.53	108,108.00
CHIPOTLE MEXICAN GRILL INC COM STK CUSIP: 169656105	19,708.00	1,456,052.57	1,737,457.28
CHUBB CORP COM CUSIP: 171232101	13,800.00	630,273.32	678,684.00
CHURCH & DWIGHT INC COM CUSIP: 171340102	12,460.00	722,517.92	753,207.00
CIGNA CORP COM CUSIP: 125509109	26,100.00	623,283.80	920,547.00
CIN BELL INC NEW COM STK CUSIP: 171871106	67,000.00	179,445.90	231,150.00
** CIN FNCL CORP COM CUSIP: 172062101	37,100.00	1,183,780.63	973,504.00
** CIRCOR INTL INC COM CUSIP: 17273K109	11,200.00	224,695.16	282,016.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CISCO SYSTEMS INC CUSIP: 17275R102	150,700.00	3,310,331.11	3,607,758.00
CIT GROUP INC NEW COM NEW COM NEW SEDOL: B4Z73G0	2,411.00	22,865.86	66,567.71
CITIGROUP INC COM CUSIP: 172967101	1,714,000.00	5,545,766.80	5,673,340.00
** CLEAN HBRS INC COM CUSIP: 184496107	3,400.00	166,420.82	202,674.00
CME GROUP INC COM STK CUSIP: 12572Q105	6,600.00	1,507,697.64	2,217,270.00
** CMS ENERGY CORP COM CUSIP: 125896100	60,600.00	700,532.98	948,996.00
COACH INC COM CUSIP: 189754104	20,640.00	556,040.52	753,979.20
COCA COLA ENTERPRISES INC COM CUSIP: 191219104	36,300.00	734,521.17	769,560.00
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A CUSIP: 192446102	10,936.00	290,750.89	495,400.80
** COINSTAR INC COM CUSIP: 19259P300	7,200.00	242,604.62	200,016.00
COLGATE-PALMOLIVE CO COM CUSIP: 194162103	45,700.00	3,369,784.03	3,754,255.00
COMCAST CORP NEW CL A SPL CL A SPL CUSIP: 20030N200	353,950.00	5,652,952.63	5,666,739.50
COMCAST CORP NEW-CL A CUSIP: 20030N101	29,428.00	554,579.88	496,156.08
** COMERICA INC COM CUSIP: 200340107	17,700.00	933,185.13	523,389.00
** COMMVAULT SYS INC COM STK CUSIP: 204166102	18,875.00	400,558.21	447,148.75
** COMPASS MINERALS INTL INC COM CUSIP: 20451N101	10,150.00	633,184.12	681,978.50
COMPUTER SCI CORP COM CUSIP: 205363104	24,799.00	1,129,959.38	1,426,686.47
COMSTOCK RES INC COM NEW COM NEW CUSIP: 205768203	17,762.00	476,987.82	720,604.34

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Corporate Stock - Common			
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CON-WAY INC COM STK CUSIP: 205944101	10,700.00	367,641.83	373,537.00
CONAGRA FOODS INC CUSIP: 205887102	40,300.00	856,595.40	928,915.00
CONCHO RES INC COM STK CUSIP: 20605P101	4,900.00	149,299.68	220,010.00
** CONCUR TECHNOLOGIES INC COM CUSIP: 206708109	56,870.00	1,688,635.24	2,431,192.50
CONOCOPHILLIPS COM CUSIP: 20825C104	68,100.00	3,625,421.29	3,477,867.00
** CONVERGYS CORP DE COM CUSIP: 212485106	86,300.00	1,074,496.29	927,725.00
COPA HOLDINGS SA COM STK CUSIP: P31076105	2,154.00	50,854.01	117,328.38
** CORINTHIAN COLLEGES INC COM STK CUSIP: 218868107	6,400.00	116,775.04	88,128.00
** CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP: 21988R102	5,971.00	129,934.97	136,258.22
** COSTAR GROUP INC COM CUSIP: 22160N109	3,600.00	190,467.82	150,372.00
COSTCO WHOLESALE CORP NEW COM CUSIP: 22160K105	42,500.00	2,553,840.99	2,514,725.00
** COVANTA HLDG CORP COM CUSIP: 22282E102	20,000.00	149,820.40	361,800.00
COVENTRY HEALTH CARE INC COM CUSIP: 222862104	41,700.00	643,337.12	1,012,893.00
CRANE CO COM CUSIP: 224399105	26,600.00	796,577.80	814,492.00
** CREE INC COM CUSIP: 225447101	19,600.00	923,622.65	1,104,852.00
** CUBIST PHARMACEUTICALS INC COM CUSIP: 229678107	5,072.00	120,457.40	96,215.84
CUMMINS INC CUSIP: 231021106	11,300.00	529,888.40	518,218.00
CVS CAREMARK CORP COM STK CUSIP: 126650100	104,000.00	3,192,878.75	3,349,840.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** CYPRESS SEMICONDUCTOR CORP COM CUSIP: 232806109	8,100.00	81,756.27	85,536.00
CYTEC IND COM CUSIP: 232820100	37,220.00	1,125,096.05	1,355,552.40
DARDEN RESTAURANTS INC COM CUSIP: 237194105	7,100.00	310,432.67	248,997.00
** DEALERTRACK HLDGS INC COM STK CUSIP: 242309102	10,900.00	170,041.80	204,811.00
** DECKERS OUTDOOR CORP COM CUSIP: 243537107	1,400.00	132,360.28	142,408.00
DEER CONSUMER PRODS INC COM NEW STK CUSIP: 24379J200	8,300.00	95,242.16	93,956.00
DEL MONTE FOODS CO COM CUSIP: 24522P103	50,100.00	514,869.31	568,134.00
DELL INC COM STK CUSIP: 24702R101	257,215.00	2,721,555.71	3,693,607.40
** DELTIC TIMBER CORP COM CUSIP: 247850100	2,910.00	148,493.81	134,383.80
** DENBURY RES INC HLDG CO COM NEW CUSIP: 247916208	27,200.00	419,313.90	402,560.00
DEVRY INC DEL COM CUSIP: 251893103	29,950.00	1,448,718.25	1,699,063.50
** DICKS SPORTING GOODS INC OC-COM CUSIP: 253393102	87,577.00	1,413,156.03	2,178,039.99
** DIGI INTL INC COM CUSIP: 253798102	24,100.00	236,181.43	219,792.00
** DIRECTV COM CL A COM CL A CUSIP: 25490A101	30,983.00	808,244.17	1,033,283.05
DISCOVER FINL SVCS COM STK CUSIP: 254709108	263,650.00	4,001,927.99	3,878,291.50
DISH NETWORK CORP CL A COM STK CUSIP: 25470M109	23,600.00	252,018.58	490,172.00
DOLAN MEDIA CO COM STK CUSIP: 25659P402	31,900.00	258,565.44	325,699.00
** DOLBY LABORATORIES INC CL A COM STK CUSIP: 25659T107	25,870.00	1,047,552.85	1,234,775.10

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
DOLLAR GEN CORP NEW COM CUSIP: 256677105	10,820.00	250,164.36	242,692.60
DONNELLEY R R & SONS CO COM CUSIP: 257867101	25,600.00	333,226.90	570,112.00
** DOW CHEMICAL CO COM CUSIP: 260543103	159,165.00	2,872,985.44	4,397,728.95
DRESS BARN INC COM CUSIP: 261570105	4,100.00	95,548.55	94,710.00
DRESSER-RAND GROUP INC COM CUSIP: 261608103	14,500.00	542,237.83	458,345.00
DTE ENERGY CO COM CUSIP: 233331107	25,200.00	1,148,406.64	1,098,468.00
** DTS INC COM CUSIP: 23335C101	4,488.00	113,419.55	153,534.48
DUOYUAN PRTG INC COM STK CUSIP: 26605B109	8,900.00	75,650.00	71,645.00
DURECT CORP COM CUSIP: 266605104	60,530.00	225,591.22	149,509.10
** DYNAMEX INC COM STK CUSIP: 26784F103	5,500.00	153,134.99	99,550.00
** EASTMAN CHEM CO COM CUSIP: 277432100	21,600.00	1,010,555.16	1,301,184.00
** EASTMAN KODAK CO COM CUSIP: 277461109	18,600.00	585,384.94	78,492.00
** ECHELON CORP OC-COM STK CUSIP: 27874N105	12,400.00	164,239.00	143,344.00
ECOLAB INC COM CUSIP: 278865100	27,920.00	1,085,908.20	1,244,673.60
EDISON INTL COM CUSIP: 281020107	6,500.00	174,564.66	226,070.00
EDUCATION MGMT CORP NEW COM CUSIP: 28140M103	30,200.00	652,653.31	664,702.00
** EMDEON INC CL A CL A CUSIP: 29084T104	6,400.00	99,200.00	97,600.00
ENDO PHARMACEUTICALS HLDGS INC COM CUSIP: 29264F205	14,400.00	295,684.91	295,344.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** ENDURANCE SPECIALTY HOLDINGS LTD COM USD1 CUSIP: G30397106	11,200.00	356,720.40	416,976.00
** ENERNOC INC COM CUSIP: 292764107	4,450.00	121,672.06	135,235.50
** ENPRO INDS INC COM CUSIP: 29355X107	34,200.00	931,903.66	903,222.00
EOG RESOURCES INC COM CUSIP: 26875P101	25,011.00	2,263,758.20	2,433,570.30
** EPOCH HLDG CORP COM CUSIP: 29428R103	15,000.00	218,640.75	156,750.00
** EQUINIX INC COM NEW COM NEW CUSIP: 29444U502	5,200.00	422,976.17	551,980.00
EVEREST RE GROUP COM CUSIP: G3223R108	8,700.00	923,671.66	745,416.00
** EXCO RES INC COM CUSIP: 269279402	10,000.00	173,094.11	212,300.00
EXPRESS SCRIPTS INC COM CUSIP: 302182100	6,000.00	514,412.71	518,700.00
** EXTERRAN HLDGS INC COM STK CUSIP: 30225X103	6,620.00	159,473.15	141,999.00
** FARO TECHNOLOGIES INC COM CUSIP: 311642102	5,700.00	152,344.36	122,208.00
** FASTENAL CO COM CUSIP: 311900104	40,664.00	1,437,270.73	1,693,248.96
** FEDERAL MOGUL CORP COM STK CUSIP: 313549404	7,608.00	72,261.03	131,618.40
FEDEX CORP COM CUSIP: 31428X106	17,700.00	1,507,283.89	1,477,065.00
FIDELITY NATIONAL FINANCIAL INC CL A CUSIP: 31620R105	17,340.00	242,271.46	233,396.40
FIRSTMERIT CORP COM CUSIP: 337915102	16,065.00	311,956.61	323,549.10
** FLOTEK INDS INC DEL COM CUSIP: 343389102	12,000.00	306,114.76	16,080.00
** FLOWERS FOODS INC COM CUSIP: 343498101	16,900.00	190,633.82	401,544.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
FLOWSERVE CORP COM CUSIP: 34354P105	5,000.00	120,720.45	472,650.00
FOOT LOCKER INC COM CUSIP: 344849104	17,200.00	381,405.18	191,608.00
FOREST LABORATORIES INC CUSIP: 345838106	34,000.00	1,046,096.61	1,091,740.00
** FOREST OIL CORP COM PAR $0.01 COM PAR $0.01 CUSIP: 346091705	17,200.00	344,276.92	382,700.00
** FORESTAR GROUP INC CUSIP: 346233109	7,900.00	168,209.96	173,642.00
** FORMFACTOR INC COM STK CUSIP: 346375108	12,491.00	227,730.35	271,804.16
** FORRESTER RESH INC COM CUSIP: 346563109	7,400.00	245,365.05	192,030.00
** FORTINET INC COM CUSIP: 34959E109	8,100.00	135,873.19	142,317.00
** FORWARD AIR CORP COM CUSIP: 349853101	5,800.00	207,197.21	145,290.00
FOSTER L B CO CL A CUSIP: 350060109	10,000.00	250,866.01	298,100.00
** FRKLN RES INC COM CUSIP: 354613101	55,600.00	4,090,229.10	5,857,460.00
** FTI CONSULTING INC COM CUSIP: 302941109	21,250.00	980,644.45	1,002,150.00
FULLER H B CO COM CUSIP: 359694106	16,100.00	345,675.36	366,275.00
** F5 NETWORKS INC COM STK CUSIP: 315616102	20,700.00	682,512.38	1,096,686.00
GALLAGHER ARTHUR J & CO COM CUSIP: 363576109	9,600.00	180,793.92	216,096.00
GANNETT INC COM CUSIP: 364730101	43,700.00	1,544,210.63	648,945.00
GAP INC COM CUSIP: 364760108	33,900.00	381,714.00	710,205.00
** GEN-PROBE INC NEW COM CUSIP: 36866T103	9,100.00	300,724.71	390,390.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
GENERAL DYNAMICS CORP COM CUSIP: 369550108	77,894.00	3,966,054.83	5,310,033.98
GENERAL MILLS INC COM CUSIP: 370334104	36,000.00	2,022,650.73	2,549,160.00
GENESCO INC COM CUSIP: 371532102	4,100.00	110,724.38	112,586.00
** GENESEE & WYO INC CL A CL A CUSIP: 371559105	10,725.00	341,897.84	350,064.00
** GENOPTIX INC COM CUSIP: 37243V100	4,300.00	111,105.52	152,779.00
GENPACT LIMITED COM STK USD0.01 CUSIP: G3922B107	69,980.00	883,770.86	1,042,702.00
** GENTEX CORP COM CUSIP: 371901109	66,340.00	719,012.20	1,184,169.00
GENWORTH FINL INC COM CL A COM CL A CUSIP: 37247D106	482,720.00	9,509,437.87	5,478,872.00
GENZYME CORP COM CUSIP: 372917104	12,429.00	661,061.99	609,145.29
GFI GROUP INC COM STK CUSIP: 361652209	69,800.00	345,160.39	318,986.00
GILEAD SCIENCES INC CUSIP: 375558103	122,044.00	4,898,670.11	5,282,064.32
** GLOBAL CASH ACCESS HLDGS INC COM CUSIP: 378967103	57,600.00	689,626.78	431,424.00
** GMX RES INC COM STK CUSIP: 38011M108	13,795.00	214,854.12	189,543.30
GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	43,481.00	5,072,866.39	7,341,332.04
GOODRICH CORPORATION CUSIP: 382388106	20,400.00	789,202.67	1,310,700.00
** GOODRICH PETE CORP COM NEW CUSIP: 382410405	13,000.00	183,989.69	316,550.00
GOOGLE INC CL A CL A CUSIP: 38259P508	19,028.00	6,900,839.94	11,796,979.44
** GRAND CANYON ED INC COM STK CUSIP: 38526M106	16,700.00	232,359.30	317,467.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** GREATBATCH INC COM CUSIP: 39153L106	2,829.00	72,356.03	54,401.67
** GREEN MTN COFFEE ROASTERS CUSIP: 393122106	22,770.00	1,459,371.96	1,855,071.90
** GREENHILL & CO INC COM CUSIP: 395259104	13,855.00	859,232.63	1,111,725.20
** GSI COMM INC COM STK CUSIP: 36238G102	5,600.00	95,215.00	142,184.00
** GUIDANCE SOFTWARE INC COM CUSIP: 401692108	11,900.00	129,033.89	62,475.00
** GYMBOREE CORP COM CUSIP: 403777105	2,300.00	93,792.81	100,027.00
HALLIBURTON CO COM CUSIP: 406216101	92,500.00	1,670,303.70	2,783,325.00
** HANOVER INS GROUP INC COM CUSIP: 410867105	5,500.00	223,891.46	244,365.00
** HARBIN ELEC INC COM STK CUSIP: 41145W109	5,800.00	95,562.50	119,132.00
** HARLEY DAVIDSON INC COM CUSIP: 412822108	12,600.00	489,494.69	317,520.00
HARRIS CORP COM CUSIP: 413875105	32,500.00	1,114,430.09	1,545,375.00
HARTFORD FINL SVCS GROUP INC COM CUSIP: 416515104	201,030.00	9,139,025.63	4,675,957.80
** HASBRO INC COM CUSIP: 418056107	15,100.00	445,314.49	484,106.00
HCC INS HLDGS INC COM CUSIP: 404132102	34,220.00	871,284.32	957,133.40
HEALTH NET INC COM CUSIP: 42222G108	6,300.00	97,644.96	146,727.00
** HERCULES TECHNOLOGY GROWTH CAP INC COM CUSIP: 427096508	26,300.00	251,335.82	273,257.00
HESS CORP COM STK CUSIP: 42809H107	38,200.00	2,425,318.32	2,311,100.00
HEWLETT PACKARD CO COM CUSIP: 428236103	271,300.00	9,282,875.72	13,974,663.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** HILL ROM HLDGS INC COM STK CUSIP: 431475102	29,430.00	515,069.26	706,025.70
** HOLLY CORP COM PAR $0.01 CUSIP: 435758305	20,800.00	673,371.19	533,104.00
** HORACE MANN EDUCATORS CORP COM CUSIP: 440327104	32,800.00	553,967.28	410,000.00
HUBBELL INC CL B COM CUSIP: 443510201	7,400.00	313,119.90	350,020.00
** HUNT J B TRANS SVCS INC COM CUSIP: 445658107	40,989.00	1,154,956.48	1,322,715.03
HUNTINGTON BANCSHARES INC COM CUSIP: 446150104	58,500.00	862,100.27	213,525.00
** IBERIABANK CORP COM CUSIP: 450828108	5,930.00	251,346.34	319,093.30
** ICF INTL INC COM STK CUSIP: 44925C103	2,900.00	74,541.78	77,720.00
** ICONIX BRAND GROUP INC COM CUSIP: 451055107	14,550.00	210,429.13	184,057.50
** IDEXX LABS INC CUSIP: 45168D104	21,750.00	825,965.79	1,162,320.00
IHS INC COM CL A COM CL A CUSIP: 451734107	13,500.00	683,553.81	739,935.00
ILL TOOL WKS INC COM CUSIP: 452308109	131,000.00	4,261,821.43	6,286,690.00
** ILLUMINA INC COM CUSIP: 452327109	77,894.00	2,441,901.21	2,387,451.10
** INFOGROUP INC COM CUSIP: 45670G108	57,900.00	527,308.84	464,358.00
INGERSOLL-RAND PLC COM STK CUSIP: G47791101	89,000.00	3,293,553.81	3,180,860.00
INGRAM MICRO INC CL A CUSIP: 457153104	20,500.00	250,112.30	357,725.00
** INNERWORKINGS INC COM CUSIP: 45773Y105	57,721.00	423,347.37	340,553.90
INSIGHT ENTERPRISES INC COM CUSIP: 45765U103	21,400.00	291,263.42	244,388.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
INTEL CORP COM CUSIP: 458140100	609,000.00	13,513,949.47	12,423,600.00
** INTERACTIVE DATA CORP COM CUSIP: 45840J107	19,400.00	455,624.65	490,820.00
** INTERMUNE INC COM CUSIP: 45884X103	9,214.00	148,419.61	120,150.56
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP: 459200101	41,093.00	4,152,472.15	5,379,073.70
** INTL BANCSHARES CORP COM CUSIP: 459044103	19,500.00	316,732.00	369,135.00
** INTL RECTIFIER CORP COM CUSIP: 460254105	87,425.00	1,790,499.91	1,933,841.00
** INTREPID POTASH INC COM CUSIP: 46121Y102	4,286.00	130,569.61	125,022.62
INTUITIVE SURGICAL INC COM NEW STK CUSIP: 46120E602	950.00	152,244.62	288,154.00
INVESCO LTD COM STK USD0.10 CUSIP: G491BT108	41,047.00	936,248.16	964,194.03
** INVT TECH GROUP INC NEW COM CUSIP: 46145F105	12,970.00	454,271.43	255,509.00
** IPC THE HOSPITALIST CO INC STK CUSIP: 44984A105	9,952.00	194,031.21	330,904.00
** IRON MTN INC COM STK CUSIP: 462846106	33,211.00	857,844.53	755,882.36
ISILON SYS INC COM CUSIP: 46432L104	31,600.00	194,796.33	216,776.00
ITC HLDGS CORP COM STK CUSIP: 465685105	5,130.00	247,327.74	267,221.70
** ITT EDL SVCS INC COM CUSIP: 45068B109	6,800.00	710,020.20	652,528.00
** IXYS CORP DEL COM CUSIP: 46600W106	8,000.00	79,945.80	59,360.00
** JEFFERIES GROUP INC NEW COM CUSIP: 472319102	12,600.00	220,460.18	298,998.00
** JOHN BEAN TECHNOLOGIES CORP COM STK CUSIP: 477839104	8,000.00	90,697.16	136,080.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
JOHNSON & JOHNSON COM CUSIP: 478160104	72,416.00	4,431,392.57	4,664,314.56
JOHNSON CTL INC COM CUSIP: 478366107	32,100.00	749,004.70	874,404.00
JONES APPAREL GROUP INC COM CUSIP: 480074103	15,600.00	493,579.38	250,536.00
JOY GLOBAL INC COM CUSIP: 481165108	7,340.00	104,743.57	378,670.60
JPMORGAN CHASE & CO COM CUSIP: 46625H100	373,263.00	12,352,854.70	15,553,869.21
JUNIPER NETWORKS INC COM CUSIP: 48203R104	57,300.00	1,518,120.11	1,528,191.00
** J2 GLOBAL COMMUNICATONS INC COM NEW CUSIP: 46626E205	25,500.00	572,357.76	518,925.00
KAISER ALUM CORP COM PAR $0.01 COM PAR $0.01 CUSIP: 483007704	4,410.00	143,853.69	183,544.20
** KAMAN CORP COM CUSIP: 483548103	24,000.00	512,336.31	554,160.00
** KB HOME COM CUSIP: 48666K109	43,927.00	670,959.30	600,921.36
** KENDLE INTL INC COM CUSIP: 48880L107	5,100.00	193,140.63	93,381.00
KEY ENERGY SVCS INC CUSIP: 492914106	75,386.00	1,143,627.75	662,642.94
KEYCORP NEW COM CUSIP: 493267108	39,200.00	1,275,825.47	217,560.00
KIMBERLY-CLARK CORP COM CUSIP: 494368103	74,800.00	4,957,041.91	4,765,508.00
** KINDRED HEALTHCARE INC COM STK CUSIP: 494580103	13,700.00	327,518.19	252,902.00
** KINETIC CONCEPTS INC COM NEW COM NEW CUSIP: 49460W208	25,500.00	645,412.95	960,075.00
KING PHARMACEUTICALS INC COM CUSIP: 495582108	49,900.00	527,472.58	612,273.00
** KLA-TENCOR CORP CUSIP: 482480100	18,358.00	640,714.71	663,825.28

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
KNOLL INC COM NEW COM CUSIP: 498904200	22,800.00	234,524.34	235,524.00
KOHLS CORP COM CUSIP: 500255104	28,500.00	1,439,373.74	1,537,005.00
KROGER CO COM CUSIP: 501044101	298,100.00	6,332,582.10	6,119,993.00
** KS CY SOUTHN CUSIP: 485170302	13,000.00	192,718.66	432,770.00
L-3 COMMUNICATIONS HLDG CORP COM CUSIP: 502424104	3,600.00	272,279.96	313,020.00
** LAM RESH CORP COM CUSIP: 512807108	94,806.00	2,563,984.91	3,717,343.26
LANDEC CORP COM CUSIP: 514766104	16,000.00	140,674.33	99,840.00
** LEAP WIRELESS INTL INC COM NEW COM STK CUSIP: 521863308	7,957.00	229,079.36	139,645.35
LEXMARK INTL INC NEW CL A CUSIP: 529771107	15,100.00	831,913.09	392,298.00
** LIBERTY MEDIA CORP NEW CAP COM SER A CUSIP: 53071M302	79,269.00	1,004,940.47	1,892,943.72
** LIFE TIME FITNESS INC COM CUSIP: 53217R207	12,268.00	212,666.55	305,841.24
** LINCARE HLDGS INC COM CUSIP: 532791100	10,500.00	259,025.55	389,760.00
LINCOLN NATL CORP COM CUSIP: 534187109	16,000.00	674,026.33	398,080.00
** LIQUIDITY SVCS INC COM STK CUSIP: 53635B107	16,640.00	243,399.52	167,564.80
LKQ CORP COM LKQ CORP CUSIP: 501889208	16,100.00	288,991.35	315,399.00
LOCKHEED MARTIN CORP COM CUSIP: 539830109	71,350.00	4,865,010.30	5,376,222.50
LOEWS CORP COM CUSIP: 540424108	170,985.00	4,595,791.86	6,215,304.75
** LOUISIANA-PACIFIC CORP COM CUSIP: 546347105	129,836.00	1,275,301.02	906,255.28

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
LTD BRANDS CUSIP: 532716107	30,900.00	372,524.22	594,516.00
LUBRIZOL CORP COM CUSIP: 549271104	13,500.00	593,106.68	984,825.00
MANPOWER INC WIS COM CUSIP: 56418H100	13,070.00	573,940.23	713,360.60
MARATHON OIL CORP COM CUSIP: 565849106	33,900.00	717,342.86	1,058,358.00
** MARRIOTT INTL INC NEW COM STK CL A CUSIP: 571903202	240,759.00	4,639,059.98	6,560,682.75
** MARSHALL & ILSLEY CORP NEW COM STK CUSIP: 571837103	29,500.00	516,448.00	160,775.00
MARVELL TECH GROUP COM USD0.002 CUSIP: G5876H105	59,600.00	637,435.90	1,236,700.00
** MASIMO CORP COM STK CUSIP: 574795100	21,450.00	550,254.87	652,509.00
** MASTERCARD INC CL A CUSIP: 57636Q104	26,461.00	3,945,411.35	6,773,486.78
MAXIM INTEGRATED PRODS INC COM CUSIP: 57772K101	23,100.00	552,084.50	468,930.00
** MAXIMUS INC COM CUSIP: 577933104	4,847.00	177,355.73	242,350.00
** MB FINL INC NEW COM CUSIP: 55264U108	11,000.00	234,188.40	216,920.00
** MBIA INC COM CUSIP: 55262C100	11,400.00	652,935.00	45,372.00
** MC CORMICK & CO INC COM NON-VTG CUSIP: 579780206	14,300.00	495,113.20	516,659.00
MC DONALDS CORP COM CUSIP: 580135101	111,487.00	5,835,997.34	6,961,248.28
MCAFEE INC COM CUSIP: 579064106	33,650.00	1,258,844.27	1,365,180.50
MCDERMOTT INTL INC COM STK $1 PAR CUSIP: 580037109	5,880.00	26,632.48	141,178.80
MEDCO HEALTH SOLUTIONS INC COM CUSIP: 58405U102	51,900.00	2,453,326.75	3,316,929.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** MEDICINES COMPANY COM CUSIP: 584688105	5,086.00	118,030.22	42,417.24
** MEDICIS PHARMACEUTICAL CORP CL A NEW CUSIP: 584690309	35,486.00	999,683.43	959,896.30
MEDNAX INC COM CUSIP: 58502B106	6,050.00	300,607.25	363,665.50
MEDTOX SCIENTIFIC INC COM NEW COM NEW CUSIP: 584977201	5,000.00	71,611.17	38,750.00
MEDTRONIC INC COM CUSIP: 585055106	63,500.00	2,691,852.53	2,792,730.00
MERCK & CO INC NEW COM CUSIP: 58933Y105	215,047.00	6,397,473.37	7,857,817.38
METLIFE INC COM CUSIP: 59156R108	146,850.00	4,205,628.77	5,191,147.50
** METTLER-TOLEDO INTL INC COM CUSIP: 592688105	13,329.00	851,358.95	1,399,411.71
** MGIC INVT CORP WIS COM CUSIP: 552848103	61,250.00	336,495.77	354,025.00
** MICROCHIP TECHNOLOGY INC COM CUSIP: 595017104	19,700.00	389,858.74	572,482.00
** MICROS SYS INC COM CUSIP: 594901100	25,444.00	576,362.87	789,527.32
MICROSOFT CORP COM CUSIP: 594918104	356,300.00	9,323,029.14	10,863,587.00
MICROSTRATEGY INC CL A NEW CUSIP: 594972408	1,329.00	111,032.83	124,952.58
** MIPS TECHNOLOGIES INC COMMON CUSIP: 604567107	40,400.00	334,609.24	176,548.00
MIRANT CORP NEW COM CUSIP: 60467R100	30,100.00	501,224.26	459,627.00
** MOBILE MINI INC COM CUSIP: 60740F105	7,300.00	143,325.94	102,857.00
** MODUSLINK GLOBAL SOLUTIONS INC COM CUSIP: 60786L107	137,690.00	639,415.92	1,295,662.90
** MONOLITHIC PWR SYS INC COM CUSIP: 609839105	6,500.00	127,944.97	155,805.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MONSANTO CO NEW COM CUSIP: 61166W101	30,100.00	2,283,177.01	2,460,675.00
** MONSTER WORLDWIDE INC COM CUSIP: 611742107	22,105.00	271,890.34	384,627.00
MORGAN STANLEY COM STK USD0.01 CUSIP: 617446448	15,300.00	521,754.01	452,880.00
MOSAIC CO COM CUSIP: 61945A107	35,800.00	921,244.10	2,138,334.00
MOTOROLA INC COM CUSIP: 620076109	1,018,950.00	11,900,766.41	7,907,052.00
MSC INDL DIRECT INC CL A COM CUSIP: 553530106	23,150.00	908,171.31	1,088,050.00
** MUELLER INDS INC COM CUSIP: 624756102	12,200.00	354,801.66	303,048.00
** MUELLER WTR PRODS INC COM SER A STK CUSIP: 624758108	23,200.00	375,757.68	120,640.00
** MYLAN INC CUSIP: 628530107	95,500.00	1,352,772.83	1,760,065.00
MYRIAD GENETICS INC COM CUSIP: 62855J104	15,630.00	426,632.16	407,943.00
N V R INC COM CUSIP: 62944T105	4,745.00	2,642,306.40	3,372,318.95
NABORS INDUSTRIES COM USD0.10 CUSIP: G6359F103	30,658.00	599,647.65	671,103.62
NAPCO SECURITY TECHNOLOGIES INC CUSIP: 630402105	9,400.00	41,475.16	15,698.00
NATIONAL OILWELL VARCO COM STK CUSIP: 637071101	76,733.00	2,092,122.43	3,383,157.97
** NATL INSTRS CORP COM CUSIP: 636518102	13,500.00	422,727.21	397,575.00
NAVISTAR INTL CORP NEW COM CUSIP: 63934E108	18,220.00	595,099.94	704,203.00
NELNET INC CL A CL A CUSIP: 64031N108	35,300.00	703,592.09	608,219.00
** NEOGEN CORP COM CUSIP: 640491106	10,575.00	190,779.82	249,675.75

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
NETAPP INC COM STK CUSIP: 64110D104	78,400.00	1,959,361.19	2,696,176.00
** NETLOGIC MICROSYSTEMS INC COM CUSIP: 64118B100	7,605.00	265,969.78	351,807.30
** NETSUITE INC COM STK CUSIP: 64118Q107	12,219.00	182,046.78	195,259.62
** NEUTRAL TANDEM INC COM STK CUSIP: 64128B108	4,000.00	102,283.01	91,000.00
NEWALLIANCE BANCSHARES INC COM CUSIP: 650203102	12,640.00	149,232.90	151,806.40
NEWFIELD EXPLORATION CUSIP: 651290108	12,830.00	443,060.05	618,790.90
NEWMARKET CORP COM CUSIP: 651587107	9,300.00	542,961.71	1,067,361.00
NII HLDGS INC COM NEW CL B NEW CUSIP: 62913F201	18,000.00	340,216.20	604,440.00
NIKE INC CL B CUSIP: 654106103	100,426.00	5,080,603.07	6,635,145.82
NOBLE ENERGY INC COM CUSIP: 655044105	100,450.00	4,512,214.45	7,154,049.00
** NORDSTROM INC COM CUSIP: 655664100	24,044.00	820,020.99	903,573.52
NORFOLK SOUTHN CORP COM CUSIP: 655844108	48,876.00	2,479,007.30	2,562,079.92
NORTHWEST BANCSHARES INC MD COM CUSIP: 667340103	25,850.00	277,904.16	292,622.00
NORTHWESTERN CORP COM NEW COM NEW CUSIP: 668074305	11,800.00	250,371.87	307,036.00
** NRG ENERGY INC COM NEW CUSIP: 629377508	130,650.00	5,139,144.75	3,084,646.50
** NUTRI SYS INC NEW COM CUSIP: 67069D108	20,144.00	662,004.84	627,888.48
** NUVASIVE INC COM CUSIP: 670704105	10,049.00	377,184.93	321,367.02
NVIDIA CORP COM CUSIP: 67066G104	27,200.00	393,793.68	508,096.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** O REILLY AUTOMOTIVE INC COM CUSIP: 686091109	28,390.00	830,064.90	1,082,226.80
OCCIDENTAL PETROLEUM CORP CUSIP: 674599105	28,300.00	1,660,926.13	2,302,205.00
OCEANEERING INTL INC COM CUSIP: 675232102	3,800.00	227,534.55	222,376.00
** OLD DOMINION FGHT LINE INC COM CUSIP: 679580100	8,600.00	276,353.93	264,020.00
** OMNICOM GROUP INC COM CUSIP: 681919106	148,700.00	5,787,621.86	5,821,605.00
OMNIVISION TECHNOLOGIES INC COM CUSIP: 682128103	6,100.00	81,415.12	88,633.00
** ORIENT-EXPRESS HOTELS COM CUSIP: G67743107	32,924.00	403,655.73	333,849.36
** ORION MARINE GROUP INC COM STK CUSIP: 68628V308	7,900.00	154,258.71	166,374.00
** OVERSEAS SHIPHOLDING GROUP INC COM CUSIP: 690368105	10,200.00	555,102.68	448,290.00
PAR PHARMACEUTICAL COS INC COM CUSIP: 69888P106	4,650.00	118,203.43	125,829.00
** PATTERSON COS INC COM CUSIP: 703395103	8,540.00	213,336.89	238,949.20
** PATTERSON-UTI ENERGY INC COM CUSIP: 703481101	57,404.00	897,859.98	881,151.40
PENNEY J.C CO INC COM CUSIP: 708160106	38,260.00	1,393,507.80	1,018,098.60
PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 CUSIP: 713409100	19,400.00	669,808.98	727,500.00
** PEPSIAMERICAS INC COM CUSIP: 71343P200	13,300.00	313,520.50	389,158.00
PEPSICO INC COM CUSIP: 713448108	25,700.00	1,519,610.65	1,562,560.00
PERKINELMER INC COM CUSIP: 714046109	28,516.00	332,189.14	587,144.44
PETROHAWK ENERGY CORP COM CUSIP: 716495106	55,104.00	1,129,608.11	1,321,944.96

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** PETROQUEST ENERGY INC COM CUSIP: 716748108	23,211.00	106,750.72	142,283.43
PFIZER INC COM STK $.11 1/9 PAR CUSIP: 717081103	69,400.00	1,282,415.34	1,262,386.00
** PHASE FORWARD INC COM CUSIP: 71721R406	28,774.00	420,062.09	441,680.90
PHILIP MORRIS INTL INC COM CUSIP: 718172109	77,800.00	2,443,205.31	3,749,182.00
** PINNACLE ENTMT INC COM CUSIP: 723456109	23,598.00	206,760.03	211,910.04
PINNACLE W. CAP CORP COM CUSIP: 723484101	21,600.00	950,692.45	790,128.00
** PIONEER DRILLING CO COM STK CUSIP: 723655106	15,629.00	264,585.17	123,469.10
** PITNEY BOWES INC COM CUSIP: 724479100	227,950.00	8,659,582.77	5,188,142.00
PNC FINANCIAL SERVICES GROUP COM STK CUSIP: 693475105	91,116.00	3,751,418.49	4,810,013.64
** POLARIS INDS INC COM CUSIP: 731068102	9,000.00	440,825.33	392,670.00
POLO RALPH LAUREN CORP CL A CUSIP: 731572103	14,158.00	367,857.98	1,146,514.84
** PORTFOLIO RECOVERY ASSOCS INC COM CUSIP: 73640Q105	8,100.00	340,038.01	363,528.00
PORTLAND GEN ELEC CO COM NEW STK\ CUSIP: 736508847	20,700.00	401,722.83	422,487.00
** POWER INTEGRATIONS INC COM CUSIP: 739276103	12,500.00	357,623.83	454,500.00
POZEN INC COM CUSIP: 73941U102	25,851.00	171,152.97	154,847.49
PPG IND INC COM CUSIP: 693506107	27,378.00	1,518,271.81	1,602,708.12
** PRAXAIR INC COM CUSIP: 74005P104	61,282.00	4,030,348.74	4,921,557.42
** PRE PAID LEGAL SVCS INC COM CUSIP: 740065107	7,200.00	344,732.39	295,776.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
PRECISION CASTPARTS CORP COM CUSIP: 740189105	13,880.00	1,362,779.84	1,531,658.00
PRICELINE COM INC COM NEW STK CUSIP: 741503403	4,443.00	970,123.78	970,795.50
** PRIDE INTL INC DEL COM CUSIP: 74153Q102	30,300.00	907,752.46	966,873.00
** PROGRESS SOFTWARE CORP COM CUSIP: 743312100	17,700.00	432,249.86	517,017.00
** PROTECTIVE LIFE CORP COM CUSIP: 743674103	8,500.00	331,160.73	140,675.00
** PULTE HOMES INC COM CUSIP: 745867101	11,580.00	149,950.58	115,800.00
** QKL STORES INC COM STK CUSIP: 74732Y105	11,000.00	63,250.00	73,700.00
QLOGIC CORP COM CUSIP: 747277101	25,900.00	468,895.77	488,733.00
QUALCOMM INC COM CUSIP: 747525103	185,360.00	7,931,996.86	8,574,753.60
** QUALITY SYS INC COM STK CUSIP: 747582104	2,745.00	168,993.81	172,358.55
QUANTA SVCS INC COM CUSIP: 74762E102	22,000.00	496,502.60	458,480.00
** QUESTCOR PHARMACEUTICALS INC COM CUSIP: 74835Y101	15,700.00	94,228.22	74,575.00
** QUICKSILVER RES INC COM CUSIP: 74837R104	18,999.00	135,076.48	285,174.99
RADIAN GROUP INC COM CUSIP: 750236101	10,200.00	592,684.25	74,562.00
RADIOSHACK CORP DEL COM CUSIP: 750438103	83,700.00	1,152,204.21	1,632,150.00
RALCORP HLDGS INC NEW COM CUSIP: 751028101	11,000.00	516,326.96	656,810.00
RANGE RES CORP COM CUSIP: 75281A109	10,360.00	426,286.36	516,446.00
RAYTHEON CO USD0.01 CUSIP: 755111507	87,650.00	3,558,437.39	4,515,728.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** RED ROBIN GOURMET BURGERS INC COM CUSIP: 75689M101	2,429.00	119,248.11	43,479.10
** REGIONS FINL CORP NEW COM CUSIP: 7591EP100	453,570.00	2,131,057.30	2,399,385.30
RENAISSANCE RE HLDGS LTD COM CUSIP: G7496G103	12,093.00	565,200.23	642,742.95
** RENTRAK CORP COM CUSIP: 760174102	4,800.00	63,513.19	84,816.00
** RESOURCES CONNECTION INC COM CUSIP: 76122Q105	15,200.00	344,616.16	322,544.00
** RIVERBED TECHNOLOGY INC COM CUSIP: 768573107	3,400.00	37,064.60	78,098.00
** ROBERT HALF INTL INC COM CUSIP: 770323103	43,890.00	1,066,216.74	1,173,179.70
** ROCK-TENN CO CL A CL A CUSIP: 772739207	10,600.00	527,302.56	534,346.00
ROCKWELL AUTOMATION CUSIP: 773903109	59,850.00	2,385,464.76	2,811,753.00
** ROLLINS INC COM CUSIP: 775711104	19,850.00	340,510.45	382,708.00
** ROPER INDS INC NEW COM CUSIP: 776696106	17,520.00	1,017,600.38	917,522.40
** ROSETTA STONE INC COM CUSIP: 777780107	9,839.00	234,480.18	176,610.05
RRI ENERGY INC COM CUSIP: 74971X107	550,260.00	3,408,420.58	3,147,487.20
** RUBY TUESDAY INC COM CUSIP: 781182100	24,200.00	530,060.03	174,240.00
** RUDOPLH TECHNOLOGIES INC COM CUSIP: 781270103	6,500.00	57,205.79	43,680.00
RYDER SYS INC COM CUSIP: 783549108	14,600.00	639,000.20	601,082.00
SAFEWAY INC COM NEW CUSIP: 786514208	252,200.00	5,138,044.45	5,369,338.00
SAIC INC COM STK USD0.0001 CUSIP: 78390X101	39,000.00	711,042.97	738,660.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SALESFORCE COM INC COM STK CUSIP: 79466L302	23,510.00	1,108,309.89	1,734,332.70
** SANDISK CORP COM CUSIP: 80004C101	19,400.00	188,888.84	562,406.00
** SANDRIDGE ENERGY INC COM CUSIP: 80007P307	391,920.00	3,484,102.25	3,695,805.60
** SAPIENT CORP COM CUSIP: 803062108	29,979.00	138,469.62	247,926.33
SARA LEE CORP COM CUSIP: 803111103	31,800.00	293,200.55	387,324.00
SCANA CORP NEW COM CUSIP: 80589M102	11,400.00	453,435.53	429,552.00
SCHLUMBERGER LTD COM STK SEDOL: 2779201	60,450.00	3,606,468.99	3,934,690.50
SCHOLASTIC CORP COM CUSIP: 807066105	15,100.00	454,211.12	450,433.00
SCHWAB CHARLES CORP COM NEW CUSIP: 808513105	121,900.00	1,878,312.52	2,294,158.00
SEABOARD CORP DEL COM CUSIP: 811543107	156.00	329,563.19	210,444.00
SEACOR HLDGS INC COM CUSIP: 811904101	3,900.00	252,083.07	297,375.00
SEAGATE TECHNOLOGY HLDGS COM USD0.00001 CUSIP: G7945J104	55,000.00	1,288,033.03	1,000,450.00
SEMPRA ENERGY INC COM STK CUSIP: 816851109	5,600.00	253,601.30	313,488.00
SEMTECH CORP COM CUSIP: 816850101	18,600.00	273,430.06	316,386.00
SILGAN HLDGS INC COM CUSIP: 827048109	12,800.00	400,671.62	740,864.00
** SILICON LABORATORIES INC COM CUSIP: 826919102	29,464.00	947,395.82	1,424,289.76
** SKYWEST INC COM CUSIP: 830879102	16,500.00	258,838.36	279,180.00
** SMART BALANCE INC COM STK CUSIP: 83169Y108	44,131.00	279,999.44	264,786.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** SMITH INTL INC COM CUSIP: 832110100	2,598.00	187,146.93	70,587.66
** SMITHFIELD FOODS INC COM CUSIP: 832248108	25,370.00	344,220.93	385,370.30
** SOLARWINDS INC COM CUSIP: 83416B109	27,300.00	491,476.87	628,173.00
** SOLERA HLDGS INC COM CUSIP: 83421A104	27,810.00	822,956.16	1,001,438.10
** SOUTH JERSEY INDS INC COM CUSIP: 838518108	2,500.00	92,594.12	95,450.00
SOUTHERN UN CO NEW COM CUSIP: 844030106	29,300.00	512,526.05	665,110.00
SOUTHN COPPER CORP DEL COM SEDOL: 2823777	37,900.00	1,157,203.07	1,247,289.00
SOUTHWESTERN ENERGY CO COM CUSIP: 845467109	40,498.00	1,237,545.30	1,952,003.60
** SPECTRANETICS CORP COM CUSIP: 84760C107	31,458.00	347,618.12	218,947.68
** SPEEDWAY MOTORSPORTS INC COM CUSIP: 847788106	25,700.00	730,881.63	452,834.00
** SRS LABS INC COM CUSIP: 78464M106	22,600.00	215,731.19	165,658.00
ST JUDE MED INC COM CUSIP: 790849103	13,900.00	614,413.66	511,242.00
** STAGE STORES INC COM NEW COM NEW CUSIP: 85254C305	17,700.00	322,893.61	218,772.00
STANCORP FINL GROUP INC COM CUSIP: 852891100	16,200.00	667,051.41	648,324.00
** STANLEY WKS COM CUSIP: 854616109	6,500.00	222,448.08	334,815.00
STAPLES INC COM CUSIP: 855030102	21,000.00	525,102.12	516,390.00
** STARBUCKS CORP COM CUSIP: 855244109	46,900.00	768,035.72	1,081,514.00
** STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK CUSIP: 85590A401	103,200.00	3,587,702.94	3,774,024.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
United States - USD				
STATE STR CORP COM CUSIP: 857477103		10,000.00	287,078.20	435,400.00
STEELCASE INC CL A COM CUSIP: 858155203		37,400.00	716,730.77	237,864.00
** STERICYCLE INC COM CUSIP: 858912108		21,850.00	1,081,084.91	1,205,464.50
** STRATASYS INC COM CUSIP: 862685104		11,000.00	227,385.71	190,080.00
** STRAYER ED INC COM CUSIP: 863236105		1,455.00	227,436.17	309,172.95
** SUCCESSFACTORS INC COM STK CUSIP: 864596101		7,625.00	121,680.76	126,422.50
** SUNOCO INC COM CUSIP: 86764P109		27,300.00	754,887.84	712,530.00
SUPER VALU INC COM CUSIP: 868536103		27,700.00	747,537.06	352,067.00
SUPERIOR ENERGY SVCS INC COM CUSIP: 868157108		8,272.00	104,667.15	200,926.88
SWIFT ENERGY CO COM CUSIP: 870738101		9,600.00	194,744.43	230,016.00
** T-3 ENERGY SVCS INC COM CUSIP: 87306E107		8,200.00	267,822.77	209,100.00
** TAKE-TWO INTERACTIVE SOFTWARE INC CUSIP: 874054109	CDT-COM	71,860.00	756,050.67	722,193.00
** TALEO CORP COM CL A COM CL A CUSIP: 87424N104		5,502.00	49,680.33	129,407.04
TARGET CORP COM STK CUSIP: 87612E106		33,700.00	1,589,979.17	1,630,069.00
** TECHNE CORP COM CUSIP: 878377100		3,900.00	312,268.24	267,384.00
TECHNITROL INC COM CUSIP: 878555101		20,400.00	465,077.83	89,352.00
** TECO ENERGY INC COM CUSIP: 872375100		36,900.00	531,442.35	598,518.00
TEL & DATA SYS INC COM STK NEW CUSIP: 879433100		8,700.00	242,503.09	295,104.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** TELEDYNE TECHNOLOGIES INC COM CUSIP: 879360105	28,100.00	996,745.16	1,077,916.00
** TEMPUR-PEDIC INTL INC COM CUSIP: 88023U101	9,400.00	200,221.60	222,122.00
** TENNANT CO COM CUSIP: 880345103	5,400.00	236,792.70	141,426.00
** TERADYNE INC COM CUSIP: 880770102	43,374.00	230,745.34	465,403.02
** TEREX CORP NEW COM CUSIP: 880779103	6,225.00	93,330.90	123,317.25
** TERREMARK WORLDWIDE INC COM NEW COM NEW CUSIP: 881448203	17,300.00	105,044.08	118,332.00
** TESORO CORP CUSIP: 881609101	22,600.00	335,271.00	306,230.00
** TEXAS INDS INC COM CUSIP: 882491103	3,100.00	110,515.93	108,469.00
TEXAS INSTRUMENTS INC COM CUSIP: 882508104	76,500.00	1,854,277.15	1,993,590.00
** TEXAS ROADHOUSE INC COMMON STOCK CUSIP: 882681109	11,000.00	72,631.00	123,530.00
THERMO FISHER CORP CUSIP: 883556102	21,372.00	537,996.41	1,019,230.68
THOMAS & BETTS CORP COM CUSIP: 884315102	20,700.00	568,936.47	740,853.00
** THORATEC CORP CUSIP: 885175307	16,121.00	466,340.52	433,977.32
** TIDEWATER INC COM CUSIP: 886423102	5,300.00	308,055.75	254,135.00
** TIFFANY & CO COM CUSIP: 886547108	37,308.00	1,298,573.22	1,604,244.00
** TIME WARNER CABLE INC COM CUSIP: 88732J207	52,767.00	1,959,379.88	2,184,026.13
TIMKEN CO COM CUSIP: 887389104	9,300.00	224,420.62	220,503.00
** TITAN INTL INC ILL COM CUSIP: 88830M102	16,392.00	140,771.35	132,939.12

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** TITAN MACHY INC COM CUSIP: 88830R101	10,463.00	131,749.11	120,743.02
TJX COS INC COM NEW CUSIP: 872540109	17,015.00	341,498.11	621,898.25
TOLL BROS INC COM CUSIP: 889478103	15,550.00	303,483.28	292,495.50
TRANSDIGM GROUP INC COM CUSIP: 893641100	17,590.00	697,244.16	835,349.10
TRANSOCEAN LTD SEDOL: B3KFWW1	39,858.00	2,957,823.11	3,300,242.40
** TREEHOUSE FOODS INC COM CUSIP: 89469A104	7,530.00	212,060.65	292,615.80
** TRIMBLE NAV LTD COM CUSIP: 896239100	33,570.00	793,836.50	845,964.00
** TRUE RELIGION APPAREL INC COM STK CUSIP: 89784N104	9,400.00	210,026.74	173,806.00
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80 CUSIP: H89128104	15,000.00	319,788.46	535,200.00
TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103	203,470.00	1,791,539.28	2,496,576.90
ULTA SALON COSMETICS & FRAGRANCE INC COMSTK CUSIP: 90384S303	7,171.00	76,547.89	130,225.36
** ULTIMATE SOFTWARE GROUP INC COM CUSIP: 90385D107	14,500.00	455,646.25	425,865.00
** UNDER ARMOR INC CL A CUSIP: 904311107	5,250.00	108,595.81	143,167.50
UNION PAC CORP COM CUSIP: 907818108	230,823.00	9,893,715.41	14,749,589.70
** UNITED NAT FOODS INC COM CUSIP: 911163103	14,400.00	276,478.40	385,056.00
UNITED TECHNOLOGIES CORP COM CUSIP: 913017109	18,310.00	1,146,842.29	1,270,897.10
UNUM GROUP CUSIP: 91529Y106	45,500.00	667,685.20	888,160.00
** UNVL CORP VA COM CUSIP: 913456109	8,000.00	401,555.20	364,880.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
UNVL HEALTH SERVICES INC CL B COM CUSIP: 913903100	29,800.00	621,839.12	908,900.00
UNVL TECH INST INC COM CUSIP: 913915104	5,000.00	73,137.13	101,000.00
URBAN OUTFITTERS INC COM CUSIP: 917047102	27,873.00	344,172.22	975,276.27
US BANCORP CUSIP: 902973304	85,021.00	1,931,308.08	1,913,822.71
** USANA HEALTH SCIENCES INC CDT-SHS CUSIP: 90328M107	2,175.00	71,930.40	69,382.50
** USEC INC COM CUSIP: 90333E108	62,600.00	278,889.03	241,010.00
** UTD THERAPEUTICS CORP DEL COM STK CUSIP: 91307C102	19,297.00	850,874.41	1,015,987.05
** VAIL RESORTS INC COM CUSIP: 91879Q109	6,000.00	230,950.80	226,800.00
VALERO ENERGY CORP COM STK NEW CUSIP: 91913Y100	25,800.00	638,679.55	432,150.00
VALIDUS HOLDING LTD COM STK USD0.175 CUSIP: G9319H102	18,481.00	451,213.62	497,878.14
VARIAN SEMICONDUCTOR EQUIPTMENT ASSOCS INC COM CUSIP: 922207105	3,721.00	69,496.82	133,509.48
VECTREN CORP COM CUSIP: 92240G101	10,000.00	249,271.00	246,800.00
** VENOCO INC COM STK CUSIP: 92275P307	5,500.00	84,699.02	71,720.00
VERINT SYS INC COM CUSIP: 92343X100	8,900.00	193,708.50	171,325.00
VERISIGN INC COM CUSIP: 92343E102	20,900.00	495,670.67	506,616.00
VERIZON COMMUNICATIONS COM CUSIP: 92343V104	82,700.00	3,273,906.88	2,739,851.00
** VERTEX PHARMACEUTICALS INC COM CUSIP: 92532F100	28,800.00	887,532.23	1,234,080.00
VIACOM INC NEW CL B CUSIP: 92553P201	261,600.00	8,810,315.05	7,777,368.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** VISA INC COM CL A STK CUSIP: 92826C839	86,106.00	5,855,840.23	7,530,830.76
VISHAY INTERTECHNOLOGY INC COM STK CUSIP: 928298108	73,400.00	1,045,113.53	612,890.00
** VMWARE INC CL A COM CL A COM CUSIP: 928563402	11,000.00	489,276.97	466,180.00
** WABTEC CORP COM CUSIP: 929740108	23,572.00	625,679.13	962,680.48
WALGREEN CO COM CUSIP: 931422109	46,200.00	1,374,421.90	1,696,464.00
** WALT DISNEY CO CUSIP: 254687106	225,800.00	5,747,498.57	7,282,050.00
** WALTER ENERGY INC CUSIP: 93317Q105	6,000.00	98,613.75	451,860.00
** WALTER INVT MGMT CORP CUSIP: 93317W102	9,000.00	111,275.63	128,970.00
WEATHERFORD INTL LTD CUSIP: H27013103	69,574.00	851,034.55	1,246,070.34
** WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109	17,700.00	392,232.00	210,099.00
WELLS FARGO & CO NEW COM STK CUSIP: 949746101	313,786.00	8,380,660.26	8,469,084.14
WENDYS / ARBYS GROUP INC COM STK CUSIP: 950587105	30,418.00	263,737.77	142,660.42
** WEST PHARMACEUTICAL SVCS INC COM CUSIP: 955306105	5,600.00	203,272.02	219,520.00
WESTAR ENERGY INC COM CUSIP: 95709T100	11,300.00	232,397.06	245,436.00
** WESTFIELD FINL INC NEW COM STK CUSIP: 96008P104	20,000.00	218,338.00	165,000.00
WESTN DIGITAL CORP COM CUSIP: 958102105	58,200.00	971,235.71	2,569,530.00
WHIRLPOOL CORP COM CUSIP: 963320106	16,900.00	1,037,039.92	1,363,154.00
** WILLBROS GROUP INC COM CUSIP: 969203108	15,000.00	214,300.87	253,050.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
WILLIAMS CO INC COM CUSIP: 969457100	291,200.00	4,244,369.20	6,138,496.00
WMS INDS INC COM STK CUSIP: 929297109	32,870.00	622,623.02	1,314,800.00
WONDER AUTO TECHNOLOGY INC COM STK\ CUSIP: 978166106	4,400.00	47,300.00	51,744.00
** WORLD FUEL SERVICE COM STK USD0.01 CUSIP: 981475106	6,600.00	175,593.75	176,814.00
** WRIGHT EXPRESS CORP COM STK CUSIP: 98233Q105	13,900.00	220,964.13	442,854.00
WYNDHAM WORLDWIDE CORP COM STK CUSIP: 98310W108	8,000.00	228,898.43	161,360.00
** WYNN RESORTS LTD COM CUSIP: 983134107	26,758.00	2,093,680.84	1,558,118.34
** XCEL ENERGY INC COM CUSIP: 98389B100	24,900.00	454,425.31	528,378.00
** XENOPORT INC COM STK CUSIP: 98411C100	4,500.00	213,147.05	83,520.00
** XEROX CORP COM CUSIP: 984121103	82,000.00	1,092,760.69	693,720.00
XILINX INC COM CUSIP: 983919101	15,400.00	380,445.55	385,924.00
** XL CAP LTD COM STK CUSIP: G98255105	22,200.00	794,083.09	406,926.00
YAHOO INC COM CUSIP: 984332106	69,703.00	1,213,736.78	1,169,616.34
** YONGYE INTL INC COM STK CUSIP: 98607B106	13,400.00	100,500.00	108,942.00
** YRC WORLDWIDE INC COM CUSIP: 984249102	14,100.00	514,920.93	11,841.18
ZHONGPIN INC COM STK CUSIP: 98952K107	7,600.00	100,700.00	118,636.00
** ZOLTEK COS INC COM CUSIP: 98975W104	10,260.00	173,701.47	97,470.00
1ST NIAGARA FINL GROUP INC NEW COM CUSIP: 33582V108	11,320.00	148,759.52	157,461.20

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
5TH 3RD BANCORP COM CUSIP: 316773100	27,000.00	588,548.10	263,250.00
Total United States - USD		**771,004,331.46**	**856,922,906.15**
Total Corporate Stock - Common		**1,177,051,514.88**	**1,337,442,682.97**
Partnership/Joint Venture Interests			
United States - USD			
NEWPORT VISION, LLC CUSIP: 000438200	137,408,873.44	137,408,873.44	151,105,006.00
RREEF AMERICA REIT II CUSIP: 000438176	124,221,008.87	124,221,008.87	77,915,276.00
RREEF AMERICA REIT III CUSIP: 000438192	54,409,639.35	54,409,639.38	13,711,683.00
TCW CREDIT OPPORTUNITITES FUND I B (CAYMAN), L.P. CUSIP: 000613737	7,125,000.00	7,125,000.00	8,780,903.00
VALUE ENHANCEMENT FUND V, LP CUSIP: 000438218	346.34	0.00	8,492,298.67
Total United States - USD		**323,164,521.69**	**260,005,166.67**
Total Partnership/Joint Venture Interests		**323,164,521.69**	**260,005,166.67**
Value of Interest in Common/Collective Trusts			
United States - USD			
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	61,939,075.35	61,939,075.35	61,939,075.35
Total United States - USD		**61,939,075.35**	**61,939,075.35**
Total Value of Interest in Common/Collective Trusts		**61,939,075.35**	**61,939,075.35**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
POOLED SEPARATE ACCOUNTS			
United States - USD			
CF PRUDENTIAL PRISA I CUSIP: 99089IVL7	2,760.54	109,827,526.70	61,239,154.62
Total United States - USD		**109,827,526.70**	**61,239,154.62**
Total POOLED SEPARATE ACCOUNTS		**109,827,526.70**	**61,239,154.62**
Value of Interest in Registered Investment Companies			
United States - USD			
MFC ISHARES TR RUSSELL MIDCAP VALUE INDEX FD CUSIP: 464287473	18,550.00	545,057.42	685,979.00
MFO DFA U.S SMALL CAP VALUE PORTFOLIO CUSIP: 233203819	800,114.23	15,702,818.59	15,706,242.33
MFO GMO EMERGING CTRY DEBT IV FD CUSIP: 362008781	8,427,294.97	85,897,732.20	69,356,637.60
MFO PIMCO DEVELOPING LOCAL MARKETS CUSIP: 722005246	711,921.47	3,853,542.12	3,936,925.73
MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	3,414,426.22	35,626,618.70	34,997,868.76
MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL CUSIP: 722005402	1,186,206.61	11,365,302.15	10,153,928.56
MFO PIMCO SHORT TERM FLOATING NAV PORT CUSIP: 72201P613	270,328.49	2,704,375.88	2,704,636.54
** SPDR KBW REGL BKG ETF CUSIP: 78464A698	6,000.00	155,496.00	133,500.00
Total United States - USD		**155,850,943.06**	**137,675,718.52**
Total Value of Interest in Registered Investment Com		**155,850,943.06**	**137,675,718.52**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Funds Held in Insurance Company General Accounts			
United States - USD			
AXA EQUITABLE GROUP PENSION CONTRACT #1542 MAT 00/00/00 CUSIP: 999500ZT1	689,296.68	689,296.68	689,296.68
GAC JOHN HANCOCK 89 CONTRACT NO. 89 GAC CUSIP: 999498EL8	1,217,209.01	1,217,209.01	1,217,209.01
Total United States - USD		**1,906,505.69**	**1,906,505.69**
Total Value of Funds Held in Insurance Company Gener		**1,906,505.69**	**1,906,505.69**
Other			
Australia - AUD			
IRS AUD ROYCCAT3IMM 15/06/2012 SWU0088M4 SEDOL: 9A4AWXU	5,600,000.00	19,118.19	30,180.89
IRS AUD 3M BBR / 3M 6.5% RBOSGB2R 15/06/2012 SWU0785L2 SEDOL: 9A36ZBU	25,000,000.00	26,849.83	134,736.12
Total Australia - AUD		**45,968.02**	**164,917.01**
Brazil - BRL			
BRAZIL(FED REP OF) 10.25% SNR BDS 10/01/28 BRL SEDOL: B1RB7L2	2,600,000.00	1,431,420.76	1,502,696.19
IRS BRL 1DLIBOR/ZERO 11.14% 02/01/2012 SWU086543 SEDOL: 9A36GTU	4,500,000.00	3,761.28	808.25
IRS 02/01/2012 SWU046133 SEDOL: 9A36Z7L	-9,000,000.00	-1,540.08	-28,675.37
Total Brazil - BRL		**1,433,641.96**	**1,474,829.07**
Brazil - USD			
BRAZIL FEDERATIVE REP BD 8.25% DUE 01-20-2034 REG CUSIP: 105756BB5	2,500,000.00	3,020,500.00	3,193,750.00
BRAZIL(FED REP OF) 8.25% 20/01/34 USD1000 SEDOL: 2322252	4,600,000.00	5,508,500.00	5,870,520.00
Total Brazil - USD		**8,529,000.00**	**9,064,270.00**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Canada - CAD			
IRS CAD CHASUS33 19 DEC 2023 SWU0094L8 SEDOL: 9A2SRML	-1,700,000.00	-17,501.67	-9,019.64
IRS CAD MLCSUS33 19/12/2023 SWU0122L4 SEDOL: 9A3TDMU	800,000.00	13,983.04	0.00
IRS CAD 3M BBR / 6M 5.8% ROYCCAM3 19 DEC2023 SWU0123L3 SEDOL: 9A2SQ3L	-3,000,000.00	-18,140.46	-12,933.47
IRS 19/12/2023 SWU0094L8 SEDOL: 9A3CB1L	-4,100,000.00	-40,734.18	-17,675.74
IRS 19/12/2023 SWU0094L8 SEDOL: 9A38NNL	-1,500,000.00	-9,936.13	-6,466.73
IRS 19/12/2023 SWU0122L4 SEDOL: 9A3TDML	-800,000.00	0.00	-3,448.92
IRS 19/12/2023 SWU0684L4 SEDOL: 9A37XEL	-900,000.00	-8,113.76	-3,880.04
IRS 19/12/2028 SWU0352J0 SEDOL: 9A28CQL	-100,000.00	-103.88	-3,939.03
Total Canada - CAD		**-80,547.04**	**-57,363.57**
France - USD			
DEXIA CR LOC SOCIETE ANONYME GTD NT FLTG144A ADJ RT 09-23-2011 BEO SEDOL: B5ZXBW7	6,600,000.00	6,600,000.00	6,655,789.80
Total France - USD		**6,600,000.00**	**6,655,789.80**
Germany - EUR			
FUT MAR 10 EURX EUR-BOBL CUSIP: 999599GH0	9.00	1,534,959.01	1,493,488.75
FUT MAR 10 EURX EUR-BOBL CUSIP: 999599GH0	-9.00	-1,534,959.01	-1,493,488.75
FUT MAR 10 EURX EUR-BUND CUSIP: 999599GH0	73.00	13,507,211.61	12,693,047.42
FUT MAR 10 EURX EUR-BUND CUSIP: 999599GH0	-73.00	-13,507,211.61	-12,693,047.42
Total Germany - EUR		**0.00**	**0.00**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Mexico - MXN			
IRS MXN 1M LIBOR / 1M 8.3% BOFAUS6S 07/02/2019 SWU0793L2 SEDOL: 9A36ZCU	80,000,000.00	46,485.71	29,394.73
IRS MXN 1M LIBOR / 1M 8.66% CHASUS33 31/01/2019 SWU0936J5 SEDOL: 9A2DHBU	18,300,000.00	15,756.01	40,315.96
Total Mexico - MXN		**62,241.72**	**69,710.69**
Mexico - USD			
UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG CUSIP: 91086QAS7	3,900,000.00	3,947,250.00	4,114,500.00
Total Mexico - USD		**3,947,250.00**	**4,114,500.00**
Multi-National Companies Region - USD			
CF COM SENSE OFFSHORE LTD (EMBARQ) FD CUSIP: 866999SM8	752,643.60	92,078,764.26	113,340,599.72
Total Multi-National Companies Region - USD		**92,078,764.26**	**113,340,599.72**
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	1,687,284.00	1,737,236.80
LEASEPLAN CORP N V NETH GOVT CR GTEE SCHEME NT 144A 3% DUE 05-07-2012 BEO CUSIP: 52205VAA3	5,900,000.00	5,898,407.00	6,041,122.10
Total Netherlands - USD		**7,585,691.00**	**7,778,358.90**
United Kingdom - EUR			
FUT MAR 11 LIF 3M EURIBOR CUSIP: 999599GH0	-207.00	-68,299,599.42	-72,666,827.36
FUT MAR 11 LIF 3M EURIBOR CUSIP: 999599GH0	207.00	68,299,599.42	72,666,827.36
Total United Kingdom - EUR		**0.00**	**0.00**
United Kingdom - GBP			
FUT DEC 10 LIF 3M STRLG CUSIP: 999599GH0	-43.00	-8,700,552.00	-8,504,485.89

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United Kingdom - GBP			
FUT DEC 10 LIF 3M STRLG CUSIP: 999599GH0	43.00	8,700,552.00	8,504,485.89
IRS GBP 6ML LIBOR / 6M 5.0% BZWLUS31 16/09/2010 SWU0799G7 SEDOL: 9A1PX1U	13,600,000.00	0.00	883,957.86
IRS GBP 6MLIBOR/6M 3.5% BARCGB33 17/12/2013 SWU0876H1 SEDOL: 9A3DT8U	2,000,000.00	14,648.68	54,154.64
IRS GBP 6MLIBOR/6M 3.5% GSCMUS33 17/12/2013 SWU0718H3 SEDOL: 9A3DQ2U	4,900,000.00	30,141.82	132,678.86
IRS GBP 6MLIBOR/6M 3.5% MSCSUS33 17/12/2013 SWU0968H0 SEDOL: 9A3DT5U	1,200,000.00	8,731.01	32,492.78
IRS 16/09/2010 SWU0799G7 SEDOL: 9A1PX1L	-13,600,000.00	-63,499.82	0.00
PUT SWPTN GBP BZWLUS31 6M 4.0%/6MLIBOR European 317U694A1 15/12/2015 SEDOL: 9A1HJAU	1,100,000.00	102,964.44	189,375.24
PUT SWPTN GBP DEUTSCHEDE 4.0% / 6M LIBOREUROPEAN 317U747A8 15/12/2015 SEDOL: 9A1SGKU	1,800,000.00	123,422.13	309,886.76
Total United Kingdom - GBP		**216,408.26**	**1,602,546.14**
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	6,099,451.00	6,187,333.70
ROYAL BK SCOTLAND PLC GTD MEDIUM TERM BKTRNCHE # TR 00005 1.45 DUE 10-20-2011 SEDOL: B51LDT6	2,400,000.00	2,397,420.00	2,394,628.80
Total United Kingdom - USD		**8,496,871.00**	**8,581,962.50**
United States - EUR			
INF SWAP FRC CPI X-TOB / 1.955% 28 MAR 2012 SWU0221A8 SEDOL: 953461U	1,000,000.00	0.00	29,551.26
Total United States - EUR		**0.00**	**29,551.26**
United States - USD			
&&&WELLS FARGO CD 4.64 DUE 12/30/00 CUSIP: 000131193	350,448.20	350,448.20	350,448.20
ANNALY CAP MGMT INC COM CUSIP: 035710409	250,415.00	3,596,025.56	4,344,700.25

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Other			
United States - USD			
** APARTMENT INVT & MGMT CO CL A CUSIP: 03748R101	18,710.00	247,511.83	297,863.20
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL: B523F62	2,300,000.00	2,300,000.00	2,205,723.00
BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO SEDOL: B28Y579	200,000.00	158,132.00	150,792.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 12-01-2009 TO 01-04-2010 CUSIP: 77799NOV9	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	0.00	0.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .35% FROM 12-07-2009 TO 12-07-2011 CUSIP: 77799DEC4	0.00	0.00	0.00
BUY TO OPEN REPO W/DEUTSCHE BANK G .08% FROM 12-22-2009 TO 01-05-2010 CUSIP: 77799DEC4	0.00	0.00	0.00
BUY TO OPEN REPO W/DEUTSCHE 0 FROM 11-06-2009 TO 11-06-2011 CUSIP: 77799NOV9	0.00	0.00	0.00
CALIFORNIA ST RMRKTD 5.65% 04-01-2039 BEO TAXABLE CUSIP: 13063A5F7	1,300,000.00	1,305,551.00	1,344,317.00
CALIFORNIA ST 5.95% 04-01-2016 BEO TAXABLE CUSIP: 13063A5D2	400,000.00	402,024.00	403,484.00
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12	2,100,000.00	2,115,435.00	2,053,821.00
CALIFORNIA ST 7.55% 04-01-2039 BEO TAXABLE SEDOL: B41WHL2	800,000.00	810,220.00	785,984.00
CALL SWAPTION USD BARCGB33 European 317U393B3 02-17-2010 SEDOL: 9A46U5U	-4,700,000.00	-42,300.00	-1,593.77
CALL SWAPTION USD BARCGB33 3MLIBOR/6M 3.25% European 317U385B3 04-19-2010 SEDOL: 9A46JFU	-2,300,000.00	-35,650.00	-4,290.42
CALL SWAPTION USD BARCGB33 3MLIBOR/6M 3.25% European 317U385B3 04-19-2010 SEDOL: 9A45ZHU	-2,000,000.00	-26,000.00	-3,730.80
CALL SWAPTION USD BOFAUS6S European 317U404B0 02-17-2010 SEDOL: 9A49DXU	-400,000.00	-2,280.00	-135.64
CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 3.25% European 317U324B7 04-19-2010 SEDOL: 9A46W1U	-1,200,000.00	-17,070.00	-2,238.48
CALL SWAPTION USD CSFPGB2L 3MLIBOR/6M 3.25% European 317U327B4 04-19-2010 SEDOL: 9A47MRU	-2,100,000.00	-26,460.00	-3,917.34

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Schedule of Assets Held for Investment Purposes

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Other			
United States - USD			
CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 3.25% European 317U326B5 04-19-2010 SEDOL: 9A45M0U	-2,000,000.00	-22,000.00	-3,730.80
CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 3.25% European 317U326B5 04-19-2010 SEDOL: 9A45LYU	-2,500,000.00	-26,250.00	-4,663.50
CALL SWAPTION USD MSCSUS33 European 317U384B4 02-17-2010 SEDOL: 9A45A0U	-2,000,000.00	-11,400.00	-281.60
CALL SWAPTION USD MSCSUS33 European 317U388B0 02-17-2010 SEDOL: 9A46J9U	-2,800,000.00	-26,880.00	-949.48
CALL SWAPTION USD MSCSUS33 European 317U388B0 02-17-2010 SEDOL: 9A4585U	-4,000,000.00	-42,700.00	-1,356.40
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.75% European 317U383B5 04-19-2010 SEDOL: 9A47PSU	-1,200,000.00	-9,960.00	-968.88
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.75% European 317U383B5 04-19-2010 SEDOL: 9A45M6U	-1,500,000.00	-8,625.00	-1,211.10
CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M3.25% European 317U394B2 04-19-2010 SEDOL: 9A4736U	-2,700,000.00	-33,750.00	-5,036.58
CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M3.25% European 317U394B2 04-19-2010 SEDOL: 9A48GPU	-5,200,000.00	-51,350.00	-9,700.08
CALL SWAPTION USD 3MLIBOR/6M 2.75% European 317U301B4 04-19-2010 CUSIP: 888999OB0	-2,200,000.00	-14,300.00	-433.40
CALL SWPTN USD CITIUS33 3M LIBOR / 2.75 EUROPEAN 317U350B4 04-19-2010 SEDOL: 9A42CYU	-1,500,000.00	-6,937.50	-1,211.10
** CAPITALSOURCE INC REIT CUSIP: 14055X102	17,300.00	81,062.79	68,681.00
** CAPSTEAD MTG CORP COM NO PAR COM NO PAR CUSIP: 14067E506	5,800.00	85,105.02	79,170.00
CDS / STS BKOFAMER BUY PROT ON DJ 12-20-2017 SWPC82302 SEDOL: 974491U	4,356,000.00	430.87	129,729.96
CDS / STS BUY PROT ON CDX IG10 10Y 06-20-2018 SWPC95R32 SEDOL: 9A11VMU	1,548,800.00	15,580.30	0.00
CDS / STS BUY PROT ON DJ 06-20-2017 SWPC65406 SEDOL: 953433U	96,800.00	801.52	3,889.33
CDS / STS CDX IG CDSI S11 10Y 12-20-2018SWPC0A328 CUSIP: 777999004	-6,944,000.00	0.00	-115,234.99
CDS / STS CDX IG10 10Y 06-20-2018 SWPC95R32 SEDOL: 9A11VML	-1,548,800.00	-10,126.13	-27,058.16

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CDS / STS CHASHKAL BUY PROT ON DJ 12-20-2017 SWPC82377 SEDOL: 980388U	871,200.00	34,260.13	25,945.99
CDS / STS DEUTSCHEUS BUY PROT ON CDX IG11 10Y 12-20-2018 SWPC0A302 SEDOL: 9A2JB3U	3,273,600.00	114,528.84	0.00
CDS / STS DEUTSCHEUS CDX IG11 10Y 12-20-2018 SWPC0A302 SEDOL: 9A2JB3L	-3,273,600.00	0.00	-54,325.06
CDS / STS DJ 06-20-2017 SWPC65406 SEDOL: 953433L	-96,800.00	-5.05	0.00
CDS / STS MLPFUS31 BUY PROT ON DJ 12-20-2017 SWPC82393 SEDOL: 980391U	580,800.00	1,032.11	17,297.33
CDS / STS MSCSUS33 BUY PROT ON DJ 12-20-2017 SWPC81239 SEDOL: 980929U	2,420,000.00	47,978.61	72,072.20
CDS / STS PURC PROTECTION ON CDX IG CDSIS11 10 12-20-2018 SWPC0A328 CUSIP: 777999004	6,944,000.00	247,393.45	0.00
CDS BARCGB33 SELL PROT ON RUSSIA NS SP BRC 09-20-2010 SWPC135E5 SEDOL: 9A3PC9U	2,000,000.00	0.00	9,992.40
CDS BARCGB33 SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC085F2 SEDOL: 9A45N8U	700,000.00	0.00	6,088.60
CDS BARCGB33 SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC119F2 SEDOL: 9A46QWU	100,000.00	0.00	480.74
CDS BARCLAYS BK PLC SUB NS BP BPS 06-20-2014 SWPC102D6 SEDOL: 9A35UHL	-400,000.00	0.00	-16,562.36
CDS BKOFAMER JP MORGAN CHASE + CO 03-20-2018 SWPC12630 SEDOL: 985020L	-700,000.00	0.00	-11,594.59
CDS BLACK + DECKER 12-20-2012 SWPC81833 SEDOL: 973155L	-400,000.00	0.00	-3,795.40
CDS BOFAUS6S PURC PROTECTION ON CITIGROUP INC 06-20-2013 SWPC408D7 SEDOL: 9A38DNU	400,000.00	9,196.27	0.00
CDS BOFAUS6S PURC PROTECTION ON JPMORGANCHASE & CO 03-20-2018 SWPC826D1 SEDOL: 9A3FLEU	600,000.00	3,363.11	0.00
CDS BOFAUS6S SELL PROT SLM CORP SNR S* SP BOA 06/20/2011 SWPC374D7 SEDOL: 9A38CYU	1,000,000.00	0.00	15,162.80
CDS BOFAUS6S SLM CORP (SALLIE MAE) SNR S* SP BOA 06-20-2011 SWPC374D7 SEDOL: 9A38CYL	-1,000,000.00	-45,416.67	0.00
CDS BOFAUS6S SLM CORP (SALLIE MAE) SNR S*SP BOA 09-20-2014 SWPC134D8 SEDOL: 9A35ZZL	-1,900,000.00	-270,750.00	-7,091.37

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CDS BOFAUS6S 03-20-2018 SWPC826D1 SEDOL: 9A3FLEL	-600,000.00	0.00	-12,276.60
CDS BOFAUS6S 06-20-2013 SWPC408D7 SEDOL: 9A38DNL	-400,000.00	0.00	-36,423.20
CDS BUY PROT ON AUTOZONE 12-20-2012 SWPC38189 SEDOL: 974749U	1,000,000.00	0.00	989.10
CDS BUY PROT ON AUTOZONE 12-20-2012 SWPC81866 SEDOL: 973154U	400,000.00	0.00	395.64
CDS BUY PROT ON CNA FINL 09-20-2011 SWPC87145 SEDOL: 941439U	1,000,000.00	0.00	27,557.00
CDS BUY PROT ON GMAC 06-20-2011 SWPC89133 SEDOL: 941509U	4,500,000.00	0.00	148,361.85
CDS BUY PROT ON NORDSTROM INC 12-20-2012SWPC81858 SEDOL: 973153U	400,000.00	0.00	2,960.48
CDS BUY PROT ON SLM CORP 12-20-2011 SWPC86303 SEDOL: 940072U	3,300,000.00	0.00	245,269.20
CDS BZWLUS31 BUY PROT ON BK OF AMER SUB 09-20-2013 SWPC01N91 SEDOL: 9A1CC3U	400,000.00	0.00	905.80
CDS BZWLUS31 SELL PROT ON WELL FARGO CO 09-20-2013 SWPC30C68 SEDOL: 9A1CB4U	300,000.00	0.00	3,590.34
CDS BZWLUS31 WELLS FARGO CO SUB 09-20-2013 SWPC30C76 SEDOL: 9A1CB2L	-2,000,000.00	0.00	-13,902.60
CDS CARDINAL HLTH 06-20-2012 SWPC45937 SEDOL: 972139L	-2,300,000.00	0.00	-74.29
CDS CENTEX 03-20-2011 SWPC85123 SEDOL: 589489L	-6,200,000.00	0.00	-10,454.44
CDS CHASUS33 BK OF AMER CORP NEGB SNR BPJPM 06-20-2014 SWPC702C2 SEDOL: 9A2VX7L	-10,000,000.00	0.00	-30,924.00
CDS CHASUS33 BUY PROT ON BK OF AMER CORPNEGB SNR BP JPM 06-20-2014 SWPC702C2 SEDOL: 9A2VX7U	10,000,000.00	393,978.59	0.00
CDS CHASUS33 PURC PROT ON BK OF AMER CORP SUB S* BP JPM 09-20-2013 SWPC193D6 CUSIP: 777999004	100,000.00	7,501.81	1,523.81
CDS CHASUS33 SELL PROTECTION ON KOREA REP 12-20-2014 SWPC930E2 SEDOL: 9A44DCU	1,200,000.00	0.00	5,350.56
CDS CHASUS33 SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC103F0 SEDOL: 9A4537U	100,000.00	0.00	720.28

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Schedule of Assets Held for Investment Purposes

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Other			
United States - USD			
CDS CHASUS33 SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC758E1 SEDOL: 9A42DYU	1,900,000.00	0.00	9,636.42
CDS CITIBANKNY SELL PROT SLM CORP SALLIEMAE SNR S SP CBK 09/20/11 SWPC392D5 SEDOL: 9A38KEU	1,000,000.00	0.00	15,721.40
CDS CITIBANKNY SLM CORP (SALLIE MAE) SNRS* SP CBK 09-20-2011 SWPC392D5 SEDOL: 9A38KEL	-1,000,000.00	-42,777.78	0.00
CDS CITIBANKNY VIVENDI 06-20-2013 SWPC96G24 SEDOL: 9A13WRL	-3,000,000.00	0.00	-47,290.20
CDS CITIUS33 12-20-2014 SWPC926E8 SEDOL: 9A43R8L	-200,000.00	-1,567.27	-1,664.82
CDS CSBBGB21 BUY PROT ON NORDSTOM INC 12-20-2012 SWPC89554 SEDOL: 974377U	500,000.00	0.00	2,670.95
CDS DAIMLERCHRYSLER 09-20-2011 SWPC86782 SEDOL: 941657L	-1,400,000.00	0.00	-2,848.72
CDS DEUTGB2L BARCLAYS BK PLC SUB NS BP DUB 06-20-2019 SWPC086D6 SEDOL: 9A35MVL	-1,200,000.00	0.00	-65,574.24
CDS DEUTGB2L BARCLAYS BK PLC SUB NS BP DUB 06-20-2019 SWPC101D7 SEDOL: 9A35UJL	-200,000.00	0.00	-12,004.88
CDS DEUTGB2L BUY PROT ON GOLDMAN SACHS GROUP INC 06-20-2014 SWPC528C4 SEDOL: 9A2RFZU	900,000.00	110,016.71	0.00
CDS DEUTGB2L GOLDMAN SACHS GROUP INC SNRBP DUB 06-20-2014 SWPC528C4 SEDOL: 9A2RFZL	-900,000.00	0.00	-6,162.03
CDS DEUTGB2L PURC PROTECTION ON CITIGROUP INC 09-20-2019 SWPC753D8 SEDOL: 9A3DKZU	400,000.00	24,853.19	18,675.40
CDS DEUTGB2L PURC PROTECTION ON MORGAN STANLEY SUB BP DUB 06-20-2014 SWPC524C8 CUSIP: 777999004	100,000.00	16,871.44	1,589.69
CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2010 SWPC291F2 SEDOL: 9A4CMPU	700,000.00	4,276.93	3,059.70
CDS DEUTSCHEDE BUY PROT ON WELLS FARGO+CO SUB 06-20-2013 SWPC29485 SEDOL: 9A16JPU	2,000,000.00	0.00	14,168.40
CDS DEUTSCHEDE CSX CORP NEGB SNR 06-20-2017 SWPC320A8 SEDOL: 9A1P96L	-2,700,000.00	0.00	-189,137.97
CDS DEUTSCHEDE JP MORGAN CHASE+CO SUB 09-20-2013 SWPC97D58 SEDOL: 9A1CZXL	-1,700,000.00	0.00	-43,409.33
CDS DEUTSCHEDE MORGAN STANLEY 06-20-2017SWPC96Q49 SEDOL: 9A17PAL	-1,300,000.00	0.00	-4,236.31

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Schedule of Assets Held for Investment Purposes

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Other			
United States - USD			
CDS DEUTSCHEDE WACHOVIA SUB 06-20-2013 SWPC01B60 SEDOL: 9A16HLL	-900,000.00	0.00	-6,939.00
CDS DEUTSCHEDE WACHOVIA SUB 09-20-2013 SWPC01P24 SEDOL: 9A1CB7L	-1,000,000.00	0.00	-50,659.40
CDS DEUTSCHEUS JP MORGAN CHASE + CO SUB BP DUB 03-20-2014 SWPC994B1 SEDOL: 9A2EYUL	-300,000.00	0.00	-24,041.91
CDS GOLDMAN SACHS GR INC 06-20-2013 SWPC96T46 SEDOL: 9A16NZL	-1,000,000.00	0.00	-479.60
CDS GOLDMANLDN BANK OF AMERICA CORP NEGBSNR BP GST 06-20-2014 SWPC699C7 CUSIP: 777999004	-300,000.00	0.00	-927.72
CDS GOLDMANLDN BUY PROT ON BK OF AMER CORP NEGB 06-20-2014 SWPC699C7 CUSIP: 777999004	300,000.00	12,146.39	0.00
CDS GOLDMANLDN PURC PROTECTION ON AMERN INTL GROUP SNR BP 03-20-2019 SWPC912B0 CUSIP: 777999004	300,000.00	0.00	29,464.77
CDS GSILGB2X EL PASO CORP SNR S*SP GST 09-20-2014 SWPC054E2 SEDOL: 9A3LYCL	-400,000.00	-26,555.56	0.00
CDS GSILGB2X PURC PROTECTION ON JPMORGANCHASE & CO 03-20-2018 SWPC793D0 SEDOL: 9A3E05U	300,000.00	4,279.09	0.00
CDS GSILGB2X SELL PROT ON EL PASO CORP SNR S*SP GST 09-20-2014 SWPC054E2 SEDOL: 9A3LYCU	400,000.00	0.00	26,196.04
CDS GSILGB2X 03-20-2018 SWPC793D0 SEDOL: 9A3E05L	-300,000.00	0.00	-6,138.30
CDS JP MORGAN CHASE + CO SNR 12-20-2013 SWPC302A0 SEDOL: 9A1PD1L	-400,000.00	0.00	-14,031.20
CDS JPMORGANGB BUY PROT ON HSBC HLDG PLC12-20-2017 SWPC10782 SEDOL: 976953U	1,300,000.00	0.00	47,819.46
CDS MARRIOTT INTL 06-20-2017 SWPC25913 SEDOL: 987414L	-1,200,000.00	0.00	-63,921.72
CDS MGTCUS3G BUY PROT ON REYNOLDS AMERN 09-20-2015 SWPC36092 SEDOL: 980428U	2,700,000.00	0.00	71,082.90
CDS MORGAN STANLEY DEAN WITT NEGB SNR 12-20-2016 SWPC887A3 SEDOL: 9A1WBML	-1,300,000.00	-0.01	-207,477.01
CDS MSCSUS33 BLACK & DECKER 12-20-2012 SWPC33248 SEDOL: 974371L	-1,000,000.00	0.00	-10,973.70
CDS MSCSUS33 BUY PROT ON WHIRLPOOL 12-20-2012 SWPC38221 SEDOL: 974368U	1,000,000.00	0.00	7,248.50

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CDS MSCSUS33 PURC PROT ON COUNTRYWIDE HOME LOANS 06-20-2017 SWPC70299 SEDOL: 956638U	1,300,000.00	0.00	12,768.99
CDS MSCSUS33 SELL PROTECTION ON KOREA REP 12-20-2014 SWPC913E3 SEDOL: 9A43ZCU	2,300,000.00	0.00	12,398.38
CDS MSCSUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 12-20-2014 SWPC309F2 SEDOL: 9A4CZAU	500,000.00	3,740.08	5,610.15
CDS MSCSUS33 VIACOM 06-20-2016 SWPC39930 SEDOL: 979295L	-2,300,000.00	0.00	-28,277.81
CDS PURC PROTECTION ON AMERICAN INTL GROUP SNR BP 03-20-2019 SWPC929B1 CUSIP: 777999004	500,000.00	0.00	43,360.15
CDS RBOSAU2S BUY PROT ON RYDER 12-20-2016 SWPC38668 SEDOL: 975832U	1,100,000.00	0.00	28,444.79
CDS RBOSUS33 BUY PROT ON MARKS+SPENCER PLC 12-20-2017 SWPC39898 SEDOL: 980321U	2,700,000.00	0.00	55,436.40
CDS TIME WARNER 12-20-2011 SWPC88648 SEDOL: 941325L	-3,000,000.00	0.00	-6,395.10
CDS TIME WARNER 12-20-2017 SWPC39955 SEDOL: 979296L	-1,500,000.00	0.00	-30,170.25
CDS USD ICI UBS 20/12/13 SWPC95932 SEDOL: 938695L	-2,300,000.00	-16,369.00	-43,545.44
CDS USD NEW CINGULAR WIRELESS .2849 UBS 20/6/12 SWPC95924 SEDOL: 938700L	-1,700,000.00	-1,261.99	-3,430.09
CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21 SEDOL: B3CFDL5	700,000.00	700,000.00	733,663.00
CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG SEDOL: B3CDB04	2,100,000.00	2,100,000.00	2,192,841.00
CMD SWP MLILGB2A 01-26-2010 SWU096583 CUSIP: 777999004	2,300,000.00	0.00	16,142.32
CUR OPT C USD/JPY 105 EUROPEAN 03-31-2010 317510SN6 SEDOL: 9A2FRQU	10,800,000.00	211,140.00	26,134.92
** CYPRESS SHARPRIDGE INVTS INC REIT CUSIP: 23281A307	12,800.00	170,887.83	172,928.00
CYPRESS-FAIRBANKS TEX INDPT SCH DIST 6.629% 02-15-2038 BEO TAXABLE CUSIP: 232760T57	1,000,000.00	1,000,000.00	1,019,690.00
** ENTMNT PPTYS TR COM SH BEN INT CUSIP: 29380T105	27,700.00	775,816.80	976,979.00

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Other			
United States - USD			
ESC ADELPHIA COMMUNICATIONS CUSIP: 006ESC9F6	564,000.00	0.00	19,740.00
ESC ADELPHIA COMMUNICATIONS BOND IN DEFAULT CUSIP: 006ESCAZ0	1,607,000.00	0.00	56,245.00
ESC ADELPHIA COMMUNICATIONS DO 09-20-00 10.875 IN DEFAULTED CUSIP: 006ESCBF3	286,000.00	0.00	3,575.00
ESC ADELPHIA COMMUNICATIONS 7.75% DO 01-13-99 IN DEFAULTED CUSIP: 006ESCBC0	725,000.00	0.00	9,062.50
FUT CALL JAN 10 S&P 500 OPT 1140 CUSIP: 999999OA8	-10.00	-15,962.50	-18,500.00
FUT CALL MAR 10 T-NOTE OPTION 1190 CUSIP: 999999OA8	-85.00	-54,655.85	-10,625.00
FUT CALL MAR 10 T-NOTE OPTION 1200 CUSIP: 999999OA8	-110.00	-38,155.06	-5,156.80
FUT MAR 10 EMINI S&P 500 CUSIP: 999599GH0	-49.00	-2,722,562.50	-2,721,215.00
FUT MAR 10 EMINI S&P 500 CUSIP: 999599GH0	49.00	2,722,562.50	2,721,215.00
FUT MAR 10 S&P 500 CUSIP: 999599GH0	-838.00	-229,945,750.00	-232,691,650.00
FUT MAR 10 S&P 500 CUSIP: 999599GH0	838.00	229,945,750.00	232,691,650.00
FUT PUT JAN 10 S&P 500 OPT 1050 CUSIP: 999999OA8	-10.00	-22,462.50	-8,750.00
FUT PUT MAR 10 T-NOTE OPTION 1150 CUSIP: 999999OA8	-110.00	-32,185.44	-106,562.50
FUT PUT MAR 10 T-NOTE OPTION 1160 CUSIP: 999999OA8	-17.00	-7,049.56	-24,437.50
FUT 03-15-2010 SEDOL: 908711L	-448.00	-110,633,334.43	-111,238,400.00
FUT 06-14-2010 CUSIP: 999599GH0	448.00	110,633,334.43	111,238,400.00
FUT 12-13-2010 SEDOL: 908709L	-189.00	-46,452,365.79	-46,527,075.00
FUT 12-13-2010 SEDOL: 908709U	189.00	46,452,365.79	46,527,075.00

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Other			
United States - USD			
GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT CUSIP: 38376A103	7,900.00	183,819.00	181,542.00
** HATTERAS FINL CORP COM REIT CUSIP: 41902R103	5,200.00	148,989.59	145,392.00
** HOSPITALITY PPTYS TR COM SH BEN INT CUSIP: 44106M102	40,100.00	1,311,828.94	950,771.00
** HRPT PPTYS TR COM SH BEN INT CUSIP: 40426W101	111,100.00	1,148,195.62	718,817.00
IRS 12-17-2028 SWU0261E1 SEDOL: 9A3VW7L	-1,700,000.00	-242,250.00	-127,341.90
IRS 12-17-2028 SWU0300E4 SEDOL: 9A17B7L	-700,000.00	-139,125.46	-52,434.90
IRS 12-17-2028 SWU0300E4 SEDOL: 9A3QX9L	-300,000.00	-39,990.00	-22,472.10
IRS 12-17-2028 SWU0354E9 SEDOL: 9A3PG1L	-500,000.00	-70,035.00	-37,453.50
IRS 12-17-2028 SWU0354E9 SEDOL: 9A3HX8L	-2,600,000.00	-383,240.00	-194,758.20
IRS 12-17-2028 SWU0354E9 SEDOL: 9A3PG4L	-800,000.00	-114,840.00	-59,925.60
IRS 12-17-2028 SWU0354E9 SEDOL: 9A3QS2L	-300,000.00	-43,110.00	-22,472.10
IRS 12-17-2028 SWU0354E9 SEDOL: 9A3N01L	-500,000.00	-72,000.00	-37,453.50
IRS 12-17-2028 SWU0354E9 SEDOL: 9A38VJL	-2,900,000.00	-434,710.00	-217,230.30
IRS 12-17-2028 SWU0354E9 SEDOL: 9A3AUZL	-600,000.00	-75,540.00	-44,944.20
IRS 12-17-2028 SWU0354E9 SEDOL: 9A4AVSL	-500,000.00	-62,620.00	-37,453.50
IRS 12-17-2028 SWU0362E9 SEDOL: 9A3UMVL	-100,000.00	-15,025.00	-7,490.70
IRS 12-17-2028 SWU0551E0 SEDOL: 9A3HX4L	-3,900,000.00	-552,240.00	-292,137.30
IRS 12-17-2028 SWU0855M5 SEDOL: 9A46ARL	-1,800,000.00	-313,200.00	-134,832.60

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Other			
United States - USD			
** MACK CALI RLTY CORP COM REIT CUSIP: 554489104	13,100.00	275,529.90	452,867.00
NEW JERSEY ST TRANSN TR FD AUTH 6.875% 12-15-2039 BEO TAXABLE SEDOL: B50VP57	1,000,000.00	984,040.00	1,031,840.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER SEDOL: 9A32FGU	740,000.00	740,000.00	740,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS SEDOL: 9A32GKU	280,000.00	280,000.00	280,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS SEDOL: 9A32GTU	270,000.00	270,000.00	270,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMUBS SEDOL: 9A32HNU	270,000.00	270,000.00	270,000.00
PUERTO RICO SALES TAX FING CORP SALES TAX REV FLTG RT 0% 08-01-2054 BEO CUSIP: 74529JAP0	29,800,000.00	2,322,507.00	1,681,018.00
PUT SWAPTION USD BARCGB33 European 317U392B4 02-17-2010 SEDOL: 9A4602U	-4,700,000.00	-25,380.00	-75,839.20
PUT SWAPTION USD BNPDPR 6M 5.0%/3MBBR European 317U295B2 04-19-2010 CUSIP: 888999OB0	-2,900,000.00	-30,377.50	-13,871.86
PUT SWAPTION USD BOFAUS6S European 317U403B1 02-17-2010 SEDOL: 9A48KEU	-2,200,000.00	-15,620.00	-45,766.38
PUT SWAPTION USD DEUTGB2L European 317U390B6 02-17-2010 SEDOL: 9A48LRU	-5,800,000.00	-40,600.00	-93,588.80
PUT SWAPTION USD MSCSUS33 European 317U391B5 02-17-2010 SEDOL: 9A46D6U	-4,200,000.00	-19,994.31	-67,771.20
PUT SWPTN USD BARCGB33 6 / 3M LIBOR EUROPEAN 317U284B5 08-31-2010 SEDOL: 9A3XGTU	-7,100,000.00	-51,120.00	-42,540.36
PUT SWPTN USD BARCGB33 6M 4.25%/3MLIBOR European 317U309B6 04-19-2010 SEDOL: 9A46KBU	-2,300,000.00	-16,560.00	-43,148.69
PUT SWPTN USD BARCGB33 6M 4.25%/3MLIBOR European 317U309B6 04-19-2010 SEDOL: 9A45YCU	-2,000,000.00	-15,900.00	-37,520.60
PUT SWPTN USD BOFAUS6S 6M 4.25%/3MLIBOR European 317U299B8 04-19-2010 SEDOL: 9A47FMU	-2,500,000.00	-19,680.43	-46,900.75
PUT SWPTN USD CHASUS33 5 / 3M LIBOR EUROPEAN 317U306B9 04-19-2010 SEDOL: 9A3WM9U	-8,100,000.00	-68,040.00	-38,745.54
PUT SWPTN USD CSFPGB2L 6M 4.25%/3MLIBOR European 317U328B3 04-19-2010 SEDOL: 9A47NNU	-3,600,000.00	-29,340.00	-67,537.08

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
PUT SWPTN USD DEUTGB2L 6M 4.25%/3MLIBOR European 317U325B6 04-19-2010 SEDOL: 9A45JLU	-2,500,000.00	-24,500.00	-46,900.75
PUT SWPTN USD DEUTGB2L 6M 4.25%/3MLIBOR European 317U325B6 04-19-2010 SEDOL: 9A45F8U	-2,000,000.00	-18,600.00	-37,520.60
PUT SWPTN USD GSCMUS33 6M 4.25%/3MLIBOR European 317U294B3 04-19-2010 SEDOL: 9A48DYU	-3,900,000.00	-41,535.00	-73,165.17
PUT SWPTN USD MSCSUS33 6M 4.0%/3MLIBOR European 317U389B9 04-19-2010 SEDOL: 9A4621U	-1,200,000.00	-5,160.00	-13,311.96
PUT SWPTN USD MSCSUS33 6M 5.0%/3MLIBOR European 317U297B0 04-19-2010 CUSIP: 888999OB0	-4,200,000.00	-42,840.00	-20,090.28
PUT SWPTN USD RBOSGB2RTCM 4 / 3M LIBOR EUROPEAN 317U285B4 04-19-2010 SEDOL: 9A3VMGU	-1,600,000.00	-20,640.00	-17,749.28
PUT SWPTN USD RBOSGB2RTCM 4.25 / LIBOR EUROPEAN 317U307B8 04-19-2010 SEDOL: 9A49AYU	-5,200,000.00	-54,655.47	-97,553.56
PUT SWPTN USD RBOSGB2RTCM 4.25 / LIBOR EUROPEAN 317U307B8 04-19-2010 SEDOL: 9A47T7U	-4,700,000.00	-39,245.00	-88,173.41
PUT SWPTN USD RBOSGB2RTCM 5.5 / 3M LIBOREUROPEAN 317U188B2 08-31-2010 SEDOL: 9A3DK2U	-2,000,000.00	-21,000.00	-6,203.60
PUT SWPTN USD RBOSGB2RTCM 6 / 3M LIBOR EUROPEAN 317U226B6 08-31-2010 SEDOL: 9A3JLFU	-4,900,000.00	-40,180.00	-29,358.84
PUT SWPTN USD 4.25 / 3M LIBOR EUROPEAN 317U308B7 04-19-2010 SEDOL: 9A3WM7U	-7,000,000.00	-152,173.13	-131,322.10
** RAIT FINL TR COM CUSIP: 749227104	25,600.00	685,628.65	33,536.00
RECEIVABLE FROM LEHMAN LBIE - PIMCO CUSIP: 000625269	38,873.00	38,873.00	9,718.25
RECEIVABLE FROM LEHMAN LSI - PIMCO CUSIP: 000625277	310,695.00	310,695.00	77,673.75
REDWOOD TR INC COM CUSIP: 758075402	78,150.00	2,485,550.33	1,130,049.00
SL- CORE USA SUB FD CUSIP: 218999126	5,925.16	59,251.39	88,877.40
TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE CUSIP: 88880LAA1	285,000.00	267,900.00	224,907.75
TOTAL RTN USD / 4.5 GSCOHKH1 01-26-2010 SWU094026 SEDOL: 9A3XPCU	2,700,000.00	0.00	18,949.68

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
TOTAL RTN 01-26-2010 SWU094026 SEDOL: 9A3XPCL	-2,700,000.00	-19,779.73	0.00
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 REG TAXABLE CUSIP: 913366DF4	1,700,000.00	1,700,000.00	1,698,215.00
Total United States - USD		**26,584,338.99**	**24,587,878.73**
CHF - Swiss franc	0.00	0.00	0.00
EUR - Euro	0.00	0.00	0.00
JPY - Japanese yen	0.00	0.00	0.00
USD - United States dollar	0.00	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**155,499,628.17**	**177,407,550.25**
Other Liabilities			
United States - USD			
BROKER SWAP CASH COLLATERAL PAYABLE BARCLAYS	-1,300,000.00	-1,300,000.00	-1,300,000.00
BROKER SWAP CASH COLLATERAL PAYABLE JP MORGAN CHASE	-280,000.00	-280,000.00	-280,000.00
BROKER SWAP CASH COLLATERAL PAYABLE LEHMAN	-54,093.00	-54,093.00	-54,093.00
BROKER SWAP CASH COLLATERAL PAYABLE RBS GREENWICH	-680,000.00	-680,000.00	-680,000.00
CMD SWP 01-26-2010 SWU096583	-2,300,000.00	-33,101.60	0.00
CUR OPT P USD/JPY 80 EUROPEAN 03-31-2010317510SM8	-2,100,000.00	-39,375.00	-3,933.51
PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE	-487,722.00	-487,722.00	-487,722.00
SECURITIES LENDING COLLATERAL FUND ADJUSTMENT	691,231.52	0.00	-691,231.52
Total United States - USD		**-2,874,291.60**	**-3,496,980.03**
Pending foreign exchange sales: Australian dollar	0.00	-19,185.92	-18,872.90
Pending foreign exchange sales: Brazilian real	0.00	-800,000.00	-802,235.54

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
Pending foreign exchange sales: Canadian dollar	0.00	-77,141.35	-78,219.38
Pending foreign exchange sales: Chinese yuan renminbi	0.00	-845,166.00	-840,807.62
Pending foreign exchange sales: Danish krone	0.00	-58,452.65	-58,310.08
Pending foreign exchange sales: Euro	0.00	-3,135,907.97	-3,005,713.37
Pending foreign exchange sales: British pound sterling	0.00	-6,613,647.39	-6,497,477.46
Pending foreign exchange sales: Hong Kong dollar	0.00	-357,840.58	-357,880.07
Pending foreign exchange sales: Japanese yen	0.00	-2,219,247.37	-2,139,799.11
Pending foreign exchange sales: United States dollar	0.00	-16,226,408.62	-16,226,408.62
Total - all currencies		**-30,352,997.85**	**-30,025,724.15**
Pending trade purchases: United States dollar	0.00	-1,954,528.75	-1,954,528.75
Total - all currencies		**-1,954,528.75**	**-1,954,528.75**
Pending trade purchases: Canadian dollar	0.00	-14,559.31	-14,575.28
Pending trade purchases: Swiss franc	0.00	-197,960.33	-197,894.93
Pending trade purchases: Danish krone	0.00	-14,987.84	-14,946.51
Pending trade purchases: Euro	0.00	-908,377.25	-905,116.92
Pending trade purchases: British pound sterling	0.00	-60,907.46	-61,455.20
Pending trade purchases: Hong Kong dollar	0.00	-56,108.36	-56,117.77
Pending trade purchases: Japanese yen	0.00	-69,265.48	-68,283.36
Pending trade purchases: United States dollar	0.00	-45,624,554.28	-45,624,554.28
Other Payables: United States dollar	0.00	-39,921.68	-39,921.68
Total - all currencies		**-46,986,641.99**	**-46,982,865.93**
Total Other Liabilities		**-82,168,460.19**	**-82,460,098.86**
Total		**2,719,960,040.91**	**2,795,909,115.43**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets (Held at end of Year) as of December 31, 2009
Reconciliation to Financial Statements

	(Thousands of Dollars)		
Northern Trust (NT) Asset Summary Market Value (see previous page)			$ 2,795,909
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	(1,907)		
Add: John Hancock Annuity Contact 89, per John Hancock certified statement	326		
Add: AXA/Equitable Life Group Pension Contract 1542, per AXA Equitable certified statement	711		
		(870)	
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	48,898		
Pending trade sales	(96,980)		
Pending foreign exchange purchases	(30,483)		
Pending foreign exchange sales	30,026		
Miscellaneous liabilities	3,721		
		(44,818)	
3. Ajustment to include collateral received on loaned securities, which is not included in the NT Schedule of Assets		293,916	
Total Adjustments			248,228
Total Investments - Statement of Net Assets Available for Benefits as of December 31, 2009			3,044,137
Other Assets and Liabilities			
Unsettled securities sales & purchases (net)		48,539	
Contributions receivable from EQ		300,000	
Prepaid benefit payments		0	
Accrued investment income and other receivables		11,811	
Obligation to return collateral on securities lent		(293,916)	
Accrued expenses		(3,721)	
			62,713
Net Assets Available for Benefits			$ 3,106,850

EMBARQ RETIREMENT PENSION PLAN
Supplemental Schedules

Schedule H

Schedule of Reportable Transactions for the year ended December 31, 2009

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									
International Region - USD									
CF GMO ERISA POOL CUSIP: 363998CF0	-15,559.36	30 Apr 09		12,172.63		0.00	72,865,119.03	189,398,433.43	116,533,314.40

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
BNP PARIBAS, PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 22 OCT 2009 AUD / USD EX.RATE 1.082993 WITH BNP PARIBAS,	1,290,000.00	22 Oct 09				0.00	1,191,143.43	1,162,870.47	-28,272.96
British pound sterling - GBP									
FX DEAL TRANSACTED ON 02 OCT 2009 USD / GBP EX.RATE 1.587118 WITH BNP PARIBAS,	-844,297.65	2 Oct 09				0.00	-1,340,000.00	-1,379,286.90	-39,286.90
FX DEAL TRANSACTED ON 03 AUG 2009 GBP / USD EX.RATE 0.5904931 WITH BNP PARIBAS,	1,355,000.00	3 Aug 09				0.00	2,294,692.50	2,298,689.90	3,997.40
FX DEAL TRANSACTED ON 03 AUG 2009 GBP / USD EX.RATE 0.5904931 WITH BNP PARIBAS,	501,000.00	3 Aug 09				0.00	848,443.50	849,921.51	1,478.01
FX DEAL TRANSACTED ON 03 AUG 2009 USD / GBP EX.RATE 1.693375 WITH BNP PARIBAS,	-1,355,000.00	3 Aug 09				0.00	-2,294,523.13	-2,226,468.12	68,055.01
FX DEAL TRANSACTED ON 03 AUG 2009 USD / GBP EX.RATE 1.693375 WITH BNP PARIBAS,	-501,000.00	3 Aug 09				0.00	-848,380.88	-823,218.10	25,162.78
FX DEAL TRANSACTED ON 07 AUG 2009 GBP / USD EX.RATE 0.5995204 WITH BNP PARIBAS,	112,000.00	7 Aug 09				0.00	186,816.00	185,186.41	-1,629.59
FX DEAL TRANSACTED ON 07 AUG 2009 USD / GBP EX.RATE 1.66785 WITH BNP PARIBAS,	-112,000.00	7 Aug 09				0.00	-186,799.20	-184,032.79	2,766.41
FX DEAL TRANSACTED ON 11 SEP 2009 GBP / USD EX.RATE 0.5988024 WITH BNP PARIBAS,	1,933,000.00	11 Sep 09				0.00	3,228,110.00	3,176,208.77	-51,901.23
FX DEAL TRANSACTED ON 11 SEP 2009 GBP / USD EX.RATE 0.5988024 WITH BNP PARIBAS,	872,000.00	11 Sep 09				0.00	1,456,240.00	1,432,826.72	-23,413.28
FX DEAL TRANSACTED ON 11 SEP 2009 USD / GBP EX.RATE 1.66983 WITH BNP PARIBAS,	-1,933,000.00	11 Sep 09				0.00	-3,227,781.39	-3,157,845.56	69,935.83
FX DEAL TRANSACTED ON 11 SEP 2009 USD / GBP EX.RATE 1.66983 WITH BNP PARIBAS,	-872,000.00	11 Sep 09				0.00	-1,456,091.76	-1,424,542.85	31,548.91

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
BNP PARIBAS, PARIS									
FX DEAL TRANSACTED ON 16 APR 2009 GBP / USD EX.RATE 0.6706908 WITH BNP PARIBAS,	73,551.16	16 Apr 09				0.00	109,664.78	108,885.14	-779.64
FX DEAL TRANSACTED ON 16 APR 2009 USD / GBP EX.RATE 1.490885 WITH BNP PARIBAS,	-74,000.00	16 Apr 09				0.00	-110,325.49	-115,798.90	-5,473.41
FX DEAL TRANSACTED ON 21 AUG 2009 GBP / USD EX.RATE 0.6067961 WITH BNP PARIBAS,	410,609.38	21 Aug 09				0.00	676,684.26	673,892.07	-2,792.19
FX DEAL TRANSACTED ON 21 AUG 2009 USD / GBP EX.RATE 1.647895 WITH BNP PARIBAS,	-411,000.00	21 Aug 09				0.00	-677,284.85	-675,334.61	1,950.24
FX DEAL TRANSACTED ON 22 APR 2009 GBP / USD EX.RATE 0.6936713 WITH BNP PARIBAS,	850,000.00	22 Apr 09				0.00	1,225,364.25	1,330,122.47	104,758.22
FX DEAL TRANSACTED ON 24 DEC 2009 GBP / USD EX.RATE 0.6273955 WITH BNP PARIBAS,	903,000.00	24 Dec 09				0.00	1,439,283.57	1,445,748.18	6,464.61
Euro - EUR									
FX DEAL TRANSACTED ON 01 SEP 2009 EUR / USD EX.RATE 0.6983221 WITH BNP PARIBAS,	268,000.00	1 Sep 09				0.00	383,777.07	393,464.21	9,687.14
FX DEAL TRANSACTED ON 01 SEP 2009 EUR / USD EX.RATE 0.698324 WITH BNP PARIBAS,	492,000.00	1 Sep 09				0.00	704,544.00	701,518.25	-3,025.75
FX DEAL TRANSACTED ON 01 SEP 2009 USD / EUR EX.RATE 1.432 WITH BNP PARIBAS,	-268,000.00	1 Sep 09				0.00	-383,776.00	-382,127.83	1,648.17
FX DEAL TRANSACTED ON 01 SEP 2009 USD / EUR EX.RATE 1.432004 WITH BNP PARIBAS,	-492,000.00	1 Sep 09				0.00	-704,545.97	-722,329.81	-17,783.84
FX DEAL TRANSACTED ON 03 MAR 2009 EUR / USD EX.RATE 0.7949947 WITH BNP PARIBAS,	48,000.00	3 Mar 09				0.00	60,377.76	61,312.80	935.04
FX DEAL TRANSACTED ON 03 MAR 2009 USD / EUR EX.RATE 1.257977 WITH BNP PARIBAS,	-47,500.00	3 Mar 09				0.00	-59,753.91	-59,603.00	150.91
FX DEAL TRANSACTED ON 06 FEB 2009 EUR / USD EX.RATE 0.7764258 WITH BNP PARIBAS,	229,000.00	6 Feb 09				0.00	294,941.24	295,444.34	503.10
FX DEAL TRANSACTED ON 06 FEB 2009 USD / EUR EX.RATE 1.287977 WITH BNP PARIBAS,	-228,912.00	6 Feb 09				0.00	-294,833.39	-298,466.91	-3,633.52

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
BNP PARIBAS, PARIS									
FX DEAL TRANSACTED ON 16 NOV 2009 EUR / USD EX.RATE 0.6681517 WITH BNP PARIBAS,	240,000.00	16 Nov 09				0.00	359,199.84	359,244.01	44.17
FX DEAL TRANSACTED ON 16 NOV 2009 USD / EUR EX.RATE 1.4965 WITH BNP PARIBAS,	-240,000.00	16 Nov 09				0.00	-359,160.00	-344,352.02	14,807.98
FX DEAL TRANSACTED ON 17 MAR 2009 EUR / USD EX.RATE 0.7692959 WITH BNP PARIBAS,	113,000.00	17 Mar 09				0.00	146,887.57	150,510.36	3,622.79
FX DEAL TRANSACTED ON 17 MAR 2009 USD / EUR EX.RATE 1.299989 WITH BNP PARIBAS,	-112,387.50	17 Mar 09				0.00	-146,102.51	-154,302.43	-8,199.92
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 JUN 2009 JPY / USD EX.RATE 96.4415 WITH BNP PARIBAS,	317,335,000.00	1 Jun 09				0.00	3,290,440.32	3,282,832.46	-7,607.86
FX DEAL TRANSACTED ON 01 JUN 2009 JPY / USD EX.RATE 96.48 WITH BNP PARIBAS,	200,164,000.00	1 Jun 09				0.00	2,074,668.33	2,090,594.81	15,926.48
FX DEAL TRANSACTED ON 01 JUN 2009 USD / JPY EX.RATE 0.0103648 WITH BNP PARIBAS,	-317,335,000.00	1 Jun 09				0.00	-3,289,127.28	-3,314,376.73	-25,249.45
FX DEAL TRANSACTED ON 01 JUN 2009 USD / JPY EX.RATE 0.010369 WITH BNP PARIBAS,	-200,164,000.00	1 Jun 09				0.00	-2,075,496.54	-2,070,697.77	4,798.77
FX DEAL TRANSACTED ON 02 MAR 2009 JPY / USD EX.RATE 97.4 WITH BNP PARIBAS, PARIS	100,082,000.00	2 Mar 09				0.00	1,027,535.93	1,006,911.82	-20,624.11
FX DEAL TRANSACTED ON 02 MAR 2009 USD / JPY EX.RATE 0.0102804 WITH BNP PARIBAS,	-100,082,000.00	2 Mar 09				0.00	-1,028,879.60	-1,013,796.60	15,083.00
FX DEAL TRANSACTED ON 03 MAR 2009 JPY / USD EX.RATE 98.4565 WITH BNP PARIBAS,	173,970,000.00	3 Mar 09				0.00	1,766,973.23	1,748,881.63	-18,091.60
FX DEAL TRANSACTED ON 03 MAR 2009 USD / JPY EX.RATE 0.0101523 WITH BNP PARIBAS,	-173,970,000.00	3 Mar 09				0.00	-1,766,192.89	-1,750,289.25	15,903.64
FX DEAL TRANSACTED ON 03 SEP 2009 JPY / USD EX.RATE 92.5203 WITH BNP PARIBAS,	168,527,000.00	3 Sep 09				0.00	1,821,513.77	1,861,456.90	39,943.13
FX DEAL TRANSACTED ON 03 SEP 2009 JPY / USD EX.RATE 92.55 WITH BNP PARIBAS,	286,783,000.00	3 Sep 09				0.00	3,098,681.79	3,111,625.89	12,944.10

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
BNP PARIBAS, PARIS									
FX DEAL TRANSACTED ON 03 SEP 2009 USD / JPY EX.RATE 0.010805 WITH BNP PARIBAS,	-168,526,942.00	3 Sep 09				0.00	-1,820,928.60	-1,828,535.15	-7,606.55
FX DEAL TRANSACTED ON 03 SEP 2009 USD / JPY EX.RATE 0.0108084 WITH BNP PARIBAS,	-286,783,000.00	3 Sep 09				0.00	-3,099,676.50	-3,167,647.87	-67,971.37
FX DEAL TRANSACTED ON 06 JAN 2009 JPY / USD EX.RATE 94.0 WITH BNP PARIBAS, PARIS	200,164,000.00	6 Jan 09				0.00	2,129,404.26	2,156,591.07	27,186.81
FX DEAL TRANSACTED ON 06 JAN 2009 USD / JPY EX.RATE 0.0106474 WITH BNP PARIBAS,	-200,164,000.00	6 Jan 09				0.00	-2,131,218.06	-2,013,823.63	117,394.43
FX DEAL TRANSACTED ON 15 OCT 2009 JPY / USD EX.RATE 90.2895 WITH BNP PARIBAS,	168,527,000.00	15 Oct 09				0.00	1,866,518.26	1,894,200.29	27,682.03
FX DEAL TRANSACTED ON 15 OCT 2009 JPY / USD EX.RATE 90.31 WITH BNP PARIBAS,	199,183,000.00	15 Oct 09				0.00	2,205,547.56	2,200,066.27	-5,481.29
FX DEAL TRANSACTED ON 15 OCT 2009 USD / JPY EX.RATE 0.011073 WITH BNP PARIBAS,	-168,527,000.00	15 Oct 09				0.00	-1,866,094.56	-1,861,456.90	4,637.66
FX DEAL TRANSACTED ON 15 OCT 2009 USD / JPY EX.RATE 0.0110755 WITH BNP PARIBAS,	-199,183,000.00	15 Oct 09				0.00	-2,206,048.32	-2,238,765.88	-32,717.56
FX DEAL TRANSACTED ON 16 DEC 2009 JPY / USD EX.RATE 89.78 WITH BNP PARIBAS,	199,183,000.00	16 Dec 09				0.00	2,218,567.61	2,194,491.27	-24,076.34
FX DEAL TRANSACTED ON 16 DEC 2009 USD / JPY EX.RATE 0.0111418 WITH BNP PARIBAS,	-199,183,000.00	16 Dec 09				0.00	-2,219,247.37	-2,139,799.11	79,448.26
FX DEAL TRANSACTED ON 19 NOV 2009 JPY / USD EX.RATE 88.9 WITH BNP PARIBAS, PARIS	99,944,530.00	19 Nov 09				0.00	1,124,235.43	1,123,350.91	-884.52
FX DEAL TRANSACTED ON 19 NOV 2009 USD / JPY EX.RATE 0.01125 WITH BNP PARIBAS,	-99,945,000.00	19 Nov 09				0.00	-1,124,384.90	-1,101,140.31	23,244.59
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUN 2009 JPY / USD EX.RATE 96.4415 WITH BNP PARIBAS,	-3,290,440.32	1 Jun 09				0.00	-3,290,440.32	-3,290,440.32	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 JPY / USD EX.RATE 96.48 WITH BNP PARIBAS,	-2,074,668.33	1 Jun 09				0.00	-2,074,668.33	-2,074,668.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
BNP PARIBAS, PARIS									
FX DEAL TRANSACTED ON 01 JUN 2009 USD / JPY EX.RATE 0.0103648 WITH BNP PARIBAS,	3,289,127.28	1 Jun 09				0.00	3,289,127.28	3,289,127.28	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 USD / JPY EX.RATE 0.010369 WITH BNP PARIBAS,	2,075,496.54	1 Jun 09				0.00	2,075,496.54	2,075,496.54	0.00
FX DEAL TRANSACTED ON 01 SEP 2009 EUR / USD EX.RATE 0.6983221 WITH BNP PARIBAS,	-383,777.07	1 Sep 09				0.00	-383,777.07	-383,777.07	0.00
FX DEAL TRANSACTED ON 01 SEP 2009 EUR / USD EX.RATE 0.698324 WITH BNP PARIBAS,	-704,544.00	1 Sep 09				0.00	-704,544.00	-704,544.00	0.00
FX DEAL TRANSACTED ON 01 SEP 2009 USD / EUR EX.RATE 1.432 WITH BNP PARIBAS,	383,776.00	1 Sep 09				0.00	383,776.00	383,776.00	0.00
FX DEAL TRANSACTED ON 01 SEP 2009 USD / EUR EX.RATE 1.432004 WITH BNP PARIBAS,	704,545.97	1 Sep 09				0.00	704,545.97	704,545.97	0.00
FX DEAL TRANSACTED ON 02 MAR 2009 JPY / USD EX.RATE 97.4 WITH BNP PARIBAS, PARIS	-1,027,535.93	2 Mar 09				0.00	-1,027,535.93	-1,027,535.93	0.00
FX DEAL TRANSACTED ON 02 MAR 2009 USD / JPY EX.RATE 0.0102804 WITH BNP PARIBAS,	1,028,879.60	2 Mar 09				0.00	1,028,879.60	1,028,879.60	0.00
FX DEAL TRANSACTED ON 02 OCT 2009 USD / GBP EX.RATE 1.587118 WITH BNP PARIBAS,	1,340,000.00	2 Oct 09				0.00	1,340,000.00	1,340,000.00	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 GBP / USD EX.RATE 0.5904931 WITH BNP PARIBAS,	-2,294,692.50	3 Aug 09				0.00	-2,294,692.50	-2,294,692.50	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 GBP / USD EX.RATE 0.5904931 WITH BNP PARIBAS,	-848,443.50	3 Aug 09				0.00	-848,443.50	-848,443.50	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 USD / GBP EX.RATE 1.693375 WITH BNP PARIBAS,	2,294,523.13	3 Aug 09				0.00	2,294,523.13	2,294,523.13	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 USD / GBP EX.RATE 1.693375 WITH BNP PARIBAS,	848,380.88	3 Aug 09				0.00	848,380.88	848,380.88	0.00
FX DEAL TRANSACTED ON 03 MAR 2009 EUR / USD EX.RATE 0.7949947 WITH BNP PARIBAS,	-60,377.76	3 Mar 09				0.00	-60,377.76	-60,377.76	0.00
FX DEAL TRANSACTED ON 03 MAR 2009 JPY / USD EX.RATE 98.4565 WITH BNP PARIBAS,	-1,766,973.23	3 Mar 09				0.00	-1,766,973.23	-1,766,973.23	0.00

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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
BNP PARIBAS, PARIS									
FX DEAL TRANSACTED ON 03 MAR 2009 USD / EUR EX.RATE 1.257977 WITH BNP PARIBAS,	59,753.91	3 Mar 09				0.00	59,753.91	59,753.91	0.00
FX DEAL TRANSACTED ON 03 MAR 2009 USD / JPY EX.RATE 0.0101523 WITH BNP PARIBAS,	1,766,192.89	3 Mar 09				0.00	1,766,192.89	1,766,192.89	0.00
FX DEAL TRANSACTED ON 03 SEP 2009 JPY / USD EX.RATE 92.5203 WITH BNP PARIBAS,	-1,821,513.77	3 Sep 09				0.00	-1,821,513.77	-1,821,513.77	0.00
FX DEAL TRANSACTED ON 03 SEP 2009 JPY / USD EX.RATE 92.55 WITH BNP PARIBAS,	-3,098,681.79	3 Sep 09				0.00	-3,098,681.79	-3,098,681.79	0.00
FX DEAL TRANSACTED ON 03 SEP 2009 USD / JPY EX.RATE 0.010805 WITH BNP PARIBAS,	1,820,928.60	3 Sep 09				0.00	1,820,928.60	1,820,928.60	0.00
FX DEAL TRANSACTED ON 03 SEP 2009 USD / JPY EX.RATE 0.0108084 WITH BNP PARIBAS,	3,099,676.50	3 Sep 09				0.00	3,099,676.50	3,099,676.50	0.00
FX DEAL TRANSACTED ON 06 FEB 2009 EUR / USD EX.RATE 0.7764258 WITH BNP PARIBAS,	-294,941.24	6 Feb 09				0.00	-294,941.24	-294,941.24	0.00
FX DEAL TRANSACTED ON 06 FEB 2009 USD / EUR EX.RATE 1.287977 WITH BNP PARIBAS,	294,833.39	6 Feb 09				0.00	294,833.39	294,833.39	0.00
FX DEAL TRANSACTED ON 06 JAN 2009 JPY / USD EX.RATE 94.0 WITH BNP PARIBAS, PARIS	-2,129,404.26	6 Jan 09				0.00	-2,129,404.26	-2,129,404.26	0.00
FX DEAL TRANSACTED ON 06 JAN 2009 USD / JPY EX.RATE 0.0106474 WITH BNP PARIBAS,	2,131,218.06	6 Jan 09				0.00	2,131,218.06	2,131,218.06	0.00
FX DEAL TRANSACTED ON 07 AUG 2009 GBP / USD EX.RATE 0.5995204 WITH BNP PARIBAS,	-186,816.00	7 Aug 09				0.00	-186,816.00	-186,816.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2009 USD / GBP EX.RATE 1.66785 WITH BNP PARIBAS,	186,799.20	7 Aug 09				0.00	186,799.20	186,799.20	0.00
FX DEAL TRANSACTED ON 11 SEP 2009 GBP / USD EX.RATE 0.5988024 WITH BNP PARIBAS,	-3,228,110.00	11 Sep 09				0.00	-3,228,110.00	-3,228,110.00	0.00
FX DEAL TRANSACTED ON 11 SEP 2009 GBP / USD EX.RATE 0.5988024 WITH BNP PARIBAS,	-1,456,240.00	11 Sep 09				0.00	-1,456,240.00	-1,456,240.00	0.00
FX DEAL TRANSACTED ON 11 SEP 2009 USD / GBP EX.RATE 1.66983 WITH BNP PARIBAS,	3,227,781.39	11 Sep 09				0.00	3,227,781.39	3,227,781.39	0.00

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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
BNP PARIBAS, PARIS									
FX DEAL TRANSACTED ON 11 SEP 2009 USD / GBP EX.RATE 1.66983 WITH BNP PARIBAS,	1,456,091.76	11 Sep 09				0.00	1,456,091.76	1,456,091.76	0.00
FX DEAL TRANSACTED ON 15 OCT 2009 JPY / USD EX.RATE 90.2895 WITH BNP PARIBAS,	-1,866,518.26	15 Oct 09				0.00	-1,866,518.26	-1,866,518.26	0.00
FX DEAL TRANSACTED ON 15 OCT 2009 JPY / USD EX.RATE 90.31 WITH BNP PARIBAS,	-2,205,547.56	15 Oct 09				0.00	-2,205,547.56	-2,205,547.56	0.00
FX DEAL TRANSACTED ON 15 OCT 2009 USD / JPY EX.RATE 0.011073 WITH BNP PARIBAS,	1,866,094.56	15 Oct 09				0.00	1,866,094.56	1,866,094.56	0.00
FX DEAL TRANSACTED ON 15 OCT 2009 USD / JPY EX.RATE 0.0110755 WITH BNP PARIBAS,	2,206,048.32	15 Oct 09				0.00	2,206,048.32	2,206,048.32	0.00
FX DEAL TRANSACTED ON 16 APR 2009 GBP / USD EX.RATE 0.6706908 WITH BNP PARIBAS,	-109,664.78	16 Apr 09				0.00	-109,664.78	-109,664.78	0.00
FX DEAL TRANSACTED ON 16 APR 2009 USD / GBP EX.RATE 1.490885 WITH BNP PARIBAS,	110,325.49	16 Apr 09				0.00	110,325.49	110,325.49	0.00
FX DEAL TRANSACTED ON 16 DEC 2009 JPY / USD EX.RATE 89.78 WITH BNP PARIBAS,	-2,218,567.61	16 Dec 09				0.00	-2,218,567.61	-2,218,567.61	0.00
FX DEAL TRANSACTED ON 16 DEC 2009 USD / JPY EX.RATE 0.0111418 WITH BNP PARIBAS,	2,219,247.37	16 Dec 09				0.00	2,219,247.37	2,219,247.37	0.00
FX DEAL TRANSACTED ON 16 NOV 2009 EUR / USD EX.RATE 0.6681517 WITH BNP PARIBAS,	-359,199.84	16 Nov 09				0.00	-359,199.84	-359,199.84	0.00
FX DEAL TRANSACTED ON 16 NOV 2009 USD / EUR EX.RATE 1.4965 WITH BNP PARIBAS,	359,160.00	16 Nov 09				0.00	359,160.00	359,160.00	0.00
FX DEAL TRANSACTED ON 17 MAR 2009 EUR / USD EX.RATE 0.7692959 WITH BNP PARIBAS,	-146,887.57	17 Mar 09				0.00	-146,887.57	-146,887.57	0.00
FX DEAL TRANSACTED ON 17 MAR 2009 USD / EUR EX.RATE 1.299989 WITH BNP PARIBAS,	146,102.51	17 Mar 09				0.00	146,102.51	146,102.51	0.00
FX DEAL TRANSACTED ON 19 NOV 2009 JPY / USD EX.RATE 88.9 WITH BNP PARIBAS, PARIS	-1,124,235.43	19 Nov 09				0.00	-1,124,235.43	-1,124,235.43	0.00
FX DEAL TRANSACTED ON 19 NOV 2009 USD / JPY EX.RATE 0.01125 WITH BNP PARIBAS,	1,124,384.90	19 Nov 09				0.00	1,124,384.90	1,124,384.90	0.00

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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
BNP PARIBAS, PARIS									
FX DEAL TRANSACTED ON 21 AUG 2009 GBP / USD EX.RATE 0.6067961 WITH BNP PARIBAS,	-676,684.26	21 Aug 09				0.00	-676,684.26	-676,684.26	0.00
FX DEAL TRANSACTED ON 21 AUG 2009 USD / GBP EX.RATE 1.647895 WITH BNP PARIBAS,	677,284.85	21 Aug 09				0.00	677,284.85	677,284.85	0.00
FX DEAL TRANSACTED ON 22 APR 2009 GBP / USD EX.RATE 0.6936713 WITH BNP PARIBAS,	-1,225,364.25	22 Apr 09				0.00	-1,225,364.25	-1,225,364.25	0.00
FX DEAL TRANSACTED ON 22 OCT 2009 AUD / USD EX.RATE 1.082993 WITH BNP PARIBAS,	-1,191,143.43	22 Oct 09				0.00	-1,191,143.43	-1,191,143.43	0.00
FX DEAL TRANSACTED ON 24 DEC 2009 GBP / USD EX.RATE 0.6273955 WITH BNP PARIBAS,	-1,439,283.57	24 Dec 09				0.00	-1,439,283.57	-1,439,283.57	0.00
Total BNP PARIBAS, PARIS							**.000.00**	**335,206.74**	**335,206.74**
CHASE MANHATTEN BANK DTC 902									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 02 JUN 2009 USD / AUD EX.RATE 0.81555 WITH CHASE MANHATTEN	-84,804.94	2 Jun 09				0.00	-69,162.67	-67,890.60	1,272.07
FX DEAL TRANSACTED ON 18 JUN 2009 AUD / USD EX.RATE 1.2429308 WITH CHASE	120,202.00	18 Jun 09				0.00	96,708.52	95,254.07	-1,454.45
FX DEAL TRANSACTED ON 19 OCT 2009 USD / AUD EX.RATE 0.92082 WITH CHASE MANHATTEN	-50,453.74	19 Oct 09				0.00	-46,458.81	-46,788.28	-329.47
FX DEAL TRANSACTED ON 23 JUL 2009 USD / AUD EX.RATE 0.81644 WITH CHASE MANHATTEN	-136,427.69	23 Jul 09				0.00	-111,385.02	-111,925.28	-540.26
FX DEAL TRANSACTED ON 29 MAY 2009 USD / AUD EX.RATE 0.79865 WITH CHASE MANHATTEN	-69,083.46	29 May 09				0.00	-55,173.51	-56,655.35	-1,481.84

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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									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 02 NOV 2009 USD / GBP EX.RATE 1.6395 WITH CHASE MANHATTEN	-93,760.07	2 Nov 09				0.00	-153,719.63	-155,435.44	-1,715.81
FX DEAL TRANSACTED ON 02 OCT 2009 GBP / USD EX.RATE 0.6270379 WITH CHASE	48,117.10	2 Oct 09				0.00	76,737.15	76,662.57	-74.58
FX DEAL TRANSACTED ON 02 OCT 2009 USD / GBP EX.RATE 1.5929 WITH CHASE MANHATTEN	-939,236.77	2 Oct 09				0.00	-1,496,110.25	-1,496,438.96	-328.71
FX DEAL TRANSACTED ON 03 AUG 2009 USD / GBP EX.RATE 1.684291 WITH CHASE	-59,372.16	3 Aug 09				0.00	-100,000.00	-100,721.91	-721.91
FX DEAL TRANSACTED ON 03 JUN 2009 GBP / USD EX.RATE 0.6108239 WITH CHASE	1,418,000.00	3 Jun 09				0.00	2,321,454.59	2,337,005.80	15,551.21
FX DEAL TRANSACTED ON 03 NOV 2009 USD / GBP EX.RATE 1.63988 WITH CHASE MANHATTEN	-86,145.02	3 Nov 09				0.00	-141,267.50	-143,017.96	-1,750.46
FX DEAL TRANSACTED ON 05 AUG 2009 GBP / USD EX.RATE 0.5874405 WITH CHASE	568,890.48	5 Aug 09				0.00	968,422.26	948,767.02	-19,655.24
FX DEAL TRANSACTED ON 07 JUL 2009 USD / GBP EX.RATE 1.615 WITH CHASE MANHATTEN	-662,000.00	7 Jul 09				0.00	-1,069,130.00	-1,123,049.97	-53,919.97
FX DEAL TRANSACTED ON 08 DEC 2009 GBP / USD EX.RATE 0.6140658 WITH CHASE	27,969.05	8 Dec 09				0.00	45,547.32	45,455.30	-92.02
FX DEAL TRANSACTED ON 08 OCT 2009 GBP / USD EX.RATE 0.6218519 WITH CHASE	182,836.47	8 Oct 09				0.00	294,019.33	288,643.92	-5,375.41
FX DEAL TRANSACTED ON 08 OCT 2009 USD / GBP EX.RATE 1.6068 WITH CHASE MANHATTEN	-313,186.02	8 Oct 09				0.00	-503,227.30	-494,426.75	8,800.55
FX DEAL TRANSACTED ON 08 SEP 2009 USD / GBP EX.RATE 1.65099 WITH CHASE MANHATTEN	-160,373.32	8 Sep 09				0.00	-264,774.75	-267,374.38	-2,599.63
FX DEAL TRANSACTED ON 09 JAN 2009 USD / GBP EX.RATE 1.527235 WITH CHASE	-157,801.52	9 Jan 09				0.00	-241,000.00	-224,654.15	16,345.85
FX DEAL TRANSACTED ON 10 JUL 2009 GBP / USD EX.RATE 0.6173221 WITH CHASE	57,781.56	10 Jul 09				0.00	93,600.35	94,022.16	421.81

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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 12 NOV 2009 GBP / USD EX.RATE 0.6043428 WITH CHASE	57,481.00	12 Nov 09				0.00	95,113.24	96,410.01	1,296.77
FX DEAL TRANSACTED ON 13 AUG 2009 GBP / USD EX.RATE 0.6033911 WITH CHASE	135,788.45	13 Aug 09				0.00	225,042.20	221,470.96	-3,571.24
FX DEAL TRANSACTED ON 13 JUL 2009 USD / GBP EX.RATE 1.620425 WITH CHASE	-334,597.94	13 Jul 09				0.00	-542,190.87	-549,292.74	-7,101.87
FX DEAL TRANSACTED ON 15 SEP 2009 GBP / USD EX.RATE 0.607019 WITH CHASE	10,437.03	15 Sep 09				0.00	17,193.91	17,260.24	66.33
FX DEAL TRANSACTED ON 15 SEP 2009 GBP / USD EX.RATE 0.6074965 WITH CHASE	30,088.58	15 Sep 09				0.00	49,528.81	49,758.99	230.18
FX DEAL TRANSACTED ON 17 AUG 2009 GBP / USD EX.RATE 0.6122214 WITH CHASE	60,212.83	17 Aug 09				0.00	98,351.40	99,345.16	993.76
FX DEAL TRANSACTED ON 17 SEP 2009 GBP / USD EX.RATE 0.604668 WITH CHASE	107,177.65	17 Sep 09				0.00	177,250.40	173,429.51	-3,820.89
FX DEAL TRANSACTED ON 18 AUG 2009 GBP / USD EX.RATE 0.603903 WITH CHASE	39,805.37	18 Aug 09				0.00	65,913.51	65,623.13	-290.38
FX DEAL TRANSACTED ON 20 OCT 2009 GBP / USD EX.RATE 0.6110262 WITH CHASE	41,199.03	20 Oct 09				0.00	67,425.96	68,277.09	851.13
FX DEAL TRANSACTED ON 21 OCT 2009 GBP / USD EX.RATE 0.6029668 WITH CHASE	102,311.98	21 Oct 09				0.00	169,680.94	167,172.67	-2,508.27
FX DEAL TRANSACTED ON 23 OCT 2009 GBP / USD EX.RATE 0.61207 WITH CHASE MANHATTEN	947,000.00	23 Oct 09				0.00	1,547,208.60	1,547,066.60	-142.00
FX DEAL TRANSACTED ON 23 OCT 2009 USD / GBP EX.RATE 1.63353 WITH CHASE MANHATTEN	-947,000.00	23 Oct 09				0.00	-1,546,952.91	-1,573,582.43	-26,629.52
FX DEAL TRANSACTED ON 24 SEP 2009 GBP / USD EX.RATE 0.6222388 WITH CHASE	69,352.81	24 Sep 09				0.00	111,456.90	110,139.19	-1,317.71
FX DEAL TRANSACTED ON 25 JUN 2009 USD / GBP EX.RATE 1.63133 WITH CHASE MANHATTEN	-555,476.60	25 Jun 09				0.00	-906,165.64	-919,230.42	-13,064.78
FX DEAL TRANSACTED ON 28 OCT 2009 USD / GBP EX.RATE 1.64102 WITH CHASE MANHATTEN	-258,220.46	28 Oct 09				0.00	-423,744.94	-425,637.68	-1,892.74

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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 29 MAY 2009 GBP / USD EX.RATE 0.6183948 WITH CHASE	116,025.36	29 May 09				0.00	187,623.45	192,161.21	4,537.76
FX DEAL TRANSACTED ON 30 SEP 2009 GBP / USD EX.RATE 0.624025 WITH CHASE	128,682.26	30 Sep 09				0.00	206,213.32	204,527.60	-1,685.72
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 JUL 2009 CAD / JPY EX.RATE 0.0118682 WITH CHASE	1,028,000.00	1 Jul 09				0.00	895,459.07	887,239.46	-8,219.61
FX DEAL TRANSACTED ON 03 AUG 2009 CAD / USD EX.RATE 1.066529 WITH CHASE	64,000.00	3 Aug 09				0.00	60,007.74	59,849.44	-158.30
FX DEAL TRANSACTED ON 03 AUG 2009 USD / CAD EX.RATE 0.9374742 WITH CHASE	-64,000.00	3 Aug 09				0.00	-59,998.35	-59,902.66	95.69
FX DEAL TRANSACTED ON 08 DEC 2009 CAD / USD EX.RATE 1.064508 WITH CHASE	1,242,000.00	8 Dec 09				0.00	1,166,736.18	1,184,737.49	18,001.31
FX DEAL TRANSACTED ON 08 DEC 2009 USD / CAD EX.RATE 0.9394082 WITH CHASE	-1,242,000.00	8 Dec 09				0.00	-1,166,744.95	-1,177,530.22	-10,785.27
FX DEAL TRANSACTED ON 11 JUN 2009 CAD / USD EX.RATE 1.102974 WITH CHASE	165,546.24	11 Jun 09				0.00	150,090.79	146,229.34	-3,861.45
FX DEAL TRANSACTED ON 17 FEB 2009 CAD / USD EX.RATE 1.26471 WITH CHASE MANHATTEN	9,100.00	17 Feb 09				0.00	7,195.33	7,210.21	14.88
FX DEAL TRANSACTED ON 17 FEB 2009 CAD / USD EX.RATE 1.264738 WITH CHASE	29,856.00	17 Feb 09				0.00	23,606.47	23,707.47	101.00
FX DEAL TRANSACTED ON 25 SEP 2009 USD / CAD EX.RATE 0.9155497 WITH CHASE	-419,486.29	25 Sep 09				0.00	-384,060.55	-385,468.68	-1,408.13
FX DEAL TRANSACTED ON 27 MAY 2009 CAD / USD EX.RATE 1.11888 WITH CHASE MANHATTEN	72,761.96	27 May 09				0.00	65,031.07	66,400.77	1,369.70
FX DEAL TRANSACTED ON 27 OCT 2009 CAD / USD EX.RATE 1.06649 WITH CHASE MANHATTEN	1,242,000.00	27 Oct 09				0.00	1,164,567.88	1,177,530.22	12,962.34
FX DEAL TRANSACTED ON 27 OCT 2009 USD / CAD EX.RATE 0.9376465 WITH CHASE	-1,242,000.00	27 Oct 09				0.00	-1,164,556.96	-1,154,489.68	10,067.28

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5% Report - Part B

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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 MAY 2009 CAD / USD EX.RATE 1.09618 WITH CHASE MANHATTEN	104,502.11	29 May 09				0.00	95,332.98	96,689.59	1,356.61
FX DEAL TRANSACTED ON 29 SEP 2009 USD / CAD EX.RATE 0.9196248 WITH CHASE	-277,616.76	29 Sep 09				0.00	-255,303.26	-258,681.29	-3,378.03
FX DEAL TRANSACTED ON 31 JUL 2009 CAD / USD EX.RATE 1.078607 WITH CHASE	2,062,000.00	31 Jul 09				0.00	1,911,725.03	1,928,274.19	16,549.16
FX DEAL TRANSACTED ON 31 JUL 2009 USD / CAD EX.RATE 0.9269559 WITH CHASE	-2,061,690.50	31 Jul 09				0.00	-1,911,096.13	-1,934,769.61	-23,673.48
Danish krone - DKK									
FX DEAL TRANSACTED ON 02 OCT 2009 DKK / USD EX.RATE 5.0931 WITH CHASE MANHATTEN	297,576.51	2 Oct 09				0.00	58,427.38	58,952.31	524.93
FX DEAL TRANSACTED ON 02 SEP 2009 DKK / USD EX.RATE 5.2075 WITH CHASE MANHATTEN	38,936.65	2 Sep 09				0.00	7,477.03	7,458.41	-18.62
FX DEAL TRANSACTED ON 03 DEC 2009 USD / DKK EX.RATE 0.2025944 WITH CHASE	-907,172.14	3 Dec 09				0.00	-183,788.02	-180,780.00	3,008.02
FX DEAL TRANSACTED ON 03 SEP 2009 DKK / USD EX.RATE 5.224 WITH CHASE MANHATTEN	516,384.18	3 Sep 09				0.00	98,848.43	99,455.75	607.32
FX DEAL TRANSACTED ON 05 NOV 2009 DKK / USD EX.RATE 5.0017 WITH CHASE MANHATTEN	449,867.46	5 Nov 09				0.00	89,942.91	90,723.78	780.87
FX DEAL TRANSACTED ON 10 NOV 2009 DKK / USD EX.RATE 4.9727 WITH CHASE MANHATTEN	276,045.45	10 Nov 09				0.00	55,512.19	55,211.85	-300.34
FX DEAL TRANSACTED ON 12 OCT 2009 USD / DKK EX.RATE 0.1987281 WITH CHASE	-275,897.65	12 Oct 09				0.00	-54,828.63	-55,228.13	-399.50
FX DEAL TRANSACTED ON 13 OCT 2009 USD / DKK EX.RATE 0.1992191 WITH CHASE	-427,015.63	13 Oct 09				0.00	-85,069.65	-85,699.65	-630.00
FX DEAL TRANSACTED ON 14 OCT 2009 USD / DKK EX.RATE 0.20002 WITH CHASE MANHATTEN	-226,178.26	14 Oct 09				0.00	-45,240.18	-45,197.69	42.49
FX DEAL TRANSACTED ON 15 OCT 2009 USD / DKK EX.RATE 0.2004779 WITH CHASE	-2,298,757.87	15 Oct 09				0.00	-460,850.24	-461,505.29	-655.05

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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 18 SEP 2009 DKK / USD EX.RATE 5.053656 WITH CHASE	79,135.40	18 Sep 09				0.00	15,659.04	15,729.87	70.83
FX DEAL TRANSACTED ON 22 DEC 2009 USD / DKK EX.RATE 0.191806 WITH CHASE	-246,812.20	22 Dec 09				0.00	-47,340.07	-47,721.30	-381.23
FX DEAL TRANSACTED ON 24 SEP 2009 DKK / USD EX.RATE 5.0641 WITH CHASE MANHATTEN	407,283.33	24 Sep 09				0.00	80,425.61	80,050.18	-375.43
FX DEAL TRANSACTED ON 25 NOV 2009 USD / DKK EX.RATE 0.2027657 WITH CHASE	-102,990.65	25 Nov 09				0.00	-20,882.97	-20,725.80	157.17
FX DEAL TRANSACTED ON 26 OCT 2009 DKK / USD EX.RATE 5.0101 WITH CHASE MANHATTEN	165,521.49	26 Oct 09				0.00	33,037.56	32,832.12	-205.44
FX DEAL TRANSACTED ON 27 OCT 2009 USD / DKK EX.RATE 0.1988862 WITH CHASE	-1,410,826.11	27 Oct 09				0.00	-280,593.90	-280,884.39	-290.49
FX DEAL TRANSACTED ON 28 AUG 2009 DKK / USD EX.RATE 5.18865 WITH CHASE MANHATTEN	157,481.84	28 Aug 09				0.00	30,351.22	30,262.56	-88.66
FX DEAL TRANSACTED ON 30 SEP 2009 DKK / USD EX.RATE 5.078 WITH CHASE MANHATTEN	1,256,322.98	30 Sep 09				0.00	247,405.08	246,482.83	-922.25
Euro - EUR									
FX DEAL TRANSACTED ON 02 OCT 2009 EUR / USD EX.RATE 0.684369 WITH CHASE	33,565.93	2 Oct 09				0.00	49,046.54	49,100.24	53.70
FX DEAL TRANSACTED ON 02 OCT 2009 EUR / USD EX.RATE 0.684369 WITH CHASE	26,711.01	2 Oct 09				0.00	39,030.13	39,392.06	361.93
FX DEAL TRANSACTED ON 03 AUG 2009 EUR / USD EX.RATE 0.6935294 WITH CHASE	106,332.63	3 Aug 09				0.00	153,321.02	152,970.11	-350.91
FX DEAL TRANSACTED ON 03 AUG 2009 EUR / USD EX.RATE 0.6935294 WITH CHASE	99,142.16	3 Aug 09				0.00	142,953.08	142,739.93	-213.15
FX DEAL TRANSACTED ON 03 JUN 2009 EUR / USD EX.RATE 0.7049353 WITH CHASE	51,853.75	3 Jun 09				0.00	73,558.17	72,636.73	-921.44
FX DEAL TRANSACTED ON 03 JUN 2009 EUR / USD EX.RATE 0.7049849 WITH CHASE	119,557.78	3 Jun 09				0.00	169,589.12	167,476.53	-2,112.59

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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 03 JUN 2009 EUR / USD EX.RATE 0.7050197 WITH CHASE	1,011,000.00	3 Jun 09				0.00	1,434,002.40	1,415,046.21	-18,956.19
FX DEAL TRANSACTED ON 04 DEC 2009 EUR / USD EX.RATE 0.6718173 WITH CHASE	35,846.78	4 Dec 09				0.00	53,357.93	53,155.40	-202.53
FX DEAL TRANSACTED ON 05 JUN 2009 EUR / USD EX.RATE 0.7147452 WITH CHASE	29,981.66	5 Jun 09				0.00	41,947.34	41,550.08	-397.26
FX DEAL TRANSACTED ON 07 JUL 2009 USD / EUR EX.RATE 1.3934 WITH CHASE MANHATTEN	-141,708.08	7 Jul 09				0.00	-197,456.04	-196,952.98	503.06
FX DEAL TRANSACTED ON 08 DEC 2009 EUR / USD EX.RATE 0.6795325 WITH CHASE	40,242.51	8 Dec 09				0.00	59,220.88	59,339.59	118.71
FX DEAL TRANSACTED ON 08 JAN 2009 EUR / USD EX.RATE 0.7285125 WITH CHASE	2,253,419.77	8 Jan 09				0.00	3,093,179.18	3,008,653.47	-84,525.71
FX DEAL TRANSACTED ON 08 JAN 2009 USD / EUR EX.RATE 1.371 WITH CHASE MANHATTEN	-2,254,000.00	8 Jan 09				0.00	-3,090,234.00	-2,907,997.99	182,236.01
FX DEAL TRANSACTED ON 09 DEC 2009 EUR / USD EX.RATE 0.6801842 WITH CHASE	31,507.46	9 Dec 09				0.00	46,321.95	46,070.21	-251.74
FX DEAL TRANSACTED ON 09 JUL 2009 USD / EUR EX.RATE 1.4045 WITH CHASE MANHATTEN	-265,680.07	9 Jul 09				0.00	-373,147.66	-370,397.89	2,749.77
FX DEAL TRANSACTED ON 09 OCT 2009 USD / EUR EX.RATE 1.4695 WITH CHASE MANHATTEN	-81,428.60	9 Oct 09				0.00	-119,659.33	-120,591.69	-932.36
FX DEAL TRANSACTED ON 09 OCT 2009 USD / EUR EX.RATE 1.4718 WITH CHASE MANHATTEN	-29,775.56	9 Oct 09				0.00	-43,823.67	-44,142.27	-318.60
FX DEAL TRANSACTED ON 12 JAN 2009 EUR / USD EX.RATE 0.7466448 WITH CHASE	96,000.00	12 Jan 09				0.00	128,575.20	123,854.40	-4,720.80
FX DEAL TRANSACTED ON 12 JAN 2009 USD / EUR EX.RATE 1.3408 WITH CHASE MANHATTEN	-95,518.38	12 Jan 09				0.00	-128,071.04	-125,740.40	2,330.64
FX DEAL TRANSACTED ON 12 NOV 2009 EUR / USD EX.RATE 0.6725854 WITH CHASE	67,487.62	12 Nov 09				0.00	100,340.59	100,472.19	131.60
FX DEAL TRANSACTED ON 12 OCT 2009 EUR / USD EX.RATE 0.6754475 WITH CHASE	235,334.35	12 Oct 09				0.00	348,412.51	350,683.47	2,270.96

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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 13 OCT 2009 USD / EUR EX.RATE 1.485888 WITH CHASE	-100,000.00	13 Oct 09				0.00	-148,588.80	-149,445.00	-856.20
FX DEAL TRANSACTED ON 14 DEC 2009 EUR / USD EX.RATE 0.6819003 WITH CHASE	69,124.78	14 Dec 09				0.00	101,370.80	100,780.47	-590.33
FX DEAL TRANSACTED ON 14 SEP 2009 USD / EUR EX.RATE 1.4605 WITH CHASE MANHATTEN	-119,304.15	14 Sep 09				0.00	-174,243.71	-175,227.96	-984.25
FX DEAL TRANSACTED ON 16 DEC 2009 USD / EUR EX.RATE 1.45669 WITH CHASE MANHATTEN	-172,258.23	16 Dec 09				0.00	-250,926.84	-245,933.06	4,993.78
FX DEAL TRANSACTED ON 16 JUN 2009 EUR / USD EX.RATE 0.7222302 WITH CHASE	38,103.36	16 Jun 09				0.00	52,757.91	52,828.41	70.50
FX DEAL TRANSACTED ON 18 FEB 2009 EUR / USD EX.RATE 0.7966223 WITH CHASE	27,000.00	18 Feb 09				0.00	33,893.10	34,264.35	371.25
FX DEAL TRANSACTED ON 18 FEB 2009 USD / EUR EX.RATE 1.254975 WITH CHASE	-27,000.00	18 Feb 09				0.00	-33,884.33	-34,488.45	-604.12
FX DEAL TRANSACTED ON 18 JUN 2009 EUR / USD EX.RATE 0.7199994 WITH CHASE	33,506.05	18 Jun 09				0.00	46,536.22	46,506.40	-29.82
FX DEAL TRANSACTED ON 18 NOV 2009 EUR / USD EX.RATE 0.6695278 WITH CHASE	49,571.24	18 Nov 09				0.00	74,039.11	73,595.94	-443.17
FX DEAL TRANSACTED ON 18 SEP 2009 USD / EUR EX.RATE 1.4718 WITH CHASE MANHATTEN	-77,504.96	18 Sep 09				0.00	-114,071.80	-114,649.20	-577.40
FX DEAL TRANSACTED ON 19 JUN 2009 EUR / USD EX.RATE 0.7167483 WITH CHASE	12,616.17	19 Jun 09				0.00	17,601.95	17,673.36	71.41
FX DEAL TRANSACTED ON 21 JUL 2009 EUR / USD EX.RATE 0.7040766 WITH CHASE	15,943.92	21 Jul 09				0.00	22,645.15	22,653.12	7.97
FX DEAL TRANSACTED ON 21 MAY 2009 EUR / USD EX.RATE 0.7262692 WITH CHASE	112,369.69	21 May 09				0.00	154,721.83	157,401.84	2,680.01
FX DEAL TRANSACTED ON 21 SEP 2009 EUR / USD EX.RATE 0.6811525 WITH CHASE	52,351.73	21 Sep 09				0.00	76,857.57	77,441.29	583.72
FX DEAL TRANSACTED ON 21 SEP 2009 USD / EUR EX.RATE 1.4681 WITH CHASE MANHATTEN	-133,085.37	21 Sep 09				0.00	-195,382.63	-196,700.17	-1,317.54

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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 22 SEP 2009 EUR / USD EX.RATE 0.6760411 WITH CHASE	99,192.09	22 Sep 09				0.00	146,724.94	145,881.81	-843.13
FX DEAL TRANSACTED ON 23 JUL 2009 USD / EUR EX.RATE 1.427876 WITH CHASE	-44,821.82	23 Jul 09				0.00	-64,000.00	-63,026.20	973.80
FX DEAL TRANSACTED ON 24 NOV 2009 EUR / USD EX.RATE 0.6684939 WITH CHASE	135,669.55	24 Nov 09				0.00	202,948.08	203,327.97	379.89
FX DEAL TRANSACTED ON 25 NOV 2009 EUR / USD EX.RATE 0.6626949 WITH CHASE	92,566.13	25 Nov 09				0.00	139,681.36	138,640.92	-1,040.44
FX DEAL TRANSACTED ON 26 JUN 2009 EUR / USD EX.RATE 0.7095016 WITH CHASE	153,584.33	26 Jun 09				0.00	216,467.90	215,425.07	-1,042.83
FX DEAL TRANSACTED ON 28 JUL 2009 EUR / USD EX.RATE 0.7063643 WITH CHASE	24,426.87	28 Jul 09				0.00	34,581.12	34,350.29	-230.83
FX DEAL TRANSACTED ON 29 MAY 2009 EUR / USD EX.RATE 0.7071186 WITH CHASE	71,417.87	29 May 09				0.00	100,998.44	102,116.84	1,118.40
FX DEAL TRANSACTED ON 29 MAY 2009 EUR / USD EX.RATE 0.7077692 WITH CHASE	91,928.04	29 May 09				0.00	129,884.21	131,443.30	1,559.09
FX DEAL TRANSACTED ON 30 DEC 2009 EUR / USD EX.RATE 0.6975909 WITH CHASE	175,078.56	30 Dec 09				0.00	250,975.99	251,193.69	217.70
FX DEAL TRANSACTED ON 30 DEC 2009 EUR / USD EX.RATE 0.6975933 WITH CHASE	249,291.09	30 Dec 09				0.00	357,358.78	357,670.41	311.63
FX DEAL TRANSACTED ON 30 JUL 2009 EUR / USD EX.RATE 0.7107321 WITH CHASE	158,878.04	30 Jul 09				0.00	223,541.40	225,249.33	1,707.93
FX DEAL TRANSACTED ON 30 OCT 2009 EUR / USD EX.RATE 0.6787028 WITH CHASE	112,899.69	30 Oct 09				0.00	166,346.29	165,708.53	-637.76
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 02 DEC 2009 USD / HKD EX.RATE 0.1290306 WITH CHASE	-804,975.92	2 Dec 09				0.00	-103,866.52	-103,867.19	-0.67
FX DEAL TRANSACTED ON 02 JUN 2009 USD / HKD EX.RATE 0.128999 WITH CHASE	-469,524.87	2 Jun 09				0.00	-60,568.22	-60,572.52	-4.30

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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 02 OCT 2009 HKD / USD EX.RATE 7.7502 WITH CHASE MANHATTEN	1,857,890.41	2 Oct 09				0.00	239,721.61	239,716.97	-4.64
FX DEAL TRANSACTED ON 03 NOV 2009 HKD / USD EX.RATE 7.7503 WITH CHASE MANHATTEN	464,361.65	3 Nov 09				0.00	59,915.31	59,917.25	1.94
FX DEAL TRANSACTED ON 09 DEC 2009 USD / HKD EX.RATE 0.1290223 WITH CHASE	-812,521.21	9 Dec 09				0.00	-104,833.33	-104,831.30	2.03
FX DEAL TRANSACTED ON 10 JUN 2009 USD / HKD EX.RATE 0.1290106 WITH CHASE	-1,344,598.31	10 Jun 09				0.00	-173,467.46	-173,471.93	-4.47
FX DEAL TRANSACTED ON 14 DEC 2009 HKD / USD EX.RATE 7.7516 WITH CHASE MANHATTEN	461,356.84	14 Dec 09				0.00	59,517.63	59,503.43	-14.20
FX DEAL TRANSACTED ON 14 SEP 2009 HKD / USD EX.RATE 7.7501 WITH CHASE MANHATTEN	12,612.28	14 Sep 09				0.00	1,627.37	1,627.37	0.00
FX DEAL TRANSACTED ON 20 AUG 2009 HKD / USD EX.RATE 7.751 WITH CHASE MANHATTEN	588,080.57	20 Aug 09				0.00	75,871.57	75,866.19	-5.38
FX DEAL TRANSACTED ON 23 JUN 2009 USD / HKD EX.RATE 0.1290289 WITH CHASE	-188,703.92	23 Jun 09				0.00	-24,348.26	-24,348.58	-0.32
FX DEAL TRANSACTED ON 23 SEP 2009 HKD / USD EX.RATE 7.7505 WITH CHASE MANHATTEN	1,011,308.30	23 Sep 09				0.00	130,482.98	130,485.50	2.52
FX DEAL TRANSACTED ON 26 AUG 2009 HKD / USD EX.RATE 7.7506 WITH CHASE MANHATTEN	819,224.42	26 Aug 09				0.00	105,698.19	105,692.06	-6.13
FX DEAL TRANSACTED ON 29 OCT 2009 USD / HKD EX.RATE 0.1290273 WITH CHASE	-4,061,699.64	29 Oct 09				0.00	-524,069.99	-524,073.37	-3.38
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 JUL 2009 CAD / JPY EX.RATE 0.0118682 WITH CHASE	-86,618,355.00	1 Jul 09				0.00	-895,459.07	-911,052.91	-15,593.84
FX DEAL TRANSACTED ON 02 DEC 2009 JPY / USD EX.RATE 87.269 WITH CHASE MANHATTEN	282,338.00	2 Dec 09				0.00	3,235.26	3,138.83	-96.43
FX DEAL TRANSACTED ON 04 AUG 2009 JPY / USD EX.RATE 95.3192 WITH CHASE MANHATTEN	21,190,525.00	4 Aug 09				0.00	222,311.19	221,739.39	-571.80

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5% Report - Part B

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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 06 NOV 2009 JPY / USD EX.RATE 89.65 WITH CHASE MANHATTEN	9,679,526.00	6 Nov 09				0.00	107,970.17	107,747.83	-222.34
FX DEAL TRANSACTED ON 06 NOV 2009 USD / JPY EX.RATE 0.0111546 WITH CHASE	-6,847,155.00	6 Nov 09				0.00	-76,377.37	-76,219.24	158.13
FX DEAL TRANSACTED ON 08 JUN 2009 JPY / USD EX.RATE 98.5 WITH CHASE MANHATTEN	2,340,627.00	8 Jun 09				0.00	23,762.71	23,853.52	90.81
FX DEAL TRANSACTED ON 08 SEP 2009 JPY / USD EX.RATE 92.1596 WITH CHASE MANHATTEN	4,358,348.00	8 Sep 09				0.00	47,291.31	47,492.08	200.77
FX DEAL TRANSACTED ON 09 JUN 2009 JPY / USD EX.RATE 98.279 WITH CHASE MANHATTEN	6,783,009.00	9 Jun 09				0.00	69,017.89	69,274.46	256.57
FX DEAL TRANSACTED ON 11 JUN 2009 JPY / USD EX.RATE 97.5889 WITH CHASE MANHATTEN	611,096.00	11 Jun 09				0.00	6,261.94	6,235.99	-25.95
FX DEAL TRANSACTED ON 13 AUG 2009 JPY / USD EX.RATE 95.509 WITH CHASE MANHATTEN	905,156.00	13 Aug 09				0.00	9,477.18	9,585.98	108.80
FX DEAL TRANSACTED ON 13 NOV 2009 JPY / USD EX.RATE 89.67 WITH CHASE MANHATTEN	3,382,321.00	13 Nov 09				0.00	37,719.65	37,827.22	107.57
FX DEAL TRANSACTED ON 14 OCT 2009 JPY / USD EX.RATE 89.628 WITH CHASE MANHATTEN	12,966,265.00	14 Oct 09				0.00	144,667.57	142,682.42	-1,985.15
FX DEAL TRANSACTED ON 14 SEP 2009 JPY / USD EX.RATE 91.05 WITH CHASE MANHATTEN	3,663,648.00	14 Sep 09				0.00	40,237.76	40,226.71	-11.05
FX DEAL TRANSACTED ON 15 JUN 2009 JPY / USD EX.RATE 98.114 WITH CHASE MANHATTEN	30,389,555.00	15 Jun 09				0.00	309,737.19	317,616.59	7,879.40
FX DEAL TRANSACTED ON 15 OCT 2009 USD / JPY EX.RATE 0.0110583 WITH CHASE	-54,173,826.00	15 Oct 09				0.00	-599,069.18	-598,374.40	694.78
FX DEAL TRANSACTED ON 18 SEP 2009 USD / JPY EX.RATE 0.01096 WITH CHASE MANHATTEN	-23,598,518.00	18 Sep 09				0.00	-258,639.41	-262,409.85	-3,770.44
FX DEAL TRANSACTED ON 19 NOV 2009 JPY / USD EX.RATE 88.9 WITH CHASE MANHATTEN	99,238,470.00	19 Nov 09				0.00	1,116,293.25	1,115,414.97	-878.28
FX DEAL TRANSACTED ON 19 NOV 2009 USD / JPY EX.RATE 0.01125 WITH CHASE MANHATTEN	-99,238,000.00	19 Nov 09				0.00	-1,116,428.62	-1,093,350.96	23,077.66

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CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 22 JUL 2009 JPY / USD EX.RATE 93.578 WITH CHASE MANHATTEN	10,221,631.00	22 Jul 09				0.00	109,231.13	107,931.27	-1,299.86
FX DEAL TRANSACTED ON 23 JUL 2009 JPY / USD EX.RATE 94.459 WITH CHASE MANHATTEN	8,180,580.00	23 Jul 09				0.00	86,604.56	85,826.79	-777.77
FX DEAL TRANSACTED ON 24 JUL 2009 JPY / USD EX.RATE 94.899 WITH CHASE MANHATTEN	13,595,585.00	24 Jul 09				0.00	143,263.73	143,822.97	559.24
FX DEAL TRANSACTED ON 25 SEP 2009 USD / JPY EX.RATE 0.0111323 WITH CHASE	-15,267,924.00	25 Sep 09				0.00	-169,966.54	-170,524.64	-558.10
FX DEAL TRANSACTED ON 27 MAY 2009 JPY / USD EX.RATE 95.23 WITH CHASE MANHATTEN	4,154,387.00	27 May 09				0.00	43,624.77	43,521.94	-102.83
FX DEAL TRANSACTED ON 29 OCT 2009 USD / JPY EX.RATE 0.0109614 WITH CHASE	-11,512,360.00	29 Oct 09				0.00	-126,191.89	-127,440.75	-1,248.86
FX DEAL TRANSACTED ON 30 JUL 2009 JPY / USD EX.RATE 95.8 WITH CHASE MANHATTEN	322,293,000.00	30 Jul 09				0.00	3,364,227.56	3,496,913.15	132,685.59
FX DEAL TRANSACTED ON 30 JUL 2009 JPY / USD EX.RATE 95.83 WITH CHASE MANHATTEN	286,783,000.00	30 Jul 09				0.00	2,992,622.35	3,012,584.70	19,962.35
FX DEAL TRANSACTED ON 30 JUL 2009 USD / JPY EX.RATE 0.0104351 WITH CHASE	-322,293,000.00	30 Jul 09				0.00	-3,363,174.37	-3,385,608.49	-22,434.12
FX DEAL TRANSACTED ON 30 JUL 2009 USD / JPY EX.RATE 0.0104384 WITH CHASE	-286,783,000.00	30 Jul 09				0.00	-2,993,559.50	-3,111,625.89	-118,066.39
FX DEAL TRANSACTED ON 30 MAR 2009 JPY / USD EX.RATE 96.183 WITH CHASE MANHATTEN	143,365,000.00	30 Mar 09				0.00	1,490,544.07	1,452,238.66	-38,305.41
FX DEAL TRANSACTED ON 31 JUL 2009 JPY / USD EX.RATE 95.259 WITH CHASE MANHATTEN	2,739,533.00	31 Jul 09				0.00	28,758.78	28,750.94	-7.84
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 01 SEP 2009 USD / ILS EX.RATE 0.2617801 WITH CHASE	-96,536.71	1 Sep 09				0.00	-25,271.39	-25,374.35	-102.96

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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
CHASE MANHATTEN BANK DTC 902									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 01 DEC 2009 USD / SGD EX.RATE 0.7238352 WITH CHASE	-87,874.11	1 Dec 09				0.00	-63,606.37	-63,642.30	-35.93
FX DEAL TRANSACTED ON 01 OCT 2009 SGD / USD EX.RATE 1.41143 WITH CHASE MANHATTEN	18,348.62	1 Oct 09				0.00	13,000.02	12,999.38	-0.64
FX DEAL TRANSACTED ON 03 JUN 2009 SGD / USD EX.RATE 1.44237 WITH CHASE MANHATTEN	88,890.27	3 Jun 09				0.00	61,627.92	61,248.72	-379.20
FX DEAL TRANSACTED ON 04 AUG 2009 SGD / USD EX.RATE 1.432796 WITH CHASE	127,674.25	4 Aug 09				0.00	89,108.46	88,931.32	-177.14
FX DEAL TRANSACTED ON 04 NOV 2009 USD / SGD EX.RATE 0.7156352 WITH CHASE	-70,646.60	4 Nov 09				0.00	-50,557.19	-50,713.61	-156.42
FX DEAL TRANSACTED ON 07 OCT 2009 SGD / USD EX.RATE 1.4 WITH CHASE MANHATTEN	153,545.50	7 Oct 09				0.00	109,675.36	110,436.58	761.22
FX DEAL TRANSACTED ON 11 AUG 2009 USD / SGD EX.RATE 0.6906697 WITH CHASE	-550,663.47	11 Aug 09				0.00	-380,326.60	-381,623.39	-1,296.79
FX DEAL TRANSACTED ON 11 NOV 2009 SGD / USD EX.RATE 1.38815 WITH CHASE MANHATTEN	233,000.00	11 Nov 09				0.00	167,849.30	165,884.12	-1,965.18
FX DEAL TRANSACTED ON 11 NOV 2009 USD / SGD EX.RATE 0.7208766 WITH CHASE	-233,000.00	11 Nov 09				0.00	-167,964.24	-167,940.03	24.21
FX DEAL TRANSACTED ON 13 AUG 2009 USD / SGD EX.RATE 0.6929431 WITH CHASE	-267,202.70	13 Aug 09				0.00	-185,156.26	-184,080.95	1,075.31
FX DEAL TRANSACTED ON 14 AUG 2009 USD / SGD EX.RATE 0.6923913 WITH CHASE	-505,029.41	14 Aug 09				0.00	-349,677.98	-348,056.11	1,621.87
FX DEAL TRANSACTED ON 14 JUL 2009 USD / SGD EX.RATE 0.6848236 WITH CHASE	-338,480.66	14 Jul 09				0.00	-231,799.55	-233,153.55	-1,354.00
FX DEAL TRANSACTED ON 15 JUL 2009 USD / SGD EX.RATE 0.6883829 WITH CHASE	-166,427.28	15 Jul 09				0.00	-114,565.69	-114,809.11	-243.42
FX DEAL TRANSACTED ON 20 NOV 2009 USD / SGD EX.RATE 0.7191037 WITH CHASE	-83,177.96	20 Nov 09				0.00	-59,813.58	-60,045.45	-231.87

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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 JUL 2009 SGD / USD EX.RATE 1.44108 WITH CHASE MANHATTEN	72,338.38	21 Jul 09				0.00	50,197.34	50,259.42	62.08
FX DEAL TRANSACTED ON 22 JUL 2009 SGD / USD EX.RATE 1.44368 WITH CHASE MANHATTEN	85,312.49	22 Jul 09				0.00	59,093.77	59,216.00	122.23
FX DEAL TRANSACTED ON 23 JUL 2009 SGD / USD EX.RATE 1.44148 WITH CHASE MANHATTEN	65,802.04	23 Jul 09				0.00	45,648.94	45,676.83	27.89
FX DEAL TRANSACTED ON 23 JUN 2009 SGD / USD EX.RATE 1.45598 WITH CHASE MANHATTEN	56,482.14	23 Jun 09				0.00	38,793.21	38,754.08	-39.13
FX DEAL TRANSACTED ON 23 NOV 2009 USD / SGD EX.RATE 0.7222407 WITH CHASE	-97,290.53	23 Nov 09				0.00	-70,267.18	-70,131.94	135.24
FX DEAL TRANSACTED ON 24 JUN 2009 SGD / USD EX.RATE 1.4526 WITH CHASE MANHATTEN	101,495.16	24 Jun 09				0.00	69,871.38	69,784.90	-86.48
FX DEAL TRANSACTED ON 24 NOV 2009 USD / SGD EX.RATE 0.7214851 WITH CHASE	-530,384.33	24 Nov 09				0.00	-382,664.39	-382,327.86	336.53
FX DEAL TRANSACTED ON 27 JUL 2009 SGD / USD EX.RATE 1.44008 WITH CHASE MANHATTEN	62,183.42	27 Jul 09				0.00	43,180.53	42,993.34	-187.19
FX DEAL TRANSACTED ON 29 JUN 2009 SGD / USD EX.RATE 1.4534 WITH CHASE MANHATTEN	126,000.56	29 Jun 09				0.00	86,693.66	87,270.09	576.43
FX DEAL TRANSACTED ON 31 JUL 2009 SGD / USD EX.RATE 1.44108 WITH CHASE MANHATTEN	56,258.16	31 Jul 09				0.00	39,038.89	39,234.37	195.48
Swiss franc - CHF									
FX DEAL TRANSACTED ON 01 DEC 2009 USD / CHF EX.RATE 1.0019137 WITH CHASE	-18,779.15	1 Dec 09				0.00	-18,815.09	-18,804.54	10.55
FX DEAL TRANSACTED ON 01 OCT 2009 USD / CHF EX.RATE 0.9600154 WITH CHASE	-277,364.96	1 Oct 09				0.00	-266,274.62	-268,400.39	-2,125.77
FX DEAL TRANSACTED ON 02 OCT 2009 CHF / USD EX.RATE 1.0323 WITH CHASE MANHATTEN	252,211.02	2 Oct 09				0.00	244,319.50	246,023.53	1,704.03
FX DEAL TRANSACTED ON 02 SEP 2009 CHF / USD EX.RATE 1.0589 WITH CHASE MANHATTEN	85,724.13	2 Sep 09				0.00	80,955.83	80,795.60	-160.23

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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 04 DEC 2009 CHF / USD EX.RATE 1.0092 WITH CHASE MANHATTEN	129,781.36	4 Dec 09				0.00	128,598.26	126,622.14	-1,976.12
FX DEAL TRANSACTED ON 09 OCT 2009 CHF / USD EX.RATE 1.03319 WITH CHASE MANHATTEN	293,324.02	9 Oct 09				0.00	283,901.33	286,295.47	2,394.14
FX DEAL TRANSACTED ON 11 NOV 2009 USD / CHF EX.RATE 0.9909919 WITH CHASE	-433,740.67	11 Nov 09				0.00	-429,833.48	-427,688.87	2,144.61
FX DEAL TRANSACTED ON 14 JUL 2009 USD / CHF EX.RATE 0.9190416 WITH CHASE	-238,680.85	14 Jul 09				0.00	-219,357.64	-221,997.72	-2,640.08
FX DEAL TRANSACTED ON 17 JUN 2009 CHF / USD EX.RATE 1.08453 WITH CHASE MANHATTEN	422,782.75	17 Jun 09				0.00	389,830.39	389,859.15	28.76
FX DEAL TRANSACTED ON 17 NOV 2009 USD / CHF EX.RATE 0.9819324 WITH CHASE	-96,517.71	17 Nov 09				0.00	-94,773.87	-94,778.52	-4.65
FX DEAL TRANSACTED ON 18 JUN 2009 CHF / USD EX.RATE 1.08719 WITH CHASE MANHATTEN	84,024.90	18 Jun 09				0.00	77,286.31	77,420.90	134.59
FX DEAL TRANSACTED ON 20 JUL 2009 USD / CHF EX.RATE 0.9358039 WITH CHASE	-84,726.27	20 Jul 09				0.00	-79,287.17	-79,424.67	-137.50
FX DEAL TRANSACTED ON 20 OCT 2009 USD / CHF EX.RATE 0.9847463 WITH CHASE	-119,716.77	20 Oct 09				0.00	-117,890.64	-118,878.68	-988.04
FX DEAL TRANSACTED ON 21 AUG 2009 CHF / USD EX.RATE 1.0567 WITH CHASE MANHATTEN	98,422.76	21 Aug 09				0.00	93,141.63	92,917.40	-224.23
FX DEAL TRANSACTED ON 21 SEP 2009 CHF / USD EX.RATE 1.03229 WITH CHASE MANHATTEN	4,884.24	21 Sep 09				0.00	4,731.46	4,769.77	38.31
FX DEAL TRANSACTED ON 22 OCT 2009 CHF / USD EX.RATE 1.005093 WITH CHASE	162,831.28	22 Oct 09				0.00	162,006.18	160,654.41	-1,351.77
FX DEAL TRANSACTED ON 23 JUL 2009 USD / CHF EX.RATE 0.9340862 WITH CHASE	-717,752.54	23 Jul 09				0.00	-670,442.75	-669,420.39	1,022.36
FX DEAL TRANSACTED ON 24 JUN 2009 USD / CHF EX.RATE 0.9106141 WITH CHASE	-254,806.18	24 Jun 09				0.00	-232,030.10	-234,757.86	-2,727.76
FX DEAL TRANSACTED ON 24 NOV 2009 CHF / USD EX.RATE 1.0098 WITH CHASE MANHATTEN	70,549.36	24 Nov 09				0.00	69,864.69	70,111.17	246.48

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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 25 NOV 2009 CHF / USD EX.RATE 0.99958 WITH CHASE MANHATTEN	121,604.32	25 Nov 09				0.00	121,655.42	120,933.14	-722.28
FX DEAL TRANSACTED ON 26 JUN 2009 CHF / USD EX.RATE 1.08306 WITH CHASE MANHATTEN	67,367.02	26 Jun 09				0.00	62,200.64	61,943.84	-256.80
FX DEAL TRANSACTED ON 28 AUG 2009 CHF / USD EX.RATE 1.056592 WITH CHASE	4,970.12	28 Aug 09				0.00	4,703.92	4,692.11	-11.81
FX DEAL TRANSACTED ON 28 JUL 2009 CHF / USD EX.RATE 1.07584 WITH CHASE MANHATTEN	282,802.06	28 Jul 09				0.00	262,866.28	259,439.53	-3,426.75
FX DEAL TRANSACTED ON 29 OCT 2009 USD / CHF EX.RATE 0.9824727 WITH CHASE	-464,487.39	29 Oct 09				0.00	-456,346.17	-456,028.07	318.10
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2009 USD / CHF EX.RATE 1.0019137 WITH CHASE	18,815.09	1 Dec 09				0.00	18,815.09	18,815.09	0.00
FX DEAL TRANSACTED ON 01 DEC 2009 USD / SGD EX.RATE 0.7238352 WITH CHASE	63,606.37	1 Dec 09				0.00	63,606.37	63,606.37	0.00
FX DEAL TRANSACTED ON 01 OCT 2009 SGD / USD EX.RATE 1.41143 WITH CHASE MANHATTEN	-13,000.02	1 Oct 09				0.00	-13,000.02	-13,000.02	0.00
FX DEAL TRANSACTED ON 01 OCT 2009 USD / CHF EX.RATE 0.9600154 WITH CHASE	266,274.62	1 Oct 09				0.00	266,274.62	266,274.62	0.00
FX DEAL TRANSACTED ON 01 SEP 2009 USD / ILS EX.RATE 0.2617801 WITH CHASE	25,271.39	1 Sep 09				0.00	25,271.39	25,271.39	0.00
FX DEAL TRANSACTED ON 02 DEC 2009 JPY / USD EX.RATE 87.269 WITH CHASE MANHATTEN	-3,235.26	2 Dec 09				0.00	-3,235.26	-3,235.26	0.00
FX DEAL TRANSACTED ON 02 DEC 2009 USD / HKD EX.RATE 0.1290306 WITH CHASE	103,866.52	2 Dec 09				0.00	103,866.52	103,866.52	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 USD / AUD EX.RATE 0.81555 WITH CHASE MANHATTEN	69,162.67	2 Jun 09				0.00	69,162.67	69,162.67	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 USD / HKD EX.RATE 0.128999 WITH CHASE	60,568.22	2 Jun 09				0.00	60,568.22	60,568.22	0.00

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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 02 NOV 2009 USD / GBP EX.RATE 1.6395 WITH CHASE MANHATTEN	153,719.63	2 Nov 09				0.00	153,719.63	153,719.63	0.00
FX DEAL TRANSACTED ON 02 OCT 2009 CHF / USD EX.RATE 1.0323 WITH CHASE MANHATTEN	-244,319.50	2 Oct 09				0.00	-244,319.50	-244,319.50	0.00
FX DEAL TRANSACTED ON 02 OCT 2009 DKK / USD EX.RATE 5.0931 WITH CHASE MANHATTEN	-58,427.38	2 Oct 09				0.00	-58,427.38	-58,427.38	0.00
FX DEAL TRANSACTED ON 02 OCT 2009 EUR / USD EX.RATE 0.684369 WITH CHASE	-49,046.54	2 Oct 09				0.00	-49,046.54	-49,046.54	0.00
FX DEAL TRANSACTED ON 02 OCT 2009 EUR / USD EX.RATE 0.684369 WITH CHASE	-39,030.13	2 Oct 09				0.00	-39,030.13	-39,030.13	0.00
FX DEAL TRANSACTED ON 02 OCT 2009 GBP / USD EX.RATE 0.6270379 WITH CHASE	-76,737.15	2 Oct 09				0.00	-76,737.15	-76,737.15	0.00
FX DEAL TRANSACTED ON 02 OCT 2009 HKD / USD EX.RATE 7.7502 WITH CHASE MANHATTEN	-239,721.61	2 Oct 09				0.00	-239,721.61	-239,721.61	0.00
FX DEAL TRANSACTED ON 02 OCT 2009 USD / GBP EX.RATE 1.5929 WITH CHASE MANHATTEN	1,496,110.25	2 Oct 09				0.00	1,496,110.25	1,496,110.25	0.00
FX DEAL TRANSACTED ON 02 SEP 2009 CHF / USD EX.RATE 1.0589 WITH CHASE MANHATTEN	-80,955.83	2 Sep 09				0.00	-80,955.83	-80,955.83	0.00
FX DEAL TRANSACTED ON 02 SEP 2009 DKK / USD EX.RATE 5.2075 WITH CHASE MANHATTEN	-7,477.03	2 Sep 09				0.00	-7,477.03	-7,477.03	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 CAD / USD EX.RATE 1.066529 WITH CHASE	-60,007.74	3 Aug 09				0.00	-60,007.74	-60,007.74	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 EUR / USD EX.RATE 0.6935294 WITH CHASE	-153,321.02	3 Aug 09				0.00	-153,321.02	-153,321.02	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 EUR / USD EX.RATE 0.6935294 WITH CHASE	-142,953.08	3 Aug 09				0.00	-142,953.08	-142,953.08	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 USD / CAD EX.RATE 0.9374742 WITH CHASE	59,998.35	3 Aug 09				0.00	59,998.35	59,998.35	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 USD / GBP EX.RATE 1.684291 WITH CHASE	100,000.00	3 Aug 09				0.00	100,000.00	100,000.00	0.00

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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 03 DEC 2009 USD / DKK EX.RATE 0.2025944 WITH CHASE	183,788.02	3 Dec 09				0.00	183,788.02	183,788.02	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 EUR / USD EX.RATE 0.7049353 WITH CHASE	-73,558.17	3 Jun 09				0.00	-73,558.17	-73,558.17	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 EUR / USD EX.RATE 0.7049849 WITH CHASE	-169,589.12	3 Jun 09				0.00	-169,589.12	-169,589.12	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 EUR / USD EX.RATE 0.7050197 WITH CHASE	-1,434,002.40	3 Jun 09				0.00	-1,434,002.40	-1,434,002.40	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 GBP / USD EX.RATE 0.6108239 WITH CHASE	-2,321,454.59	3 Jun 09				0.00	-2,321,454.59	-2,321,454.59	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 SGD / USD EX.RATE 1.44237 WITH CHASE MANHATTEN	-61,627.92	3 Jun 09				0.00	-61,627.92	-61,627.92	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 HKD / USD EX.RATE 7.7503 WITH CHASE MANHATTEN	-59,915.31	3 Nov 09				0.00	-59,915.31	-59,915.31	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 USD / GBP EX.RATE 1.63988 WITH CHASE MANHATTEN	141,267.50	3 Nov 09				0.00	141,267.50	141,267.50	0.00
FX DEAL TRANSACTED ON 03 SEP 2009 DKK / USD EX.RATE 5.224 WITH CHASE MANHATTEN	-98,848.43	3 Sep 09				0.00	-98,848.43	-98,848.43	0.00
FX DEAL TRANSACTED ON 04 AUG 2009 JPY / USD EX.RATE 95.3192 WITH CHASE MANHATTEN	-222,311.19	4 Aug 09				0.00	-222,311.19	-222,311.19	0.00
FX DEAL TRANSACTED ON 04 AUG 2009 SGD / USD EX.RATE 1.432796 WITH CHASE	-89,108.46	4 Aug 09				0.00	-89,108.46	-89,108.46	0.00
FX DEAL TRANSACTED ON 04 DEC 2009 CHF / USD EX.RATE 1.0092 WITH CHASE MANHATTEN	-128,598.26	4 Dec 09				0.00	-128,598.26	-128,598.26	0.00
FX DEAL TRANSACTED ON 04 DEC 2009 EUR / USD EX.RATE 0.6718173 WITH CHASE	-53,357.93	4 Dec 09				0.00	-53,357.93	-53,357.93	0.00
FX DEAL TRANSACTED ON 04 NOV 2009 USD / SGD EX.RATE 0.7156352 WITH CHASE	50,557.19	4 Nov 09				0.00	50,557.19	50,557.19	0.00
FX DEAL TRANSACTED ON 05 AUG 2009 GBP / USD EX.RATE 0.5874405 WITH CHASE	-968,422.26	5 Aug 09				0.00	-968,422.26	-968,422.26	0.00

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CHASE MANHATTEN BANK DTC 902									
FX DEAL TRANSACTED ON 05 JUN 2009 EUR / USD EX.RATE 0.7147452 WITH CHASE	-41,947.34	5 Jun 09				0.00	-41,947.34	-41,947.34	0.00
FX DEAL TRANSACTED ON 05 NOV 2009 DKK / USD EX.RATE 5.0017 WITH CHASE MANHATTEN	-89,942.91	5 Nov 09				0.00	-89,942.91	-89,942.91	0.00
FX DEAL TRANSACTED ON 06 NOV 2009 JPY / USD EX.RATE 89.65 WITH CHASE MANHATTEN	-107,970.17	6 Nov 09				0.00	-107,970.17	-107,970.17	0.00
FX DEAL TRANSACTED ON 06 NOV 2009 USD / JPY EX.RATE 0.0111546 WITH CHASE	76,377.37	6 Nov 09				0.00	76,377.37	76,377.37	0.00
FX DEAL TRANSACTED ON 07 JUL 2009 USD / EUR EX.RATE 1.3934 WITH CHASE MANHATTEN	197,456.04	7 Jul 09				0.00	197,456.04	197,456.04	0.00
FX DEAL TRANSACTED ON 07 JUL 2009 USD / GBP EX.RATE 1.615 WITH CHASE MANHATTEN	1,069,130.00	7 Jul 09				0.00	1,069,130.00	1,069,130.00	0.00
FX DEAL TRANSACTED ON 07 OCT 2009 SGD / USD EX.RATE 1.4 WITH CHASE MANHATTEN	-109,675.36	7 Oct 09				0.00	-109,675.36	-109,675.36	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 CAD / USD EX.RATE 1.064508 WITH CHASE	-1,166,736.18	8 Dec 09				0.00	-1,166,736.18	-1,166,736.18	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 EUR / USD EX.RATE 0.6795325 WITH CHASE	-59,220.88	8 Dec 09				0.00	-59,220.88	-59,220.88	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 GBP / USD EX.RATE 0.6140658 WITH CHASE	-45,547.32	8 Dec 09				0.00	-45,547.32	-45,547.32	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 USD / CAD EX.RATE 0.9394082 WITH CHASE	1,166,744.95	8 Dec 09				0.00	1,166,744.95	1,166,744.95	0.00
FX DEAL TRANSACTED ON 08 JAN 2009 EUR / USD EX.RATE 0.7285125 WITH CHASE	-3,093,179.18	8 Jan 09				0.00	-3,093,179.18	-3,093,179.18	0.00
FX DEAL TRANSACTED ON 08 JAN 2009 USD / EUR EX.RATE 1.371 WITH CHASE MANHATTEN	3,090,234.00	8 Jan 09				0.00	3,090,234.00	3,090,234.00	0.00
FX DEAL TRANSACTED ON 08 JUN 2009 JPY / USD EX.RATE 98.5 WITH CHASE MANHATTEN	-23,762.71	8 Jun 09				0.00	-23,762.71	-23,762.71	0.00
FX DEAL TRANSACTED ON 08 OCT 2009 GBP / USD EX.RATE 0.6218519 WITH CHASE	-294,019.33	8 Oct 09				0.00	-294,019.33	-294,019.33	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 08 OCT 2009 USD / GBP EX.RATE 1.6068 WITH CHASE MANHATTEN	503,227.30	8 Oct 09				0.00	503,227.30	503,227.30	0.00
FX DEAL TRANSACTED ON 08 SEP 2009 JPY / USD EX.RATE 92.1596 WITH CHASE MANHATTEN	-47,291.31	8 Sep 09				0.00	-47,291.31	-47,291.31	0.00
FX DEAL TRANSACTED ON 08 SEP 2009 USD / GBP EX.RATE 1.65099 WITH CHASE MANHATTEN	264,774.75	8 Sep 09				0.00	264,774.75	264,774.75	0.00
FX DEAL TRANSACTED ON 09 DEC 2009 EUR / USD EX.RATE 0.6801842 WITH CHASE	-46,321.95	9 Dec 09				0.00	-46,321.95	-46,321.95	0.00
FX DEAL TRANSACTED ON 09 DEC 2009 USD / HKD EX.RATE 0.1290223 WITH CHASE	104,833.33	9 Dec 09				0.00	104,833.33	104,833.33	0.00
FX DEAL TRANSACTED ON 09 JAN 2009 USD / GBP EX.RATE 1.527235 WITH CHASE	241,000.00	9 Jan 09				0.00	241,000.00	241,000.00	0.00
FX DEAL TRANSACTED ON 09 JUL 2009 USD / EUR EX.RATE 1.4045 WITH CHASE MANHATTEN	373,147.66	9 Jul 09				0.00	373,147.66	373,147.66	0.00
FX DEAL TRANSACTED ON 09 JUN 2009 JPY / USD EX.RATE 98.279 WITH CHASE MANHATTEN	-69,017.89	9 Jun 09				0.00	-69,017.89	-69,017.89	0.00
FX DEAL TRANSACTED ON 09 OCT 2009 CHF / USD EX.RATE 1.03319 WITH CHASE MANHATTEN	-283,901.33	9 Oct 09				0.00	-283,901.33	-283,901.33	0.00
FX DEAL TRANSACTED ON 09 OCT 2009 USD / EUR EX.RATE 1.4695 WITH CHASE MANHATTEN	119,659.33	9 Oct 09				0.00	119,659.33	119,659.33	0.00
FX DEAL TRANSACTED ON 09 OCT 2009 USD / EUR EX.RATE 1.4718 WITH CHASE MANHATTEN	43,823.67	9 Oct 09				0.00	43,823.67	43,823.67	0.00
FX DEAL TRANSACTED ON 10 JUL 2009 GBP / USD EX.RATE 0.6173221 WITH CHASE	-93,600.35	10 Jul 09				0.00	-93,600.35	-93,600.35	0.00
FX DEAL TRANSACTED ON 10 JUN 2009 USD / HKD EX.RATE 0.1290106 WITH CHASE	173,467.46	10 Jun 09				0.00	173,467.46	173,467.46	0.00
FX DEAL TRANSACTED ON 10 NOV 2009 DKK / USD EX.RATE 4.9727 WITH CHASE MANHATTEN	-55,512.19	10 Nov 09				0.00	-55,512.19	-55,512.19	0.00
FX DEAL TRANSACTED ON 11 AUG 2009 USD / SGD EX.RATE 0.6906697 WITH CHASE	380,326.60	11 Aug 09				0.00	380,326.60	380,326.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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 11 JUN 2009 CAD / USD EX.RATE 1.102974 WITH CHASE	-150,090.79	11 Jun 09				0.00	-150,090.79	-150,090.79	0.00
FX DEAL TRANSACTED ON 11 JUN 2009 JPY / USD EX.RATE 97.5889 WITH CHASE MANHATTEN	-6,261.94	11 Jun 09				0.00	-6,261.94	-6,261.94	0.00
FX DEAL TRANSACTED ON 11 NOV 2009 SGD / USD EX.RATE 1.38815 WITH CHASE MANHATTEN	-167,849.30	11 Nov 09				0.00	-167,849.30	-167,849.30	0.00
FX DEAL TRANSACTED ON 11 NOV 2009 USD / CHF EX.RATE 0.9909919 WITH CHASE	429,833.48	11 Nov 09				0.00	429,833.48	429,833.48	0.00
FX DEAL TRANSACTED ON 11 NOV 2009 USD / SGD EX.RATE 0.7208766 WITH CHASE	167,964.24	11 Nov 09				0.00	167,964.24	167,964.24	0.00
FX DEAL TRANSACTED ON 12 JAN 2009 EUR / USD EX.RATE 0.7466448 WITH CHASE	-128,575.20	12 Jan 09				0.00	-128,575.20	-128,575.20	0.00
FX DEAL TRANSACTED ON 12 JAN 2009 USD / EUR EX.RATE 1.3408 WITH CHASE MANHATTEN	128,071.04	12 Jan 09				0.00	128,071.04	128,071.04	0.00
FX DEAL TRANSACTED ON 12 NOV 2009 EUR / USD EX.RATE 0.6725854 WITH CHASE	-100,340.59	12 Nov 09				0.00	-100,340.59	-100,340.59	0.00
FX DEAL TRANSACTED ON 12 NOV 2009 GBP / USD EX.RATE 0.6043428 WITH CHASE	-95,113.24	12 Nov 09				0.00	-95,113.24	-95,113.24	0.00
FX DEAL TRANSACTED ON 12 OCT 2009 EUR / USD EX.RATE 0.6754475 WITH CHASE	-348,412.51	12 Oct 09				0.00	-348,412.51	-348,412.51	0.00
FX DEAL TRANSACTED ON 12 OCT 2009 USD / DKK EX.RATE 0.1987281 WITH CHASE	54,828.63	12 Oct 09				0.00	54,828.63	54,828.63	0.00
FX DEAL TRANSACTED ON 13 AUG 2009 GBP / USD EX.RATE 0.6033911 WITH CHASE	-225,042.20	13 Aug 09				0.00	-225,042.20	-225,042.20	0.00
FX DEAL TRANSACTED ON 13 AUG 2009 JPY / USD EX.RATE 95.509 WITH CHASE MANHATTEN	-9,477.18	13 Aug 09				0.00	-9,477.18	-9,477.18	0.00
FX DEAL TRANSACTED ON 13 AUG 2009 USD / SGD EX.RATE 0.6929431 WITH CHASE	185,156.26	13 Aug 09				0.00	185,156.26	185,156.26	0.00
FX DEAL TRANSACTED ON 13 JUL 2009 USD / GBP EX.RATE 1.620425 WITH CHASE	542,190.87	13 Jul 09				0.00	542,190.87	542,190.87	0.00

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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 13 NOV 2009 JPY / USD EX.RATE 89.67 WITH CHASE MANHATTEN	-37,719.65	13 Nov 09				0.00	-37,719.65	-37,719.65	0.00
FX DEAL TRANSACTED ON 13 OCT 2009 USD / DKK EX.RATE 0.1992191 WITH CHASE	85,069.65	13 Oct 09				0.00	85,069.65	85,069.65	0.00
FX DEAL TRANSACTED ON 13 OCT 2009 USD / EUR EX.RATE 1.485888 WITH CHASE	148,588.80	13 Oct 09				0.00	148,588.80	148,588.80	0.00
FX DEAL TRANSACTED ON 14 AUG 2009 USD / SGD EX.RATE 0.6923913 WITH CHASE	349,677.98	14 Aug 09				0.00	349,677.98	349,677.98	0.00
FX DEAL TRANSACTED ON 14 DEC 2009 EUR / USD EX.RATE 0.6819003 WITH CHASE	-101,370.80	14 Dec 09				0.00	-101,370.80	-101,370.80	0.00
FX DEAL TRANSACTED ON 14 DEC 2009 HKD / USD EX.RATE 7.7516 WITH CHASE MANHATTEN	-59,517.63	14 Dec 09				0.00	-59,517.63	-59,517.63	0.00
FX DEAL TRANSACTED ON 14 JUL 2009 USD / CHF EX.RATE 0.9190416 WITH CHASE	219,357.64	14 Jul 09				0.00	219,357.64	219,357.64	0.00
FX DEAL TRANSACTED ON 14 JUL 2009 USD / SGD EX.RATE 0.6848236 WITH CHASE	231,799.55	14 Jul 09				0.00	231,799.55	231,799.55	0.00
FX DEAL TRANSACTED ON 14 OCT 2009 JPY / USD EX.RATE 89.628 WITH CHASE MANHATTEN	-144,667.57	14 Oct 09				0.00	-144,667.57	-144,667.57	0.00
FX DEAL TRANSACTED ON 14 OCT 2009 USD / DKK EX.RATE 0.20002 WITH CHASE MANHATTEN	45,240.18	14 Oct 09				0.00	45,240.18	45,240.18	0.00
FX DEAL TRANSACTED ON 14 SEP 2009 HKD / USD EX.RATE 7.7501 WITH CHASE MANHATTEN	-1,627.37	14 Sep 09				0.00	-1,627.37	-1,627.37	0.00
FX DEAL TRANSACTED ON 14 SEP 2009 JPY / USD EX.RATE 91.05 WITH CHASE MANHATTEN	-40,237.76	14 Sep 09				0.00	-40,237.76	-40,237.76	0.00
FX DEAL TRANSACTED ON 14 SEP 2009 USD / EUR EX.RATE 1.4605 WITH CHASE MANHATTEN	174,243.71	14 Sep 09				0.00	174,243.71	174,243.71	0.00
FX DEAL TRANSACTED ON 15 JUL 2009 USD / SGD EX.RATE 0.6883829 WITH CHASE	114,565.69	15 Jul 09				0.00	114,565.69	114,565.69	0.00
FX DEAL TRANSACTED ON 15 JUN 2009 JPY / USD EX.RATE 98.114 WITH CHASE MANHATTEN	-309,737.19	15 Jun 09				0.00	-309,737.19	-309,737.19	0.00

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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 15 OCT 2009 USD / DKK EX.RATE 0.2004779 WITH CHASE	460,850.24	15 Oct 09				0.00	460,850.24	460,850.24	0.00
FX DEAL TRANSACTED ON 15 OCT 2009 USD / JPY EX.RATE 0.0110583 WITH CHASE	599,069.18	15 Oct 09				0.00	599,069.18	599,069.18	0.00
FX DEAL TRANSACTED ON 15 SEP 2009 GBP / USD EX.RATE 0.607019 WITH CHASE	-17,193.91	15 Sep 09				0.00	-17,193.91	-17,193.91	0.00
FX DEAL TRANSACTED ON 15 SEP 2009 GBP / USD EX.RATE 0.6074965 WITH CHASE	-49,528.81	15 Sep 09				0.00	-49,528.81	-49,528.81	0.00
FX DEAL TRANSACTED ON 16 DEC 2009 USD / EUR EX.RATE 1.45669 WITH CHASE MANHATTEN	250,926.84	16 Dec 09				0.00	250,926.84	250,926.84	0.00
FX DEAL TRANSACTED ON 16 JUN 2009 EUR / USD EX.RATE 0.7222302 WITH CHASE	-52,757.91	16 Jun 09				0.00	-52,757.91	-52,757.91	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 GBP / USD EX.RATE 0.6122214 WITH CHASE	-98,351.40	17 Aug 09				0.00	-98,351.40	-98,351.40	0.00
FX DEAL TRANSACTED ON 17 FEB 2009 CAD / USD EX.RATE 1.26471 WITH CHASE MANHATTEN	-7,195.33	17 Feb 09				0.00	-7,195.33	-7,195.33	0.00
FX DEAL TRANSACTED ON 17 FEB 2009 CAD / USD EX.RATE 1.264738 WITH CHASE	-23,606.47	17 Feb 09				0.00	-23,606.47	-23,606.47	0.00
FX DEAL TRANSACTED ON 17 JUN 2009 CHF / USD EX.RATE 1.08453 WITH CHASE MANHATTEN	-389,830.39	17 Jun 09				0.00	-389,830.39	-389,830.39	0.00
FX DEAL TRANSACTED ON 17 NOV 2009 USD / CHF EX.RATE 0.9819324 WITH CHASE	94,773.87	17 Nov 09				0.00	94,773.87	94,773.87	0.00
FX DEAL TRANSACTED ON 17 SEP 2009 GBP / USD EX.RATE 0.604668 WITH CHASE	-177,250.40	17 Sep 09				0.00	-177,250.40	-177,250.40	0.00
FX DEAL TRANSACTED ON 18 AUG 2009 GBP / USD EX.RATE 0.603903 WITH CHASE	-65,913.51	18 Aug 09				0.00	-65,913.51	-65,913.51	0.00
FX DEAL TRANSACTED ON 18 FEB 2009 EUR / USD EX.RATE 0.7966223 WITH CHASE	-33,893.10	18 Feb 09				0.00	-33,893.10	-33,893.10	0.00
FX DEAL TRANSACTED ON 18 FEB 2009 USD / EUR EX.RATE 1.254975 WITH CHASE	33,884.33	18 Feb 09				0.00	33,884.33	33,884.33	0.00

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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 18 JUN 2009 AUD / USD EX.RATE 1.2429308 WITH CHASE	-96,708.52	18 Jun 09				0.00	-96,708.52	-96,708.52	0.00
FX DEAL TRANSACTED ON 18 JUN 2009 CHF / USD EX.RATE 1.08719 WITH CHASE MANHATTEN	-77,286.31	18 Jun 09				0.00	-77,286.31	-77,286.31	0.00
FX DEAL TRANSACTED ON 18 JUN 2009 EUR / USD EX.RATE 0.7199994 WITH CHASE	-46,536.22	18 Jun 09				0.00	-46,536.22	-46,536.22	0.00
FX DEAL TRANSACTED ON 18 NOV 2009 EUR / USD EX.RATE 0.6695278 WITH CHASE	-74,039.11	18 Nov 09				0.00	-74,039.11	-74,039.11	0.00
FX DEAL TRANSACTED ON 18 SEP 2009 DKK / USD EX.RATE 5.053656 WITH CHASE	-15,659.04	18 Sep 09				0.00	-15,659.04	-15,659.04	0.00
FX DEAL TRANSACTED ON 18 SEP 2009 USD / EUR EX.RATE 1.4718 WITH CHASE MANHATTEN	114,071.80	18 Sep 09				0.00	114,071.80	114,071.80	0.00
FX DEAL TRANSACTED ON 18 SEP 2009 USD / JPY EX.RATE 0.01096 WITH CHASE MANHATTEN	258,639.41	18 Sep 09				0.00	258,639.41	258,639.41	0.00
FX DEAL TRANSACTED ON 19 JUN 2009 EUR / USD EX.RATE 0.7167483 WITH CHASE	-17,601.95	19 Jun 09				0.00	-17,601.95	-17,601.95	0.00
FX DEAL TRANSACTED ON 19 NOV 2009 JPY / USD EX.RATE 88.9 WITH CHASE MANHATTEN	-1,116,293.25	19 Nov 09				0.00	-1,116,293.25	-1,116,293.25	0.00
FX DEAL TRANSACTED ON 19 NOV 2009 USD / JPY EX.RATE 0.01125 WITH CHASE MANHATTEN	1,116,428.62	19 Nov 09				0.00	1,116,428.62	1,116,428.62	0.00
FX DEAL TRANSACTED ON 19 OCT 2009 USD / AUD EX.RATE 0.92082 WITH CHASE MANHATTEN	46,458.81	19 Oct 09				0.00	46,458.81	46,458.81	0.00
FX DEAL TRANSACTED ON 20 AUG 2009 HKD / USD EX.RATE 7.751 WITH CHASE MANHATTEN	-75,871.57	20 Aug 09				0.00	-75,871.57	-75,871.57	0.00
FX DEAL TRANSACTED ON 20 JUL 2009 USD / CHF EX.RATE 0.9358039 WITH CHASE	79,287.17	20 Jul 09				0.00	79,287.17	79,287.17	0.00
FX DEAL TRANSACTED ON 20 NOV 2009 USD / SGD EX.RATE 0.7191037 WITH CHASE	59,813.58	20 Nov 09				0.00	59,813.58	59,813.58	0.00
FX DEAL TRANSACTED ON 20 OCT 2009 GBP / USD EX.RATE 0.6110262 WITH CHASE	-67,425.96	20 Oct 09				0.00	-67,425.96	-67,425.96	0.00

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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 20 OCT 2009 USD / CHF EX.RATE 0.9847463 WITH CHASE	117,890.64	20 Oct 09				0.00	117,890.64	117,890.64	0.00
FX DEAL TRANSACTED ON 21 AUG 2009 CHF / USD EX.RATE 1.0567 WITH CHASE MANHATTEN	-93,141.63	21 Aug 09				0.00	-93,141.63	-93,141.63	0.00
FX DEAL TRANSACTED ON 21 JUL 2009 EUR / USD EX.RATE 0.7040766 WITH CHASE	-22,645.15	21 Jul 09				0.00	-22,645.15	-22,645.15	0.00
FX DEAL TRANSACTED ON 21 JUL 2009 SGD / USD EX.RATE 1.44108 WITH CHASE MANHATTEN	-50,197.34	21 Jul 09				0.00	-50,197.34	-50,197.34	0.00
FX DEAL TRANSACTED ON 21 MAY 2009 EUR / USD EX.RATE 0.7262692 WITH CHASE	-154,721.83	21 May 09				0.00	-154,721.83	-154,721.83	0.00
FX DEAL TRANSACTED ON 21 OCT 2009 GBP / USD EX.RATE 0.6029668 WITH CHASE	-169,680.94	21 Oct 09				0.00	-169,680.94	-169,680.94	0.00
FX DEAL TRANSACTED ON 21 SEP 2009 CHF / USD EX.RATE 1.03229 WITH CHASE MANHATTEN	-4,731.46	21 Sep 09				0.00	-4,731.46	-4,731.46	0.00
FX DEAL TRANSACTED ON 21 SEP 2009 EUR / USD EX.RATE 0.6811525 WITH CHASE	-76,857.57	21 Sep 09				0.00	-76,857.57	-76,857.57	0.00
FX DEAL TRANSACTED ON 21 SEP 2009 USD / EUR EX.RATE 1.4681 WITH CHASE MANHATTEN	195,382.63	21 Sep 09				0.00	195,382.63	195,382.63	0.00
FX DEAL TRANSACTED ON 22 DEC 2009 USD / DKK EX.RATE 0.191806 WITH CHASE	47,340.07	22 Dec 09				0.00	47,340.07	47,340.07	0.00
FX DEAL TRANSACTED ON 22 JUL 2009 JPY / USD EX.RATE 93.578 WITH CHASE MANHATTEN	-109,231.13	22 Jul 09				0.00	-109,231.13	-109,231.13	0.00
FX DEAL TRANSACTED ON 22 JUL 2009 SGD / USD EX.RATE 1.44368 WITH CHASE MANHATTEN	-59,093.77	22 Jul 09				0.00	-59,093.77	-59,093.77	0.00
FX DEAL TRANSACTED ON 22 OCT 2009 CHF / USD EX.RATE 1.005093 WITH CHASE	-162,006.18	22 Oct 09				0.00	-162,006.18	-162,006.18	0.00
FX DEAL TRANSACTED ON 22 SEP 2009 EUR / USD EX.RATE 0.6760411 WITH CHASE	-146,724.94	22 Sep 09				0.00	-146,724.94	-146,724.94	0.00
FX DEAL TRANSACTED ON 23 JUL 2009 JPY / USD EX.RATE 94.459 WITH CHASE MANHATTEN	-86,604.56	23 Jul 09				0.00	-86,604.56	-86,604.56	0.00

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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 23 JUL 2009 SGD / USD EX.RATE 1.44148 WITH CHASE MANHATTEN	-45,648.94	23 Jul 09				0.00	-45,648.94	-45,648.94	0.00
FX DEAL TRANSACTED ON 23 JUL 2009 USD / AUD EX.RATE 0.81644 WITH CHASE MANHATTEN	111,385.02	23 Jul 09				0.00	111,385.02	111,385.02	0.00
FX DEAL TRANSACTED ON 23 JUL 2009 USD / CHF EX.RATE 0.9340862 WITH CHASE	670,442.75	23 Jul 09				0.00	670,442.75	670,442.75	0.00
FX DEAL TRANSACTED ON 23 JUL 2009 USD / EUR EX.RATE 1.427876 WITH CHASE	64,000.00	23 Jul 09				0.00	64,000.00	64,000.00	0.00
FX DEAL TRANSACTED ON 23 JUN 2009 SGD / USD EX.RATE 1.45598 WITH CHASE MANHATTEN	-38,793.21	23 Jun 09				0.00	-38,793.21	-38,793.21	0.00
FX DEAL TRANSACTED ON 23 JUN 2009 USD / HKD EX.RATE 0.1290289 WITH CHASE	24,348.26	23 Jun 09				0.00	24,348.26	24,348.26	0.00
FX DEAL TRANSACTED ON 23 NOV 2009 USD / SGD EX.RATE 0.7222407 WITH CHASE	70,267.18	23 Nov 09				0.00	70,267.18	70,267.18	0.00
FX DEAL TRANSACTED ON 23 OCT 2009 GBP / USD EX.RATE 0.61207 WITH CHASE MANHATTEN	-1,547,208.60	23 Oct 09				0.00	-1,547,208.60	-1,547,208.60	0.00
FX DEAL TRANSACTED ON 23 OCT 2009 USD / GBP EX.RATE 1.63353 WITH CHASE MANHATTEN	1,546,952.91	23 Oct 09				0.00	1,546,952.91	1,546,952.91	0.00
FX DEAL TRANSACTED ON 23 SEP 2009 HKD / USD EX.RATE 7.7505 WITH CHASE MANHATTEN	-130,482.98	23 Sep 09				0.00	-130,482.98	-130,482.98	0.00
FX DEAL TRANSACTED ON 24 JUL 2009 JPY / USD EX.RATE 94.899 WITH CHASE MANHATTEN	-143,263.73	24 Jul 09				0.00	-143,263.73	-143,263.73	0.00
FX DEAL TRANSACTED ON 24 JUN 2009 SGD / USD EX.RATE 1.4526 WITH CHASE MANHATTEN	-69,871.38	24 Jun 09				0.00	-69,871.38	-69,871.38	0.00
FX DEAL TRANSACTED ON 24 JUN 2009 USD / CHF EX.RATE 0.9106141 WITH CHASE	232,030.10	24 Jun 09				0.00	232,030.10	232,030.10	0.00
FX DEAL TRANSACTED ON 24 NOV 2009 CHF / USD EX.RATE 1.0098 WITH CHASE MANHATTEN	-69,864.69	24 Nov 09				0.00	-69,864.69	-69,864.69	0.00
FX DEAL TRANSACTED ON 24 NOV 2009 EUR / USD EX.RATE 0.6684939 WITH CHASE	-202,948.08	24 Nov 09				0.00	-202,948.08	-202,948.08	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 24 NOV 2009 USD / SGD EX.RATE 0.7214851 WITH CHASE	382,664.39	24 Nov 09				0.00	382,664.39	382,664.39	0.00
FX DEAL TRANSACTED ON 24 SEP 2009 DKK / USD EX.RATE 5.0641 WITH CHASE MANHATTEN	-80,425.61	24 Sep 09				0.00	-80,425.61	-80,425.61	0.00
FX DEAL TRANSACTED ON 24 SEP 2009 GBP / USD EX.RATE 0.6222388 WITH CHASE	-111,456.90	24 Sep 09				0.00	-111,456.90	-111,456.90	0.00
FX DEAL TRANSACTED ON 25 JUN 2009 USD / GBP EX.RATE 1.63133 WITH CHASE MANHATTEN	906,165.64	25 Jun 09				0.00	906,165.64	906,165.64	0.00
FX DEAL TRANSACTED ON 25 NOV 2009 CHF / USD EX.RATE 0.99958 WITH CHASE MANHATTEN	-121,655.42	25 Nov 09				0.00	-121,655.42	-121,655.42	0.00
FX DEAL TRANSACTED ON 25 NOV 2009 EUR / USD EX.RATE 0.6626949 WITH CHASE	-139,681.36	25 Nov 09				0.00	-139,681.36	-139,681.36	0.00
FX DEAL TRANSACTED ON 25 NOV 2009 USD / DKK EX.RATE 0.2027657 WITH CHASE	20,882.97	25 Nov 09				0.00	20,882.97	20,882.97	0.00
FX DEAL TRANSACTED ON 25 SEP 2009 USD / CAD EX.RATE 0.9155497 WITH CHASE	384,060.55	25 Sep 09				0.00	384,060.55	384,060.55	0.00
FX DEAL TRANSACTED ON 25 SEP 2009 USD / JPY EX.RATE 0.0111323 WITH CHASE	169,966.54	25 Sep 09				0.00	169,966.54	169,966.54	0.00
FX DEAL TRANSACTED ON 26 AUG 2009 HKD / USD EX.RATE 7.7506 WITH CHASE MANHATTEN	-105,698.19	26 Aug 09				0.00	-105,698.19	-105,698.19	0.00
FX DEAL TRANSACTED ON 26 JUN 2009 CHF / USD EX.RATE 1.08306 WITH CHASE MANHATTEN	-62,200.64	26 Jun 09				0.00	-62,200.64	-62,200.64	0.00
FX DEAL TRANSACTED ON 26 JUN 2009 EUR / USD EX.RATE 0.7095016 WITH CHASE	-216,467.90	26 Jun 09				0.00	-216,467.90	-216,467.90	0.00
FX DEAL TRANSACTED ON 26 OCT 2009 DKK / USD EX.RATE 5.0101 WITH CHASE MANHATTEN	-33,037.56	26 Oct 09				0.00	-33,037.56	-33,037.56	0.00
FX DEAL TRANSACTED ON 27 JUL 2009 SGD / USD EX.RATE 1.44008 WITH CHASE MANHATTEN	-43,180.53	27 Jul 09				0.00	-43,180.53	-43,180.53	0.00
FX DEAL TRANSACTED ON 27 MAY 2009 CAD / USD EX.RATE 1.11888 WITH CHASE MANHATTEN	-65,031.07	27 May 09				0.00	-65,031.07	-65,031.07	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 27 MAY 2009 JPY / USD EX.RATE 95.23 WITH CHASE MANHATTEN	-43,624.77	27 May 09				0.00	-43,624.77	-43,624.77	0.00
FX DEAL TRANSACTED ON 27 OCT 2009 CAD / USD EX.RATE 1.06649 WITH CHASE MANHATTEN	-1,164,567.88	27 Oct 09				0.00	-1,164,567.88	-1,164,567.88	0.00
FX DEAL TRANSACTED ON 27 OCT 2009 USD / CAD EX.RATE 0.9376465 WITH CHASE	1,164,556.96	27 Oct 09				0.00	1,164,556.96	1,164,556.96	0.00
FX DEAL TRANSACTED ON 27 OCT 2009 USD / DKK EX.RATE 0.1988862 WITH CHASE	280,593.90	27 Oct 09				0.00	280,593.90	280,593.90	0.00
FX DEAL TRANSACTED ON 28 AUG 2009 CHF / USD EX.RATE 1.056592 WITH CHASE	-4,703.92	28 Aug 09				0.00	-4,703.92	-4,703.92	0.00
FX DEAL TRANSACTED ON 28 AUG 2009 DKK / USD EX.RATE 5.18865 WITH CHASE MANHATTEN	-30,351.22	28 Aug 09				0.00	-30,351.22	-30,351.22	0.00
FX DEAL TRANSACTED ON 28 JUL 2009 CHF / USD EX.RATE 1.07584 WITH CHASE MANHATTEN	-262,866.28	28 Jul 09				0.00	-262,866.28	-262,866.28	0.00
FX DEAL TRANSACTED ON 28 JUL 2009 EUR / USD EX.RATE 0.7063643 WITH CHASE	-34,581.12	28 Jul 09				0.00	-34,581.12	-34,581.12	0.00
FX DEAL TRANSACTED ON 28 OCT 2009 USD / GBP EX.RATE 1.64102 WITH CHASE MANHATTEN	423,744.94	28 Oct 09				0.00	423,744.94	423,744.94	0.00
FX DEAL TRANSACTED ON 29 JUN 2009 SGD / USD EX.RATE 1.4534 WITH CHASE MANHATTEN	-86,693.66	29 Jun 09				0.00	-86,693.66	-86,693.66	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 CAD / USD EX.RATE 1.09618 WITH CHASE MANHATTEN	-95,332.98	29 May 09				0.00	-95,332.98	-95,332.98	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 EUR / USD EX.RATE 0.7071186 WITH CHASE	-100,998.44	29 May 09				0.00	-100,998.44	-100,998.44	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 EUR / USD EX.RATE 0.7077692 WITH CHASE	-129,884.21	29 May 09				0.00	-129,884.21	-129,884.21	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 GBP / USD EX.RATE 0.6183948 WITH CHASE	-187,623.45	29 May 09				0.00	-187,623.45	-187,623.45	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 USD / AUD EX.RATE 0.79865 WITH CHASE MANHATTEN	55,173.51	29 May 09				0.00	55,173.51	55,173.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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 29 OCT 2009 USD / CHF EX.RATE 0.9824727 WITH CHASE	456,346.17	29 Oct 09				0.00	456,346.17	456,346.17	0.00
FX DEAL TRANSACTED ON 29 OCT 2009 USD / HKD EX.RATE 0.1290273 WITH CHASE	524,069.99	29 Oct 09				0.00	524,069.99	524,069.99	0.00
FX DEAL TRANSACTED ON 29 OCT 2009 USD / JPY EX.RATE 0.0109614 WITH CHASE	126,191.89	29 Oct 09				0.00	126,191.89	126,191.89	0.00
FX DEAL TRANSACTED ON 29 SEP 2009 USD / CAD EX.RATE 0.9196248 WITH CHASE	255,303.26	29 Sep 09				0.00	255,303.26	255,303.26	0.00
FX DEAL TRANSACTED ON 30 DEC 2009 EUR / USD EX.RATE 0.6975909 WITH CHASE	-250,975.99	30 Dec 09				0.00	-250,975.99	-250,975.99	0.00
FX DEAL TRANSACTED ON 30 DEC 2009 EUR / USD EX.RATE 0.6975933 WITH CHASE	-357,358.78	30 Dec 09				0.00	-357,358.78	-357,358.78	0.00
FX DEAL TRANSACTED ON 30 JUL 2009 EUR / USD EX.RATE 0.7107321 WITH CHASE	-223,541.40	30 Jul 09				0.00	-223,541.40	-223,541.40	0.00
FX DEAL TRANSACTED ON 30 JUL 2009 JPY / USD EX.RATE 95.8 WITH CHASE MANHATTEN	-3,364,227.56	30 Jul 09				0.00	-3,364,227.56	-3,364,227.56	0.00
FX DEAL TRANSACTED ON 30 JUL 2009 JPY / USD EX.RATE 95.83 WITH CHASE MANHATTEN	-2,992,622.35	30 Jul 09				0.00	-2,992,622.35	-2,992,622.35	0.00
FX DEAL TRANSACTED ON 30 JUL 2009 USD / JPY EX.RATE 0.0104351 WITH CHASE	3,363,174.37	30 Jul 09				0.00	3,363,174.37	3,363,174.37	0.00
FX DEAL TRANSACTED ON 30 JUL 2009 USD / JPY EX.RATE 0.0104384 WITH CHASE	2,993,559.50	30 Jul 09				0.00	2,993,559.50	2,993,559.50	0.00
FX DEAL TRANSACTED ON 30 MAR 2009 JPY / USD EX.RATE 96.183 WITH CHASE MANHATTEN	-1,490,544.07	30 Mar 09				0.00	-1,490,544.07	-1,490,544.07	0.00
FX DEAL TRANSACTED ON 30 OCT 2009 EUR / USD EX.RATE 0.6787028 WITH CHASE	-166,346.29	30 Oct 09				0.00	-166,346.29	-166,346.29	0.00
FX DEAL TRANSACTED ON 30 SEP 2009 DKK / USD EX.RATE 5.078 WITH CHASE MANHATTEN	-247,405.08	30 Sep 09				0.00	-247,405.08	-247,405.08	0.00
FX DEAL TRANSACTED ON 30 SEP 2009 GBP / USD EX.RATE 0.624025 WITH CHASE	-206,213.32	30 Sep 09				0.00	-206,213.32	-206,213.32	0.00

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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 31 JUL 2009 CAD / USD EX.RATE 1.078607 WITH CHASE	-1,911,725.03	31 Jul 09				0.00	-1,911,725.03	-1,911,725.03	0.00
FX DEAL TRANSACTED ON 31 JUL 2009 JPY / USD EX.RATE 95.259 WITH CHASE MANHATTEN	-28,758.78	31 Jul 09				0.00	-28,758.78	-28,758.78	0.00
FX DEAL TRANSACTED ON 31 JUL 2009 SGD / USD EX.RATE 1.44108 WITH CHASE MANHATTEN	-39,038.89	31 Jul 09				0.00	-39,038.89	-39,038.89	0.00
FX DEAL TRANSACTED ON 31 JUL 2009 USD / CAD EX.RATE 0.9269559 WITH CHASE	1,911,096.13	31 Jul 09				0.00	1,911,096.13	1,911,096.13	0.00
Total CHASE MANHATTEN BANK DTC 902							**.000.00**	**-39,278.29**	**-39,278.29**
CITIBANK NEW YORK									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 05 JUN 2009 AUD / USD EX.RATE 1.2494674 WITH CITIBANK NEW	990,312.16	5 Jun 09				0.00	792,587.42	796,656.64	4,069.22
FX DEAL TRANSACTED ON 07 JUL 2009 AUD / USD EX.RATE 1.2545477 WITH CITIBANK NEW	663,634.44	7 Jul 09				0.00	528,983.01	521,284.84	-7,698.17
FX DEAL TRANSACTED ON 08 JUL 2009 AUD / USD EX.RATE 1.2865046 WITH CITIBANK NEW	230,243.78	8 Jul 09				0.00	178,968.49	180,062.15	1,093.66
FX DEAL TRANSACTED ON 09 JUN 2009 AUD / USD EX.RATE 1.2507192 WITH CITIBANK NEW	100,781.59	9 Jun 09				0.00	80,578.91	82,313.36	1,734.45
FX DEAL TRANSACTED ON 09 JUN 2009 AUD / USD EX.RATE 1.2507192 WITH CITIBANK NEW	283,888.85	9 Jun 09				0.00	226,980.49	231,866.21	4,885.72
FX DEAL TRANSACTED ON 10 JUL 2009 AUD / USD EX.RATE 1.2901561 WITH CITIBANK NEW	286,582.65	10 Jul 09				0.00	222,130.21	222,689.04	558.83
FX DEAL TRANSACTED ON 12 JUN 2009 AUD / USD EX.RATE 1.2310132 WITH CITIBANK NEW	30,386.55	12 Jun 09				0.00	24,684.18	24,321.40	-362.78

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5% Report - Part B

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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 JUN 2009 AUD / USD EX.RATE 1.2310132 WITH CITIBANK NEW	163,209.34	12 Jun 09				0.00	132,581.31	130,632.76	-1,948.55
FX DEAL TRANSACTED ON 13 OCT 2009 USD / AUD EX.RATE 0.905074 WITH CITIBANK NEW	-30,882.40	13 Oct 09				0.00	-27,950.86	-27,974.82	-23.96
FX DEAL TRANSACTED ON 14 JUL 2009 AUD / USD EX.RATE 1.2653423 WITH CITIBANK NEW	237,209.98	14 Jul 09				0.00	187,467.05	190,159.38	2,692.33
FX DEAL TRANSACTED ON 15 JUN 2009 AUD / USD EX.RATE 1.2612885 WITH CITIBANK NEW	593,231.73	15 Jun 09				0.00	470,337.84	467,318.29	-3,019.55
FX DEAL TRANSACTED ON 16 JUN 2009 AUD / USD EX.RATE 1.247754 WITH CITIBANK NEW	98,231.89	16 Jun 09				0.00	78,726.97	78,747.59	20.62
FX DEAL TRANSACTED ON 16 JUN 2009 USD / AUD EX.RATE 0.798965 WITH CITIBANK NEW	-300,388.63	16 Jun 09				0.00	-240,000.00	-241,587.55	-1,587.55
FX DEAL TRANSACTED ON 17 JUN 2009 AUD / USD EX.RATE 1.2672344 WITH CITIBANK NEW	56,770.92	17 Jun 09				0.00	44,799.07	45,777.23	978.16
FX DEAL TRANSACTED ON 18 JUN 2009 AUD / USD EX.RATE 1.2455797 WITH CITIBANK NEW	80,132.09	18 Jun 09				0.00	64,333.17	63,500.67	-832.50
FX DEAL TRANSACTED ON 18 JUN 2009 AUD / USD EX.RATE 1.2455797 WITH CITIBANK NEW	17,320.51	18 Jun 09				0.00	13,905.58	13,725.64	-179.94
FX DEAL TRANSACTED ON 19 FEB 2009 AUD / USD EX.RATE 1.5609683 WITH CITIBANK NEW	125,000.00	19 Feb 09				0.00	80,078.50	87,593.75	7,515.25
FX DEAL TRANSACTED ON 19 FEB 2009 USD / AUD EX.RATE 0.642 WITH CITIBANK NEW YORK	-124,270.31	19 Feb 09				0.00	-79,781.54	-79,632.42	149.12
FX DEAL TRANSACTED ON 19 JUN 2009 AUD / USD EX.RATE 1.2363354 WITH CITIBANK NEW	126,757.18	19 Jun 09				0.00	102,526.53	99,846.63	-2,679.90
FX DEAL TRANSACTED ON 19 OCT 2009 USD / AUD EX.RATE 0.9276 WITH CITIBANK NEW	-7,102.20	19 Oct 09				0.00	-6,588.00	-6,559.24	28.76
FX DEAL TRANSACTED ON 22 JUN 2009 AUD / USD EX.RATE 1.2662299 WITH CITIBANK NEW	65,673.58	22 Jun 09				0.00	51,865.45	52,817.98	952.53
FX DEAL TRANSACTED ON 24 SEP 2009 AUD / USD EX.RATE 1.1534558 WITH CITIBANK NEW	936,000.00	24 Sep 09				0.00	811,474.56	855,831.60	44,357.04

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 24 SEP 2009 USD / AUD EX.RATE 0.8691 WITH CITIBANK NEW	-936,000.00	24 Sep 09				0.00	-813,477.60	-810,435.57	3,042.03
Brazilian real - BRL									
FX DEAL TRANSACTED ON 01 OCT 2009 USD / BRL EX.RATE 0.5623981 WITH CITIBANK NEW	-119,885.50	1 Oct 09				0.00	-67,423.37	-67,565.87	-142.50
FX DEAL TRANSACTED ON 03 AUG 2009 BRL / USD EX.RATE 1.8726 WITH CITIBANK NEW	119,885.50	3 Aug 09				0.00	64,020.88	65,336.26	1,315.38
FX DEAL TRANSACTED ON 08 JUL 2009 BRL / USD EX.RATE 2.0505 WITH CITIBANK NEW	119,885.50	8 Jul 09				0.00	58,466.47	67,565.87	9,099.40
FX DEAL TRANSACTED ON 08 JUL 2009 USD / BRL EX.RATE 0.4935834 WITH CITIBANK NEW	-119,885.50	8 Jul 09				0.00	-59,173.49	-65,336.26	-6,162.77
FX DEAL TRANSACTED ON 14 OCT 2009 USD / BRL EX.RATE 0.5837712 WITH CITIBANK NEW	-53,407.16	14 Oct 09				0.00	-31,177.56	-30,821.31	356.25
FX DEAL TRANSACTED ON 19 OCT 2009 USD / BRL EX.RATE 0.5846244 WITH CITIBANK NEW	-103,250.76	19 Oct 09				0.00	-60,362.91	-60,243.17	119.74
British pound sterling - GBP									
FX DEAL TRANSACTED ON 03 AUG 2009 USD / GBP EX.RATE 1.695 WITH CITIBANK NEW YORK	-508,000.00	3 Aug 09				0.00	-861,060.00	-858,723.14	2,336.86
FX DEAL TRANSACTED ON 03 JUN 2009 GBP / USD EX.RATE 0.6149339 WITH CITIBANK NEW	39,869.00	3 Jun 09				0.00	64,834.61	63,834.26	-1,000.35
FX DEAL TRANSACTED ON 04 AUG 2009 USD / GBP EX.RATE 1.6924 WITH CITIBANK NEW	-38,860.92	4 Aug 09				0.00	-65,768.22	-65,925.61	-157.39
FX DEAL TRANSACTED ON 04 JUN 2009 GBP / USD EX.RATE 0.6177064 WITH CITIBANK NEW	42,092.25	4 Jun 09				0.00	68,142.81	67,282.35	-860.46
FX DEAL TRANSACTED ON 05 JUN 2009 GBP / USD EX.RATE 0.6267643 WITH CITIBANK NEW	37,366.69	5 Jun 09				0.00	59,618.40	60,804.95	1,186.55
FX DEAL TRANSACTED ON 06 APR 2009 GBP / USD EX.RATE 0.6793478 WITH CITIBANK NEW	1,198,000.00	6 Apr 09				0.00	1,763,456.00	1,754,291.42	-9,164.58

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 06 APR 2009 GBP / USD EX.RATE 0.6793478 WITH CITIBANK NEW	2,554,000.00	6 Apr 09				0.00	3,759,488.00	3,739,950.17	-19,537.83
FX DEAL TRANSACTED ON 06 APR 2009 USD / GBP EX.RATE 1.472125 WITH CITIBANK NEW	-1,198,000.00	6 Apr 09				0.00	-1,763,605.75	-1,874,690.26	-111,084.51
FX DEAL TRANSACTED ON 06 APR 2009 USD / GBP EX.RATE 1.472125 WITH CITIBANK NEW	-2,554,000.00	6 Apr 09				0.00	-3,759,807.25	-3,996,626.81	-236,819.56
FX DEAL TRANSACTED ON 06 JAN 2009 USD / GBP EX.RATE 1.4933 WITH CITIBANK NEW	-5,285.88	6 Jan 09				0.00	-7,893.40	-8,013.13	-119.73
FX DEAL TRANSACTED ON 06 OCT 2009 USD / GBP EX.RATE 1.5918 WITH CITIBANK NEW	-1,139.76	6 Oct 09				0.00	-1,814.27	-1,813.64	0.63
FX DEAL TRANSACTED ON 06 OCT 2009 USD / GBP EX.RATE 1.5918 WITH CITIBANK NEW	-4,621.07	6 Oct 09				0.00	-7,355.82	-7,353.28	2.54
FX DEAL TRANSACTED ON 08 JUN 2009 GBP / USD EX.RATE 0.6234822 WITH CITIBANK NEW	17,564.18	8 Jun 09				0.00	28,171.10	28,736.75	565.65
FX DEAL TRANSACTED ON 08 OCT 2009 USD / GBP EX.RATE 1.6082 WITH CITIBANK NEW	-779.51	8 Oct 09				0.00	-1,253.61	-1,230.61	23.00
FX DEAL TRANSACTED ON 08 OCT 2009 USD / GBP EX.RATE 1.6082 WITH CITIBANK NEW	-10,557.38	8 Oct 09				0.00	-16,978.38	-16,666.94	311.44
FX DEAL TRANSACTED ON 09 JUN 2009 GBP / USD EX.RATE 0.6121843 WITH CITIBANK NEW	26,315.19	9 Jun 09				0.00	42,985.73	43,472.69	486.96
FX DEAL TRANSACTED ON 09 JUN 2009 GBP / USD EX.RATE 0.6121843 WITH CITIBANK NEW	2,045.83	9 Jun 09				0.00	3,341.85	3,379.71	37.86
FX DEAL TRANSACTED ON 09 SEP 2009 USD / GBP EX.RATE 1.6535 WITH CITIBANK NEW	-19,452.40	9 Sep 09				0.00	-32,164.54	-32,431.04	-266.50
FX DEAL TRANSACTED ON 10 AUG 2009 USD / GBP EX.RATE 1.6443 WITH CITIBANK NEW	-71,486.84	10 Aug 09				0.00	-117,545.81	-117,953.29	-407.48
FX DEAL TRANSACTED ON 10 AUG 2009 USD / GBP EX.RATE 1.6443 WITH CITIBANK NEW	-40,736.80	10 Aug 09				0.00	-66,983.52	-67,215.72	-232.20
FX DEAL TRANSACTED ON 10 JUN 2009 GBP / USD EX.RATE 0.6133893 WITH CITIBANK NEW	10,463.93	10 Jun 09				0.00	17,059.20	17,223.63	164.43

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CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 13 OCT 2009 USD / GBP EX.RATE 1.588326 WITH CITIBANK NEW	-4,322.20	13 Oct 09				0.00	-6,865.06	-6,850.04	15.02
FX DEAL TRANSACTED ON 14 DEC 2009 USD / GBP EX.RATE 1.6295 WITH CITIBANK NEW	-6,648.64	14 Dec 09				0.00	-10,833.96	-10,812.68	21.28
FX DEAL TRANSACTED ON 14 DEC 2009 USD / GBP EX.RATE 1.6295 WITH CITIBANK NEW	-434.37	14 Dec 09				0.00	-707.81	-706.42	1.39
FX DEAL TRANSACTED ON 15 JUN 2009 USD / GBP EX.RATE 1.627794 WITH CITIBANK NEW	-5,125.16	15 Jun 09				0.00	-8,342.70	-8,346.84	-4.14
FX DEAL TRANSACTED ON 15 JUN 2009 USD / GBP EX.RATE 1.627794 WITH CITIBANK NEW	-10,638.00	15 Jun 09				0.00	-17,316.47	-17,325.05	-8.58
FX DEAL TRANSACTED ON 16 JUN 2009 USD / GBP EX.RATE 1.641194 WITH CITIBANK NEW	-12,349.28	16 Jun 09				0.00	-20,267.56	-20,184.90	82.66
FX DEAL TRANSACTED ON 16 JUN 2009 USD / GBP EX.RATE 1.641194 WITH CITIBANK NEW	-8,298.04	16 Jun 09				0.00	-13,618.69	-13,563.15	55.54
FX DEAL TRANSACTED ON 17 JUN 2009 USD / GBP EX.RATE 1.64379 WITH CITIBANK NEW	-11,331.98	17 Jun 09				0.00	-18,627.40	-18,622.98	4.42
FX DEAL TRANSACTED ON 18 JUN 2009 USD / GBP EX.RATE 1.630696 WITH CITIBANK NEW	-13,264.26	18 Jun 09				0.00	-21,629.98	-21,748.08	-118.10
FX DEAL TRANSACTED ON 18 JUN 2009 USD / GBP EX.RATE 1.630696 WITH CITIBANK NEW	-42,197.44	18 Jun 09				0.00	-68,811.20	-69,186.92	-375.72
FX DEAL TRANSACTED ON 19 JUN 2009 USD / GBP EX.RATE 1.650396 WITH CITIBANK NEW	-24,081.53	19 Jun 09				0.00	-39,744.06	-39,281.79	462.27
FX DEAL TRANSACTED ON 19 MAY 2009 GBP / USD EX.RATE 0.6462036 WITH CITIBANK NEW	1,456,035.05	19 May 09				0.00	2,253,214.24	2,278,476.40	25,262.16
FX DEAL TRANSACTED ON 19 MAY 2009 GBP / USD EX.RATE 0.6462036 WITH CITIBANK NEW	1,860,000.00	19 May 09				0.00	2,878,350.00	2,910,620.93	32,270.93
FX DEAL TRANSACTED ON 19 MAY 2009 USD / GBP EX.RATE 1.547225 WITH CITIBANK NEW	-1,457,000.00	19 May 09				0.00	-2,254,306.83	-2,401,281.69	-146,974.86
FX DEAL TRANSACTED ON 19 MAY 2009 USD / GBP EX.RATE 1.547225 WITH CITIBANK NEW	-1,860,000.00	19 May 09				0.00	-2,877,838.50	-3,065,465.99	-187,627.49

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CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 19 NOV 2009 GBP / USD EX.RATE 0.6010699 WITH CITIBANK NEW	947,000.00	19 Nov 09				0.00	1,575,523.91	1,573,582.43	-1,941.48
FX DEAL TRANSACTED ON 19 NOV 2009 USD / GBP EX.RATE 1.66316 WITH CITIBANK NEW	-947,000.00	19 Nov 09				0.00	-1,575,012.52	-1,529,185.81	45,826.71
FX DEAL TRANSACTED ON 21 SEP 2009 USD / GBP EX.RATE 1.6197 WITH CITIBANK NEW	-6,323.87	21 Sep 09				0.00	-10,242.77	-10,354.39	-111.62
FX DEAL TRANSACTED ON 22 JAN 2009 USD / GBP EX.RATE 1.3866 WITH CITIBANK NEW	-23,091.13	22 Jan 09				0.00	-32,018.16	-31,563.27	454.89
FX DEAL TRANSACTED ON 26 MAY 2009 USD / GBP EX.RATE 1.591789 WITH CITIBANK NEW	-64,690.06	26 May 09				0.00	-102,972.93	-103,297.09	-324.16
FX DEAL TRANSACTED ON 26 MAY 2009 USD / GBP EX.RATE 1.591789 WITH CITIBANK NEW	-132,695.67	26 May 09				0.00	-211,223.51	-211,888.45	-664.94
FX DEAL TRANSACTED ON 27 NOV 2009 USD / GBP EX.RATE 1.642067 WITH CITIBANK NEW	-300,000.00	27 Nov 09				0.00	-492,620.10	-497,400.01	-4,779.91
FX DEAL TRANSACTED ON 28 DEC 2009 USD / GBP EX.RATE 1.6007 WITH CITIBANK NEW	-6,541.15	28 Dec 09				0.00	-10,470.42	-10,442.95	27.47
FX DEAL TRANSACTED ON 29 SEP 2009 USD / GBP EX.RATE 1.5941 WITH CITIBANK NEW	-21,887.00	29 Sep 09				0.00	-34,890.07	-35,004.97	-114.90
FX DEAL TRANSACTED ON 29 SEP 2009 USD / GBP EX.RATE 1.5941 WITH CITIBANK NEW	-8,252.99	29 Sep 09				0.00	-13,156.09	-13,199.42	-43.33
FX DEAL TRANSACTED ON 30 SEP 2009 USD / GBP EX.RATE 1.6001 WITH CITIBANK NEW	-18,823.29	30 Sep 09				0.00	-30,119.15	-30,097.50	21.65
FX DEAL TRANSACTED ON 31 AUG 2009 USD / GBP EX.RATE 1.6277 WITH CITIBANK NEW	-16,725.66	31 Aug 09				0.00	-27,224.36	-27,139.06	85.30
FX DEAL TRANSACTED ON 31 JUL 2009 GBP / USD EX.RATE 0.6004174 WITH CITIBANK NEW	494.18	31 Jul 09				0.00	823.06	819.28	-3.78
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 JUL 2009 CAD / USD EX.RATE 1.161205 WITH CITIBANK NEW	123.12	2 Jul 09				0.00	106.03	107.24	1.21

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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 02 OCT 2009 USD / CAD EX.RATE 0.9211487 WITH CITIBANK NEW	-3,311.17	2 Oct 09				0.00	-3,050.08	-3,077.15	-27.07
FX DEAL TRANSACTED ON 02 OCT 2009 USD / CAD EX.RATE 0.9211487 WITH CITIBANK NEW	-16,963.64	2 Oct 09				0.00	-15,626.04	-15,764.73	-138.69
FX DEAL TRANSACTED ON 02 OCT 2009 USD / CAD EX.RATE 0.9211487 WITH CITIBANK NEW	-7,737.78	2 Oct 09				0.00	-7,127.65	-7,190.91	-63.26
FX DEAL TRANSACTED ON 03 AUG 2009 CAD / USD EX.RATE 1.0647 WITH CITIBANK NEW	41,000.00	3 Aug 09				0.00	38,508.50	38,375.14	-133.36
FX DEAL TRANSACTED ON 06 JUL 2009 USD / CAD EX.RATE 0.8580009 WITH CITIBANK NEW	-1,908.59	6 Jul 09				0.00	-1,637.57	-1,641.73	-4.16
FX DEAL TRANSACTED ON 06 JUL 2009 USD / CAD EX.RATE 0.8580009 WITH CITIBANK NEW	-3,311.17	6 Jul 09				0.00	-2,840.99	-2,848.20	-7.21
FX DEAL TRANSACTED ON 15 SEP 2009 CAD / USD EX.RATE 1.08161 WITH CITIBANK NEW	2,062,000.00	15 Sep 09				0.00	1,906,417.29	1,916,713.14	10,295.85
FX DEAL TRANSACTED ON 15 SEP 2009 USD / CAD EX.RATE 0.9244707 WITH CITIBANK NEW	-2,062,000.00	15 Sep 09				0.00	-1,906,258.67	-1,928,274.19	-22,015.52
Chinese yuan renminbi - CNY									
FX DEAL TRANSACTED ON 23 NOV 2009 CNY / USD EX.RATE 6.6335 WITH CITIBANK NEW	1,074,627.00	23 Nov 09				0.00	162,000.00	160,637.06	-1,362.94
FX DEAL TRANSACTED ON 23 NOV 2009 USD / CNY EX.RATE 0.1473731 WITH CITIBANK NEW	-1,099,251.00	23 Nov 09				0.00	-162,000.00	-161,148.01	851.99
Danish krone - DKK									
FX DEAL TRANSACTED ON 26 MAY 2009 USD / DKK EX.RATE 0.187871 WITH CITIBANK NEW	-2,290,390.73	26 May 09				0.00	-430,298.10	-428,655.25	1,642.85

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
CITIBANK NEW YORK									
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	-9,472.40	1 Jul 09				0.00	-13,418.60	-13,277.94	140.66
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	-5,843.38	1 Jul 09				0.00	-8,277.73	-8,190.96	86.77
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	-1,380.40	1 Jul 09				0.00	-1,955.47	-1,934.98	20.49
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	-153.72	1 Jul 09				0.00	-217.76	-215.48	2.28
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	-1,598.41	1 Jul 09				0.00	-2,264.31	-2,240.57	23.74
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	-14,090.28	1 Jul 09				0.00	-19,960.29	-19,751.05	209.24
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	-14,090.28	1 Jul 09				0.00	-19,960.29	-19,751.05	209.24
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	-1,923.72	1 Jul 09				0.00	-2,725.14	-2,696.57	28.57
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	-1,923.72	1 Jul 09				0.00	-2,725.14	-2,696.57	28.57
FX DEAL TRANSACTED ON 01 JUN 2009 EUR / USD EX.RATE 0.7053678 WITH CITIBANK NEW	6,002.20	1 Jun 09				0.00	8,509.32	8,582.25	72.93
FX DEAL TRANSACTED ON 01 JUN 2009 USD / EUR EX.RATE 1.417693 WITH CITIBANK NEW	-231,636.42	1 Jun 09				0.00	-328,389.33	-328,657.35	-268.02
FX DEAL TRANSACTED ON 01 JUN 2009 USD / EUR EX.RATE 1.417693 WITH CITIBANK NEW	-6,706.30	1 Jun 09				0.00	-9,507.47	-9,515.23	-7.76
FX DEAL TRANSACTED ON 01 JUN 2009 USD / EUR EX.RATE 1.417693 WITH CITIBANK NEW	-72,190.45	1 Jun 09				0.00	-102,343.90	-102,427.43	-83.53
FX DEAL TRANSACTED ON 01 MAY 2009 USD / EUR EX.RATE 1.3265 WITH CITIBANK NEW	-19,736.29	1 May 09				0.00	-26,180.19	-26,334.13	-153.94

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 02 JUN 2009 EUR / USD EX.RATE 0.700182 WITH CITIBANK NEW	12,001.20	2 Jun 09				0.00	17,140.11	17,027.90	-112.21
FX DEAL TRANSACTED ON 02 JUN 2009 USD / EUR EX.RATE 1.428293 WITH CITIBANK NEW	-6,038.77	2 Jun 09				0.00	-8,625.13	-8,568.11	57.02
FX DEAL TRANSACTED ON 02 JUN 2009 USD / EUR EX.RATE 1.428293 WITH CITIBANK NEW	-54,431.50	2 Jun 09				0.00	-77,744.13	-77,230.14	513.99
FX DEAL TRANSACTED ON 02 JUN 2009 USD / EUR EX.RATE 1.432293 WITH CITIBANK NEW	-105,090.44	2 Jun 09				0.00	-150,520.30	-149,107.58	1,412.72
FX DEAL TRANSACTED ON 02 JUN 2009 USD / EUR EX.RATE 1.432293 WITH CITIBANK NEW	-88,415.24	2 Jun 09				0.00	-126,636.53	-125,447.97	1,188.56
FX DEAL TRANSACTED ON 02 JUN 2009 USD / EUR EX.RATE 1.432293 WITH CITIBANK NEW	-66,994.07	2 Jun 09				0.00	-95,955.14	-95,054.54	900.60
FX DEAL TRANSACTED ON 02 NOV 2009 USD / EUR EX.RATE 1.4748 WITH CITIBANK NEW	-3,705.33	2 Nov 09				0.00	-5,464.62	-5,438.50	26.12
FX DEAL TRANSACTED ON 03 AUG 2009 EUR / USD EX.RATE 0.6936737 WITH CITIBANK NEW	285,000.00	3 Aug 09				0.00	410,856.00	410,328.77	-527.23
FX DEAL TRANSACTED ON 03 DEC 2009 USD / EUR EX.RATE 1.5093 WITH CITIBANK NEW	-8,568.00	3 Dec 09				0.00	-12,931.68	-12,756.90	174.78
FX DEAL TRANSACTED ON 03 JUN 2009 EUR / USD EX.RATE 0.7080283 WITH CITIBANK NEW	93,816.50	3 Jun 09				0.00	132,503.89	131,418.15	-1,085.74
FX DEAL TRANSACTED ON 03 JUN 2009 EUR / USD EX.RATE 0.7080283 WITH CITIBANK NEW	59,897.68	3 Jun 09				0.00	84,597.87	83,904.67	-693.20
FX DEAL TRANSACTED ON 03 JUN 2009 USD / EUR EX.RATE 1.412373 WITH CITIBANK NEW	-157,047.39	3 Jun 09				0.00	-221,809.49	-219,991.98	1,817.51
FX DEAL TRANSACTED ON 03 JUN 2009 USD / EUR EX.RATE 1.412373 WITH CITIBANK NEW	-113,670.76	3 Jun 09				0.00	-160,545.51	-159,230.00	1,315.51
FX DEAL TRANSACTED ON 03 JUN 2009 USD / EUR EX.RATE 1.412373 WITH CITIBANK NEW	-30,876.10	3 Jun 09				0.00	-43,608.57	-43,251.24	357.33
FX DEAL TRANSACTED ON 03 JUN 2009 USD / EUR EX.RATE 1.412373 WITH CITIBANK NEW	-15,693.56	3 Jun 09				0.00	-22,165.16	-21,983.54	181.62

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 04 JUN 2009 EUR / USD EX.RATE 0.7050252 WITH CITIBANK NEW	107,591.06	4 Jun 09				0.00	152,605.98	149,105.07	-3,500.91
FX DEAL TRANSACTED ON 04 JUN 2009 USD / EUR EX.RATE 1.418389 WITH CITIBANK NEW	-144,733.36	4 Jun 09				0.00	-205,288.21	-200,578.73	4,709.48
FX DEAL TRANSACTED ON 04 JUN 2009 USD / EUR EX.RATE 1.418389 WITH CITIBANK NEW	-30,325.00	4 Jun 09				0.00	-43,012.65	-42,025.90	986.75
FX DEAL TRANSACTED ON 04 JUN 2009 USD / EUR EX.RATE 1.418389 WITH CITIBANK NEW	-173,196.60	4 Jun 09				0.00	-245,660.15	-240,024.51	5,635.64
FX DEAL TRANSACTED ON 05 JUN 2009 EUR / USD EX.RATE 0.7173663 WITH CITIBANK NEW	46,201.74	5 Jun 09				0.00	64,404.67	64,703.23	298.56
FX DEAL TRANSACTED ON 05 JUN 2009 USD / EUR EX.RATE 1.393988 WITH CITIBANK NEW	-51,325.78	5 Jun 09				0.00	-71,547.52	-71,879.19	-331.67
FX DEAL TRANSACTED ON 05 JUN 2009 USD / EUR EX.RATE 1.397487 WITH CITIBANK NEW	-86,102.84	5 Jun 09				0.00	-120,327.60	-120,582.72	-255.12
FX DEAL TRANSACTED ON 05 MAY 2009 USD / EUR EX.RATE 1.33 WITH CITIBANK NEW YORK	-14,680.95	5 May 09				0.00	-19,525.66	-19,525.66	0.00
FX DEAL TRANSACTED ON 05 MAY 2009 USD / EUR EX.RATE 1.33 WITH CITIBANK NEW YORK	-47,212.40	5 May 09				0.00	-62,792.49	-62,792.49	0.00
FX DEAL TRANSACTED ON 05 MAY 2009 USD / EUR EX.RATE 1.33 WITH CITIBANK NEW YORK	-2,541.60	5 May 09				0.00	-3,380.33	-3,380.33	0.00
FX DEAL TRANSACTED ON 05 MAY 2009 USD / EUR EX.RATE 1.33 WITH CITIBANK NEW YORK	-527.42	5 May 09				0.00	-701.47	-701.47	0.00
FX DEAL TRANSACTED ON 06 JUL 2009 USD / EUR EX.RATE 1.390692 WITH CITIBANK NEW	-1,318.35	6 Jul 09				0.00	-1,833.42	-1,846.02	-12.60
FX DEAL TRANSACTED ON 06 JUL 2009 USD / EUR EX.RATE 1.390692 WITH CITIBANK NEW	-1,048.69	6 Jul 09				0.00	-1,458.40	-1,468.43	-10.03
FX DEAL TRANSACTED ON 06 JUL 2009 USD / EUR EX.RATE 1.390692 WITH CITIBANK NEW	-4,823.96	6 Jul 09				0.00	-6,708.64	-6,754.75	-46.11
FX DEAL TRANSACTED ON 06 MAY 2009 USD / EUR EX.RATE 1.3335 WITH CITIBANK NEW	-11,175.64	6 May 09				0.00	-14,902.72	-14,991.00	-88.28

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 08 DEC 2009 USD / EUR EX.RATE 1.473503 WITH CITIBANK NEW	-18,720.00	8 Dec 09				0.00	-27,583.98	-27,583.92	0.06
FX DEAL TRANSACTED ON 08 JUN 2009 EUR / USD EX.RATE 0.7203635 WITH CITIBANK NEW	52,659.35	8 Jun 09				0.00	73,101.08	73,757.32	656.24
FX DEAL TRANSACTED ON 08 JUN 2009 USD / EUR EX.RATE 1.388188 WITH CITIBANK NEW	-165,686.44	8 Jun 09				0.00	-230,003.93	-232,068.72	-2,064.79
FX DEAL TRANSACTED ON 08 JUN 2009 USD / EUR EX.RATE 1.388188 WITH CITIBANK NEW	-9,542.40	8 Jun 09				0.00	-13,246.65	-13,365.56	-118.91
FX DEAL TRANSACTED ON 09 JAN 2009 USD / EUR EX.RATE 1.367419 WITH CITIBANK NEW	-193,064.45	9 Jan 09				0.00	-264,000.00	-249,082.09	14,917.91
FX DEAL TRANSACTED ON 09 JUN 2009 EUR / USD EX.RATE 0.710136 WITH CITIBANK NEW	26,301.38	9 Jun 09				0.00	37,037.10	37,009.99	-27.11
FX DEAL TRANSACTED ON 09 JUN 2009 USD / EUR EX.RATE 1.408181 WITH CITIBANK NEW	-87,587.69	9 Jun 09				0.00	-123,339.32	-123,249.02	90.30
FX DEAL TRANSACTED ON 09 NOV 2009 USD / EUR EX.RATE 1.5001 WITH CITIBANK NEW	-2,121.09	9 Nov 09				0.00	-3,181.85	-3,179.20	2.65
FX DEAL TRANSACTED ON 10 JUN 2009 EUR / USD EX.RATE 0.716356 WITH CITIBANK NEW	26,839.45	10 Jun 09				0.00	37,466.64	37,565.84	99.20
FX DEAL TRANSACTED ON 10 MAR 2009 USD / EUR EX.RATE 1.2809 WITH CITIBANK NEW	-500,000.00	10 Mar 09				0.00	-640,450.00	-638,674.99	1,775.01
FX DEAL TRANSACTED ON 11 AUG 2009 USD / EUR EX.RATE 1.4127 WITH CITIBANK NEW	-90,750.38	11 Aug 09				0.00	-128,203.06	-128,978.97	-775.91
FX DEAL TRANSACTED ON 11 AUG 2009 USD / EUR EX.RATE 1.4127 WITH CITIBANK NEW	-88,604.73	11 Aug 09				0.00	-125,171.90	-125,929.47	-757.57
FX DEAL TRANSACTED ON 11 AUG 2009 USD / EUR EX.RATE 1.4157 WITH CITIBANK NEW	-8,181.00	11 Aug 09				0.00	-11,581.84	-11,627.25	-45.41
FX DEAL TRANSACTED ON 11 AUG 2009 USD / EUR EX.RATE 1.4157 WITH CITIBANK NEW	-34,419.00	11 Aug 09				0.00	-48,726.98	-48,918.00	-191.02
FX DEAL TRANSACTED ON 11 JUN 2009 EUR / USD EX.RATE 0.7071216 WITH CITIBANK NEW	46,746.01	11 Jun 09				0.00	66,107.46	64,670.77	-1,436.69

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 12 JUN 2009 USD / EUR EX.RATE 1.4007 WITH CITIBANK NEW	-32,004.00	12 Jun 09				0.00	-44,828.00	-44,275.93	552.07
FX DEAL TRANSACTED ON 12 NOV 2009 USD / EUR EX.RATE 1.486 WITH CITIBANK NEW YORK	-49,499.30	12 Nov 09				0.00	-73,555.96	-73,692.08	-136.12
FX DEAL TRANSACTED ON 13 APR 2009 USD / EUR EX.RATE 1.3371 WITH CITIBANK NEW	-25,055.62	13 Apr 09				0.00	-33,501.87	-33,214.98	286.89
FX DEAL TRANSACTED ON 13 OCT 2009 USD / EUR EX.RATE 1.482 WITH CITIBANK NEW YORK	-7,691.08	13 Oct 09				0.00	-11,398.18	-11,460.86	-62.68
FX DEAL TRANSACTED ON 13 OCT 2009 USD / EUR EX.RATE 1.482 WITH CITIBANK NEW YORK	-2,081.72	13 Oct 09				0.00	-3,085.11	-3,102.08	-16.97
FX DEAL TRANSACTED ON 14 AUG 2009 USD / EUR EX.RATE 1.4215 WITH CITIBANK NEW	-258,944.17	14 Aug 09				0.00	-368,089.14	-364,373.28	3,715.86
FX DEAL TRANSACTED ON 15 JUL 2009 EUR / USD EX.RATE 0.7084672 WITH CITIBANK NEW	935.00	15 Jul 09				0.00	1,319.75	1,316.90	-2.85
FX DEAL TRANSACTED ON 15 JUN 2009 EUR / USD EX.RATE 0.7247427 WITH CITIBANK NEW	40,076.54	15 Jun 09				0.00	55,297.61	55,668.32	370.71
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	-615.83	16 Apr 09				0.00	-811.17	-803.29	7.88
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	-2,711.71	16 Apr 09				0.00	-3,571.86	-3,537.16	34.70
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	-21.00	16 Apr 09				0.00	-27.66	-27.39	0.27
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	-386.75	16 Apr 09				0.00	-509.43	-504.48	4.95
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	-26,456.76	16 Apr 09				0.00	-34,848.84	-34,510.20	338.64
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	-743.75	16 Apr 09				0.00	-979.67	-970.15	9.52
FX DEAL TRANSACTED ON 16 DEC 2009 USD / EUR EX.RATE 1.4516 WITH CITIBANK NEW	-1,402.50	16 Dec 09				0.00	-2,035.87	-2,012.31	23.56

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 16 DEC 2009 USD / EUR EX.RATE 1.4577 WITH CITIBANK NEW	-1,810.95	16 Dec 09				0.00	-2,639.82	-2,598.35	41.47
FX DEAL TRANSACTED ON 17 JUN 2009 USD / EUR EX.RATE 1.3872 WITH CITIBANK NEW	-29,835.00	17 Jun 09				0.00	-41,387.11	-41,654.14	-267.03
FX DEAL TRANSACTED ON 17 JUN 2009 USD / EUR EX.RATE 1.3973 WITH CITIBANK NEW	-34.00	17 Jun 09				0.00	-47.51	-47.47	0.04
FX DEAL TRANSACTED ON 17 JUN 2009 USD / EUR EX.RATE 1.3973 WITH CITIBANK NEW	-25.50	17 Jun 09				0.00	-35.63	-35.60	0.03
FX DEAL TRANSACTED ON 17 JUN 2009 USD / EUR EX.RATE 1.3973 WITH CITIBANK NEW	-29.75	17 Jun 09				0.00	-41.57	-41.54	0.03
FX DEAL TRANSACTED ON 18 JUN 2009 USD / EUR EX.RATE 1.3891 WITH CITIBANK NEW	-14.85	18 Jun 09				0.00	-20.63	-20.68	-0.05
FX DEAL TRANSACTED ON 18 JUN 2009 USD / EUR EX.RATE 1.3891 WITH CITIBANK NEW	-11.22	18 Jun 09				0.00	-15.59	-15.63	-0.04
FX DEAL TRANSACTED ON 18 JUN 2009 USD / EUR EX.RATE 1.389131 WITH CITIBANK NEW	-909.50	18 Jun 09				0.00	-1,263.41	-1,269.80	-6.39
FX DEAL TRANSACTED ON 21 APR 2009 USD / EUR EX.RATE 1.2928571 WITH CITIBANK NEW	-2.80	21 Apr 09				0.00	-3.62	-3.64	-0.02
FX DEAL TRANSACTED ON 21 JUL 2009 EUR / USD EX.RATE 0.7029887 WITH CITIBANK NEW	223,988.60	21 Jul 09				0.00	318,623.34	318,657.37	34.03
FX DEAL TRANSACTED ON 22 JUL 2009 USD / EUR EX.RATE 1.422997 WITH CITIBANK NEW	-6,139.43	22 Jul 09				0.00	-8,736.39	-8,722.90	13.49
FX DEAL TRANSACTED ON 22 JUN 2009 USD / EUR EX.RATE 1.3868 WITH CITIBANK NEW	-25.50	22 Jun 09				0.00	-35.36	-35.72	-0.36
FX DEAL TRANSACTED ON 22 JUN 2009 USD / EUR EX.RATE 1.3868 WITH CITIBANK NEW	-25.50	22 Jun 09				0.00	-35.36	-35.72	-0.36
FX DEAL TRANSACTED ON 23 APR 2009 USD / EUR EX.RATE 1.30974 WITH CITIBANK NEW	-39,637.00	23 Apr 09				0.00	-51,914.16	-51,712.41	201.75
FX DEAL TRANSACTED ON 23 JUN 2009 USD / EUR EX.RATE 1.407437 WITH CITIBANK NEW	-13,566.00	23 Jun 09				0.00	-19,093.29	-19,003.93	89.36

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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 24 APR 2009 USD / EUR EX.RATE 1.3268 WITH CITIBANK NEW	-37,683.48	24 Apr 09				0.00	-49,998.44	-49,470.87	527.57
FX DEAL TRANSACTED ON 24 APR 2009 USD / EUR EX.RATE 1.3268 WITH CITIBANK NEW	-8,866.00	24 Apr 09				0.00	-11,763.41	-11,639.28	124.13
FX DEAL TRANSACTED ON 24 DEC 2009 EUR / USD EX.RATE 0.6965248 WITH CITIBANK NEW	50,000.00	24 Dec 09				0.00	71,784.95	71,785.00	0.05
FX DEAL TRANSACTED ON 24 DEC 2009 USD / EUR EX.RATE 1.435661 WITH CITIBANK NEW	-50,000.00	24 Dec 09				0.00	-71,783.05	-71,735.73	47.32
FX DEAL TRANSACTED ON 24 JUN 2009 USD / EUR EX.RATE 1.400396 WITH CITIBANK NEW	-29,822.00	24 Jun 09				0.00	-41,762.61	-41,844.74	-82.13
FX DEAL TRANSACTED ON 24 JUN 2009 USD / EUR EX.RATE 1.4018 WITH CITIBANK NEW	-69.62	24 Jun 09				0.00	-97.59	-96.81	0.78
FX DEAL TRANSACTED ON 24 JUN 2009 USD / EUR EX.RATE 1.4018 WITH CITIBANK NEW	-7.14	24 Jun 09				0.00	-10.01	-9.93	0.08
FX DEAL TRANSACTED ON 25 JUN 2009 USD / EUR EX.RATE 1.398 WITH CITIBANK NEW YORK	-17,932.96	25 Jun 09				0.00	-25,070.28	-25,230.78	-160.50
FX DEAL TRANSACTED ON 26 AUG 2009 USD / EUR EX.RATE 1.424 WITH CITIBANK NEW YORK	-270,177.24	26 Aug 09				0.00	-384,732.39	-384,394.65	337.74
FX DEAL TRANSACTED ON 26 AUG 2009 USD / EUR EX.RATE 1.424 WITH CITIBANK NEW YORK	-412,653.09	26 Aug 09				0.00	-587,618.00	-587,102.16	515.84
FX DEAL TRANSACTED ON 27 NOV 2009 EUR / USD EX.RATE 0.6710531 WITH CITIBANK NEW	300,000.00	27 Nov 09				0.00	447,058.50	452,625.02	5,566.52
FX DEAL TRANSACTED ON 28 MAY 2009 EUR / USD EX.RATE 0.7170515 WITH CITIBANK NEW	20,240.48	28 May 09				0.00	28,227.37	28,649.39	422.02
FX DEAL TRANSACTED ON 29 DEC 2009 USD / EUR EX.RATE 1.4351 WITH CITIBANK NEW	-4,396.19	29 Dec 09				0.00	-6,308.97	-6,286.99	21.98
FX DEAL TRANSACTED ON 29 JUL 2009 USD / EUR EX.RATE 1.404 WITH CITIBANK NEW YORK	-481,707.78	29 Jul 09				0.00	-676,317.72	-677,401.58	-1,083.86
FX DEAL TRANSACTED ON 29 MAY 2009 EUR / USD EX.RATE 0.7080649 WITH CITIBANK NEW	4,564.89	29 May 09				0.00	6,446.99	6,462.52	15.53

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 29 MAY 2009 EUR / USD EX.RATE 0.7080649 WITH CITIBANK NEW	60,905.31	29 May 09				0.00	86,016.57	86,223.65	207.08
FX DEAL TRANSACTED ON 29 MAY 2009 USD / EUR EX.RATE 1.412088 WITH CITIBANK NEW	-280,535.74	29 May 09				0.00	-396,141.15	-401,124.01	-4,982.86
FX DEAL TRANSACTED ON 29 MAY 2009 USD / EUR EX.RATE 1.412088 WITH CITIBANK NEW	-78,338.28	29 May 09				0.00	-110,620.55	-112,011.98	-1,391.43
FX DEAL TRANSACTED ON 29 MAY 2009 USD / EUR EX.RATE 1.412808 WITH CITIBANK NEW	-8,650.94	29 May 09				0.00	-12,222.12	-12,244.97	-22.85
FX DEAL TRANSACTED ON 30 JUN 2009 EUR / USD EX.RATE 0.7130186 WITH CITIBANK NEW	58.85	30 Jun 09				0.00	82.54	82.55	0.01
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 01 JUL 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	-298,441.24	1 Jul 09				0.00	-38,508.05	-38,508.30	-0.25
FX DEAL TRANSACTED ON 01 JUL 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	-140,362.80	1 Jul 09				0.00	-18,111.10	-18,111.21	-0.11
FX DEAL TRANSACTED ON 01 JUL 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	-298,975.87	1 Jul 09				0.00	-38,577.03	-38,577.28	-0.25
FX DEAL TRANSACTED ON 01 JUL 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	-12.48	1 Jul 09				0.00	-1.61	-1.61	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	-202,479.13	1 Jul 09				0.00	-26,126.00	-26,126.17	-0.17
FX DEAL TRANSACTED ON 01 OCT 2009 USD / HKD EX.RATE 0.1290273 WITH CITIBANK NEW	-159,173.46	1 Oct 09				0.00	-20,537.72	-20,537.85	-0.13
FX DEAL TRANSACTED ON 01 OCT 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	-134,280.00	1 Oct 09				0.00	-17,326.23	-17,325.89	0.34
FX DEAL TRANSACTED ON 07 APR 2009 USD / HKD EX.RATE 0.1290289 WITH CITIBANK NEW	-26,380.00	7 Apr 09				0.00	-3,403.78	-3,403.72	0.06
FX DEAL TRANSACTED ON 07 OCT 2009 USD / HKD EX.RATE 0.1290323 WITH CITIBANK NEW	-82,900.00	7 Oct 09				0.00	-10,696.77	-10,696.71	0.06

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 08 JUN 2009 HKD / USD EX.RATE 7.7512 WITH CITIBANK NEW	2,405,354.51	8 Jun 09				0.00	310,320.27	310,320.27	0.00
FX DEAL TRANSACTED ON 10 SEP 2009 USD / HKD EX.RATE 0.1290223 WITH CITIBANK NEW	-347,760.00	10 Sep 09				0.00	-44,868.78	-44,871.39	-2.61
FX DEAL TRANSACTED ON 16 JUN 2009 USD / HKD EX.RATE 0.1290278 WITH CITIBANK NEW	-162,918.48	16 Jun 09				0.00	-21,021.02	-21,021.06	-0.04
FX DEAL TRANSACTED ON 16 NOV 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	-71,910.00	16 Nov 09				0.00	-9,278.59	-9,278.65	-0.06
FX DEAL TRANSACTED ON 20 APR 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	-3,047.44	20 Apr 09				0.00	-393.21	-393.22	-0.01
FX DEAL TRANSACTED ON 20 APR 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	-804.00	20 Apr 09				0.00	-103.74	-103.74	0.00
FX DEAL TRANSACTED ON 22 JAN 2009 USD / HKD EX.RATE 0.1288701 WITH CITIBANK NEW	-33,467.20	22 Jan 09				0.00	-4,312.92	-4,313.26	-0.34
FX DEAL TRANSACTED ON 22 JAN 2009 USD / HKD EX.RATE 0.1288701 WITH CITIBANK NEW	-92,642.80	22 Jan 09				0.00	-11,938.89	-11,939.81	-0.92
FX DEAL TRANSACTED ON 22 JUN 2009 USD / HKD EX.RATE 0.1290223 WITH CITIBANK NEW	-151,560.00	22 Jun 09				0.00	-19,554.62	-19,555.75	-1.13
FX DEAL TRANSACTED ON 27 MAY 2009 USD / HKD EX.RATE 0.1289873 WITH CITIBANK NEW	-2,672,821.90	27 May 09				0.00	-344,760.14	-344,773.48	-13.34
FX DEAL TRANSACTED ON 29 MAY 2009 HKD / USD EX.RATE 7.7522 WITH CITIBANK NEW	2,216,908.14	29 May 09				0.00	285,971.48	286,026.83	55.35
FX DEAL TRANSACTED ON 29 MAY 2009 USD / HKD EX.RATE 0.1289956 WITH CITIBANK NEW	-710,401.28	29 May 09				0.00	-91,638.67	-91,656.40	-17.73
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 JUN 2009 JPY / USD EX.RATE 96.4287 WITH CITIBANK NEW	19,060,327.00	1 Jun 09				0.00	197,662.39	199,073.86	1,411.47
FX DEAL TRANSACTED ON 01 OCT 2009 USD / JPY EX.RATE 0.011152 WITH CITIBANK NEW	-1,140,000.00	1 Oct 09				0.00	-12,713.28	-12,776.69	-63.41

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 02 DEC 2009 USD / JPY EX.RATE 0.0114299 WITH CITIBANK NEW	-1,810,000.00	2 Dec 09				0.00	-20,688.08	-20,527.36	160.72
FX DEAL TRANSACTED ON 02 DEC 2009 USD / JPY EX.RATE 0.0114299 WITH CITIBANK NEW	-1,377,000.00	2 Dec 09				0.00	-15,738.94	-15,616.67	122.27
FX DEAL TRANSACTED ON 02 DEC 2009 USD / JPY EX.RATE 0.0114299 WITH CITIBANK NEW	-263,800.00	2 Dec 09				0.00	-3,015.20	-2,991.78	23.42
FX DEAL TRANSACTED ON 02 DEC 2009 USD / JPY EX.RATE 0.0114299 WITH CITIBANK NEW	-980,000.00	2 Dec 09				0.00	-11,201.28	-11,114.26	87.02
FX DEAL TRANSACTED ON 02 DEC 2009 USD / JPY EX.RATE 0.0114299 WITH CITIBANK NEW	-837,000.00	2 Dec 09				0.00	-9,566.81	-9,492.49	74.32
FX DEAL TRANSACTED ON 02 JUN 2009 JPY / USD EX.RATE 95.6785 WITH CITIBANK NEW	23,691,257.00	2 Jun 09				0.00	247,613.17	245,874.70	-1,738.47
FX DEAL TRANSACTED ON 03 AUG 2009 JPY / USD EX.RATE 95.27 WITH CITIBANK NEW YORK	27,630,229.00	3 Aug 09				0.00	290,020.25	289,974.59	-45.66
FX DEAL TRANSACTED ON 03 DEC 2009 USD / JPY EX.RATE 0.0113352 WITH CITIBANK NEW	-1,440,000.00	3 Dec 09				0.00	-16,322.70	-16,331.16	-8.46
FX DEAL TRANSACTED ON 03 DEC 2009 USD / JPY EX.RATE 0.0113353 WITH CITIBANK NEW	-1,356,000.00	3 Dec 09				0.00	-15,370.66	-15,075.04	295.62
FX DEAL TRANSACTED ON 04 DEC 2009 USD / JPY EX.RATE 0.0110571 WITH CITIBANK NEW	-838,750.00	4 Dec 09				0.00	-9,274.10	-9,354.79	-80.69
FX DEAL TRANSACTED ON 04 JUN 2009 JPY / USD EX.RATE 96.3788 WITH CITIBANK NEW	10,947,773.00	4 Jun 09				0.00	113,591.09	110,970.28	-2,620.81
FX DEAL TRANSACTED ON 04 MAY 2009 JPY / USD EX.RATE 99.3618 WITH CITIBANK NEW	175,389,000.00	4 May 09				0.00	1,765,155.22	1,831,834.56	66,679.34
FX DEAL TRANSACTED ON 04 MAY 2009 JPY / USD EX.RATE 99.4 WITH CITIBANK NEW YORK	55,045,000.00	4 May 09				0.00	553,772.64	557,587.12	3,814.48
FX DEAL TRANSACTED ON 04 MAY 2009 USD / JPY EX.RATE 0.0100604 WITH CITIBANK NEW	-175,389,000.00	4 May 09				0.00	-1,764,476.86	-1,776,630.88	-12,154.02
FX DEAL TRANSACTED ON 04 MAY 2009 USD / JPY EX.RATE 0.0100642 WITH CITIBANK NEW	-55,045,000.00	4 May 09				0.00	-553,985.54	-574,912.53	-20,926.99

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 04 SEP 2009 USD / JPY EX.RATE 0.0107677 WITH CITIBANK NEW	-2,706,900.00	4 Sep 09				0.00	-29,147.20	-29,086.12	61.08
FX DEAL TRANSACTED ON 06 JUL 2009 USD / JPY EX.RATE 0.0105051 WITH CITIBANK NEW	-600,080.00	6 Jul 09				0.00	-6,303.91	-6,330.29	-26.38
FX DEAL TRANSACTED ON 07 JUL 2009 USD / JPY EX.RATE 0.010513 WITH CITIBANK NEW	-25,329,803.00	7 Jul 09				0.00	-266,293.13	-269,108.13	-2,815.00
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	-1,641,500.00	8 Dec 09				0.00	-18,552.15	-18,564.80	-12.65
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	-280,000.00	8 Dec 09				0.00	-3,164.55	-3,166.70	-2.15
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	-464,000.00	8 Dec 09				0.00	-5,244.11	-5,247.68	-3.57
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	-960,000.00	8 Dec 09				0.00	-10,849.87	-10,857.27	-7.40
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	-169,500.00	8 Dec 09				0.00	-1,915.68	-1,916.99	-1.31
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	-1,501,500.00	8 Dec 09				0.00	-16,969.88	-16,981.45	-11.57
FX DEAL TRANSACTED ON 08 JUN 2009 JPY / USD EX.RATE 98.499 WITH CITIBANK NEW	17,447,895.00	8 Jun 09				0.00	177,137.79	177,812.94	675.15
FX DEAL TRANSACTED ON 09 JUN 2009 JPY / USD EX.RATE 97.579 WITH CITIBANK NEW	11,460,158.00	9 Jun 09				0.00	117,444.92	117,041.90	-403.02
FX DEAL TRANSACTED ON 10 DEC 2009 USD / JPY EX.RATE 0.0113327 WITH CITIBANK NEW	-2,628,234.00	10 Dec 09				0.00	-29,785.06	-29,336.24	448.82
FX DEAL TRANSACTED ON 10 JUN 2009 JPY / USD EX.RATE 98.2172 WITH CITIBANK NEW	1,093,007.00	10 Jun 09				0.00	11,128.47	11,123.06	-5.41
FX DEAL TRANSACTED ON 11 JUN 2009 JPY / USD EX.RATE 97.8691 WITH CITIBANK NEW	11,077,429.00	11 Jun 09				0.00	113,186.17	113,040.76	-145.41
FX DEAL TRANSACTED ON 12 JUN 2009 JPY / USD EX.RATE 98.2088 WITH CITIBANK NEW	17,175,270.00	12 Jun 09				0.00	174,885.24	177,641.52	2,756.28

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 14 JUL 2009 USD / JPY EX.RATE 0.0107377 WITH CITIBANK NEW	-45,250,023.00	14 Jul 09				0.00	-485,880.20	-482,024.21	3,855.99
FX DEAL TRANSACTED ON 14 JUL 2009 USD / JPY EX.RATE 0.0107377 WITH CITIBANK NEW	-28,187,746.00	14 Jul 09				0.00	-302,670.95	-300,268.93	2,402.02
FX DEAL TRANSACTED ON 14 JUL 2009 USD / JPY EX.RATE 0.0107377 WITH CITIBANK NEW	-36,966,004.00	14 Jul 09				0.00	-396,929.07	-393,779.00	3,150.07
FX DEAL TRANSACTED ON 15 DEC 2009 USD / JPY EX.RATE 0.0111259 WITH CITIBANK NEW	-2,816,000.00	15 Dec 09				0.00	-31,330.42	-31,391.78	-61.36
FX DEAL TRANSACTED ON 15 DEC 2009 USD / JPY EX.RATE 0.0111259 WITH CITIBANK NEW	-2,900,000.00	15 Dec 09				0.00	-32,264.99	-32,328.19	-63.20
FX DEAL TRANSACTED ON 15 DEC 2009 USD / JPY EX.RATE 0.0111259 WITH CITIBANK NEW	-1,614,600.00	15 Dec 09				0.00	-17,963.81	-17,999.00	-35.19
FX DEAL TRANSACTED ON 15 JUN 2009 JPY / USD EX.RATE 97.9689 WITH CITIBANK NEW	22,151,162.00	15 Jun 09				0.00	226,104.02	231,512.98	5,408.96
FX DEAL TRANSACTED ON 16 JUN 2009 JPY / USD EX.RATE 96.3189 WITH CITIBANK NEW	17,680,996.00	16 Jun 09				0.00	183,567.25	183,555.63	-11.62
FX DEAL TRANSACTED ON 16 NOV 2009 USD / JPY EX.RATE 0.0112423 WITH CITIBANK NEW	-2,158,800.00	16 Nov 09				0.00	-24,269.81	-24,143.60	126.21
FX DEAL TRANSACTED ON 16 NOV 2009 USD / JPY EX.RATE 0.011246 WITH CITIBANK NEW	-553,000.00	16 Nov 09				0.00	-6,219.06	-6,191.92	27.14
FX DEAL TRANSACTED ON 17 JUN 2009 JPY / USD EX.RATE 95.5974 WITH CITIBANK NEW	11,106,888.00	17 Jun 09				0.00	116,184.00	114,829.55	-1,354.45
FX DEAL TRANSACTED ON 21 SEP 2009 USD / JPY EX.RATE 0.0108777 WITH CITIBANK NEW	-2,185,000.00	21 Sep 09				0.00	-23,767.77	-23,909.83	-142.06
FX DEAL TRANSACTED ON 23 JUN 2009 USD / JPY EX.RATE 0.0105307 WITH CITIBANK NEW	-17,755,675.00	23 Jun 09				0.00	-186,980.57	-186,206.02	774.55
FX DEAL TRANSACTED ON 24 JUL 2009 USD / JPY EX.RATE 0.0105485 WITH CITIBANK NEW	-29,424,507.00	24 Jul 09				0.00	-310,385.09	-308,708.04	1,677.05
FX DEAL TRANSACTED ON 27 AUG 2009 USD / JPY EX.RATE 0.0106882 WITH CITIBANK NEW	-228,000.00	27 Aug 09				0.00	-2,436.92	-2,437.72	-0.80

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 27 JUL 2009 USD / JPY EX.RATE 0.0104888 WITH CITIBANK NEW	-70,875,170.00	27 Jul 09				0.00	-743,393.85	-749,763.78	-6,369.93
FX DEAL TRANSACTED ON 27 MAY 2009 JPY / USD EX.RATE 95.0768 WITH CITIBANK NEW	4,807,757.00	27 May 09				0.00	50,567.09	50,366.74	-200.35
FX DEAL TRANSACTED ON 27 MAY 2009 USD / JPY EX.RATE 0.0105178 WITH CITIBANK NEW	-2,567,944.00	27 May 09				0.00	-27,009.15	-26,902.14	107.01
FX DEAL TRANSACTED ON 27 NOV 2009 USD / JPY EX.RATE 0.0115207 WITH CITIBANK NEW	-228,000.00	27 Nov 09				0.00	-2,626.73	-2,646.70	-19.97
FX DEAL TRANSACTED ON 28 MAY 2009 JPY / USD EX.RATE 96.6594 WITH CITIBANK NEW	6,263,110.00	28 May 09				0.00	64,795.66	64,818.73	23.07
FX DEAL TRANSACTED ON 28 MAY 2009 USD / JPY EX.RATE 0.0103456 WITH CITIBANK NEW	-12,848,537.00	28 May 09				0.00	-132,925.89	-132,973.22	-47.33
FX DEAL TRANSACTED ON 30 NOV 2009 USD / JPY EX.RATE 0.0115647 WITH CITIBANK NEW	-1,286,000.00	30 Nov 09				0.00	-14,872.16	-14,928.32	-56.16
FX DEAL TRANSACTED ON 30 NOV 2009 USD / JPY EX.RATE 0.0115848 WITH CITIBANK NEW	-1,319,344.00	30 Nov 09				0.00	-15,284.34	-15,219.98	64.36
FX DEAL TRANSACTED ON 30 OCT 2009 USD / JPY EX.RATE 0.0110669 WITH CITIBANK NEW	-81,323,550.00	30 Oct 09				0.00	-900,000.00	-897,710.01	2,289.99
FX DEAL TRANSACTED ON 31 AUG 2009 USD / JPY EX.RATE 0.0107392 WITH CITIBANK NEW	-153,766,058.00	31 Aug 09				0.00	-1,651,321.00	-1,668,378.00	-17,057.00
FX DEAL TRANSACTED ON 31 MAR 2009 USD / JPY EX.RATE 0.0100949 WITH CITIBANK NEW	-704,000.00	31 Mar 09				0.00	-7,106.80	-7,123.70	-16.90
Mexican peso - MXN									
FX DEAL TRANSACTED ON 29 JUL 2009 MXN / USD EX.RATE 13.487775 WITH CITIBANK NEW	92,348.39	29 Jul 09				0.00	6,846.82	7,135.97	289.15
FX DEAL TRANSACTED ON 29 JUL 2009 USD / MXN EX.RATE 0.075358 WITH CITIBANK NEW	-92,348.39	29 Jul 09				0.00	-6,959.19	-6,987.36	-28.17
FX DEAL TRANSACTED ON 30 MAR 2009 MXN / USD EX.RATE 14.488 WITH CITIBANK NEW	239,064.00	30 Mar 09				0.00	16,500.83	18,203.65	1,702.82

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5% Report - Part B

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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 30 MAR 2009 USD / MXN EX.RATE 0.0670916 WITH CITIBANK NEW	-239,064.00	30 Mar 09				0.00	-16,039.18	-18,473.02	-2,433.84
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 07 JUL 2009 SGD / USD EX.RATE 1.4573 WITH CITIBANK NEW	1,311,570.00	7 Jul 09				0.00	900,000.00	945,343.81	45,343.81
FX DEAL TRANSACTED ON 12 NOV 2009 SGD / USD EX.RATE 1.38666 WITH CITIBANK NEW	393,000.00	12 Nov 09				0.00	283,414.82	279,533.83	-3,880.99
FX DEAL TRANSACTED ON 12 NOV 2009 USD / SGD EX.RATE 0.7219174 WITH CITIBANK NEW	-393,000.00	12 Nov 09				0.00	-283,713.54	-283,263.66	449.88
FX DEAL TRANSACTED ON 15 JUN 2009 USD / SGD EX.RATE 0.6842754 WITH CITIBANK NEW	-7,616.00	15 Jun 09				0.00	-5,211.44	-5,218.05	-6.61
FX DEAL TRANSACTED ON 31 AUG 2009 USD / SGD EX.RATE 0.6935775 WITH CITIBANK NEW	-11,160.00	31 Aug 09				0.00	-7,740.32	-7,739.79	0.53
South African rand - ZAR									
FX DEAL TRANSACTED ON 02 SEP 2009 USD / ZAR EX.RATE 0.1273567 WITH CITIBANK NEW	-19,647.20	2 Sep 09				0.00	-2,502.20	-2,503.26	-1.06
FX DEAL TRANSACTED ON 02 SEP 2009 USD / ZAR EX.RATE 0.1273567 WITH CITIBANK NEW	-75,552.80	2 Sep 09				0.00	-9,622.15	-9,626.22	-4.07
FX DEAL TRANSACTED ON 22 SEP 2009 USD / ZAR EX.RATE 0.1351603 WITH CITIBANK NEW	-69,200.00	22 Sep 09				0.00	-9,353.10	-9,371.61	-18.51
South Korean won - KRW									
FX DEAL TRANSACTED ON 05 NOV 2009 KRW / USD EX.RATE 1179.8 WITH CITIBANK NEW	134,401,000.00	5 Nov 09				0.00	113,918.46	115,284.03	1,365.57
FX DEAL TRANSACTED ON 05 NOV 2009 KRW / USD EX.RATE 1180.8 WITH CITIBANK NEW	134,742,000.00	5 Nov 09				0.00	114,110.77	115,576.52	1,465.75

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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 NOV 2009 USD / KRW EX.RATE 0.0008475 WITH CITIBANK NEW	-134,742,000.00	5 Nov 09				0.00	-114,188.14	-116,735.54	-2,547.40
FX DEAL TRANSACTED ON 05 NOV 2009 USD / KRW EX.RATE 0.0008482 WITH CITIBANK NEW	-134,401,000.00	5 Nov 09				0.00	-113,995.76	-116,440.11	-2,444.35
FX DEAL TRANSACTED ON 10 NOV 2009 KRW / USD EX.RATE 1167.75 WITH CITIBANK NEW	74,452,369.00	10 Nov 09				0.00	63,757.11	63,147.76	-609.35
FX DEAL TRANSACTED ON 10 NOV 2009 USD / KRW EX.RATE 0.0008624 WITH CITIBANK NEW	-74,452,369.00	10 Nov 09				0.00	-64,210.75	-64,502.81	-292.06
FX DEAL TRANSACTED ON 16 NOV 2009 KRW / USD EX.RATE 1155.1 WITH CITIBANK NEW	343,595,369.00	16 Nov 09				0.00	297,459.41	297,678.47	219.06
Swedish krona - SEK									
FX DEAL TRANSACTED ON 30 APR 2009 USD / SEK EX.RATE 0.1246093 WITH CITIBANK NEW	-13,044.50	30 Apr 09				0.00	-1,625.47	-1,618.57	6.90
FX DEAL TRANSACTED ON 30 APR 2009 USD / SEK EX.RATE 0.1246093 WITH CITIBANK NEW	-5,103.00	30 Apr 09				0.00	-635.88	-633.18	2.70
Swiss franc - CHF									
FX DEAL TRANSACTED ON 02 JUN 2009 USD / CHF EX.RATE 0.9427834 WITH CITIBANK NEW	-28,041.92	2 Jun 09				0.00	-26,437.46	-26,240.51	196.95
FX DEAL TRANSACTED ON 03 JUN 2009 USD / CHF EX.RATE 0.9358293 WITH CITIBANK NEW	-28,077.82	3 Jun 09				0.00	-26,276.05	-25,915.20	360.85
FX DEAL TRANSACTED ON 03 JUN 2009 USD / CHF EX.RATE 0.9358293 WITH CITIBANK NEW	-7,050.76	3 Jun 09				0.00	-6,598.31	-6,507.69	90.62
FX DEAL TRANSACTED ON 04 JUN 2009 USD / CHF EX.RATE 0.9354616 WITH CITIBANK NEW	-49,892.55	4 Jun 09				0.00	-46,672.56	-45,597.29	1,075.27
FX DEAL TRANSACTED ON 04 JUN 2009 USD / CHF EX.RATE 0.9354616 WITH CITIBANK NEW	-64,330.80	4 Jun 09				0.00	-60,178.99	-58,792.54	1,386.45
FX DEAL TRANSACTED ON 05 JUN 2009 USD / CHF EX.RATE 0.9204798 WITH CITIBANK NEW	-80,759.44	5 Jun 09				0.00	-74,337.43	-74,549.47	-212.04

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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 JUN 2009 USD / CHF EX.RATE 0.9204798 WITH CITIBANK NEW	-48,907.82	5 Jun 09				0.00	-45,018.66	-45,147.07	-128.41
FX DEAL TRANSACTED ON 08 JUN 2009 USD / CHF EX.RATE 0.9153393 WITH CITIBANK NEW	-99,504.05	8 Jun 09				0.00	-91,079.97	-92,056.67	-976.70
FX DEAL TRANSACTED ON 09 JUN 2009 USD / CHF EX.RATE 0.9279959 WITH CITIBANK NEW	-35,246.19	9 Jun 09				0.00	-32,708.32	-32,819.21	-110.89
FX DEAL TRANSACTED ON 10 JUN 2009 USD / CHF EX.RATE 0.9234651 WITH CITIBANK NEW	-77,659.14	10 Jun 09				0.00	-71,715.50	-71,909.94	-194.44
FX DEAL TRANSACTED ON 11 JUN 2009 USD / CHF EX.RATE 0.9355508 WITH CITIBANK NEW	-20,026.27	11 Jun 09				0.00	-18,735.59	-18,357.57	378.02
FX DEAL TRANSACTED ON 11 JUN 2009 USD / CHF EX.RATE 0.9355508 WITH CITIBANK NEW	-43,134.91	11 Jun 09				0.00	-40,354.90	-39,540.66	814.24
FX DEAL TRANSACTED ON 12 JUN 2009 USD / CHF EX.RATE 0.9261043 WITH CITIBANK NEW	-146,691.39	12 Jun 09				0.00	-135,851.53	-135,205.67	645.86
FX DEAL TRANSACTED ON 15 JUN 2009 CHF / USD EX.RATE 1.092989 WITH CITIBANK NEW	352,860.93	15 Jun 09				0.00	322,840.33	324,932.94	2,092.61
FX DEAL TRANSACTED ON 15 JUN 2009 CHF / USD EX.RATE 1.092989 WITH CITIBANK NEW	194,857.71	15 Jun 09				0.00	178,279.66	179,435.25	1,155.59
FX DEAL TRANSACTED ON 15 JUN 2009 USD / CHF EX.RATE 0.9149223 WITH CITIBANK NEW	-39,886.39	15 Jun 09				0.00	-36,492.95	-36,729.49	-236.54
FX DEAL TRANSACTED ON 16 JUN 2009 USD / CHF EX.RATE 0.9184499 WITH CITIBANK NEW	-114,759.61	16 Jun 09				0.00	-105,400.95	-106,087.00	-686.05
FX DEAL TRANSACTED ON 16 JUN 2009 USD / CHF EX.RATE 0.9184499 WITH CITIBANK NEW	-57,512.97	16 Jun 09				0.00	-52,822.78	-53,166.60	-343.82
FX DEAL TRANSACTED ON 17 JUN 2009 USD / CHF EX.RATE 0.928014 WITH CITIBANK NEW	-56,509.17	17 Jun 09				0.00	-52,441.30	-52,108.60	332.70
FX DEAL TRANSACTED ON 17 JUN 2009 USD / CHF EX.RATE 0.928014 WITH CITIBANK NEW	-113,165.74	17 Jun 09				0.00	-105,019.39	-104,353.12	666.27
FX DEAL TRANSACTED ON 19 JUN 2009 USD / CHF EX.RATE 0.9270521 WITH CITIBANK NEW	-8,281.82	19 Jun 09				0.00	-7,677.68	-7,720.54	-42.86

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 28 JUL 2009 USD / CHF EX.RATE 0.929973 WITH CITIBANK NEW	-28,224.00	28 Jul 09				0.00	-26,247.56	-26,026.10	221.46
FX DEAL TRANSACTED ON 29 MAY 2009 CHF / USD EX.RATE 1.0682 WITH CITIBANK NEW	299,554.15	29 May 09				0.00	280,428.90	276,175.86	-4,253.04
FX DEAL TRANSACTED ON 30 APR 2009 USD / CHF EX.RATE 0.8772599 WITH CITIBANK NEW	-71,813.56	30 Apr 09				0.00	-62,999.16	-63,157.79	-158.63
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	13,418.60	1 Jul 09				0.00	13,418.60	13,418.60	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	8,277.73	1 Jul 09				0.00	8,277.73	8,277.73	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	1,955.47	1 Jul 09				0.00	1,955.47	1,955.47	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	217.76	1 Jul 09				0.00	217.76	217.76	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	2,264.31	1 Jul 09				0.00	2,264.31	2,264.31	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	19,960.29	1 Jul 09				0.00	19,960.29	19,960.29	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	19,960.29	1 Jul 09				0.00	19,960.29	19,960.29	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	2,725.14	1 Jul 09				0.00	2,725.14	2,725.14	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / EUR EX.RATE 1.4166 WITH CITIBANK NEW	2,725.14	1 Jul 09				0.00	2,725.14	2,725.14	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	38,508.05	1 Jul 09				0.00	38,508.05	38,508.05	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	18,111.10	1 Jul 09				0.00	18,111.10	18,111.10	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 01 JUL 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	38,577.03	1 Jul 09				0.00	38,577.03	38,577.03	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	1.61	1 Jul 09				0.00	1.61	1.61	0.00
FX DEAL TRANSACTED ON 01 JUL 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	26,126.00	1 Jul 09				0.00	26,126.00	26,126.00	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 EUR / USD EX.RATE 0.7053678 WITH CITIBANK NEW	-8,509.32	1 Jun 09				0.00	-8,509.32	-8,509.32	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 JPY / USD EX.RATE 96.4287 WITH CITIBANK NEW	-197,662.39	1 Jun 09				0.00	-197,662.39	-197,662.39	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 USD / EUR EX.RATE 1.417693 WITH CITIBANK NEW	328,389.33	1 Jun 09				0.00	328,389.33	328,389.33	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 USD / EUR EX.RATE 1.417693 WITH CITIBANK NEW	9,507.47	1 Jun 09				0.00	9,507.47	9,507.47	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 USD / EUR EX.RATE 1.417693 WITH CITIBANK NEW	102,343.90	1 Jun 09				0.00	102,343.90	102,343.90	0.00
FX DEAL TRANSACTED ON 01 MAY 2009 USD / EUR EX.RATE 1.3265 WITH CITIBANK NEW	26,180.19	1 May 09				0.00	26,180.19	26,180.19	0.00
FX DEAL TRANSACTED ON 01 OCT 2009 USD / BRL EX.RATE 0.5623981 WITH CITIBANK NEW	67,423.37	1 Oct 09				0.00	67,423.37	67,423.37	0.00
FX DEAL TRANSACTED ON 01 OCT 2009 USD / HKD EX.RATE 0.1290273 WITH CITIBANK NEW	20,537.72	1 Oct 09				0.00	20,537.72	20,537.72	0.00
FX DEAL TRANSACTED ON 01 OCT 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	17,326.23	1 Oct 09				0.00	17,326.23	17,326.23	0.00
FX DEAL TRANSACTED ON 01 OCT 2009 USD / JPY EX.RATE 0.011152 WITH CITIBANK NEW	12,713.28	1 Oct 09				0.00	12,713.28	12,713.28	0.00
FX DEAL TRANSACTED ON 02 DEC 2009 USD / JPY EX.RATE 0.0114299 WITH CITIBANK NEW	20,688.08	2 Dec 09				0.00	20,688.08	20,688.08	0.00
FX DEAL TRANSACTED ON 02 DEC 2009 USD / JPY EX.RATE 0.0114299 WITH CITIBANK NEW	15,738.94	2 Dec 09				0.00	15,738.94	15,738.94	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 02 DEC 2009 USD / JPY EX.RATE 0.0114299 WITH CITIBANK NEW	3,015.20	2 Dec 09				0.00	3,015.20	3,015.20	0.00
FX DEAL TRANSACTED ON 02 DEC 2009 USD / JPY EX.RATE 0.0114299 WITH CITIBANK NEW	11,201.28	2 Dec 09				0.00	11,201.28	11,201.28	0.00
FX DEAL TRANSACTED ON 02 DEC 2009 USD / JPY EX.RATE 0.0114299 WITH CITIBANK NEW	9,566.81	2 Dec 09				0.00	9,566.81	9,566.81	0.00
FX DEAL TRANSACTED ON 02 JUL 2009 CAD / USD EX.RATE 1.161205 WITH CITIBANK NEW	-106.03	2 Jul 09				0.00	-106.03	-106.03	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 EUR / USD EX.RATE 0.700182 WITH CITIBANK NEW	-17,140.11	2 Jun 09				0.00	-17,140.11	-17,140.11	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 JPY / USD EX.RATE 95.6785 WITH CITIBANK NEW	-247,613.17	2 Jun 09				0.00	-247,613.17	-247,613.17	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 USD / CHF EX.RATE 0.9427834 WITH CITIBANK NEW	26,437.46	2 Jun 09				0.00	26,437.46	26,437.46	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 USD / EUR EX.RATE 1.428293 WITH CITIBANK NEW	8,625.13	2 Jun 09				0.00	8,625.13	8,625.13	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 USD / EUR EX.RATE 1.428293 WITH CITIBANK NEW	77,744.13	2 Jun 09				0.00	77,744.13	77,744.13	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 USD / EUR EX.RATE 1.432293 WITH CITIBANK NEW	150,520.30	2 Jun 09				0.00	150,520.30	150,520.30	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 USD / EUR EX.RATE 1.432293 WITH CITIBANK NEW	126,636.53	2 Jun 09				0.00	126,636.53	126,636.53	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 USD / EUR EX.RATE 1.432293 WITH CITIBANK NEW	95,955.14	2 Jun 09				0.00	95,955.14	95,955.14	0.00
FX DEAL TRANSACTED ON 02 NOV 2009 USD / EUR EX.RATE 1.4748 WITH CITIBANK NEW	5,464.62	2 Nov 09				0.00	5,464.62	5,464.62	0.00
FX DEAL TRANSACTED ON 02 OCT 2009 USD / CAD EX.RATE 0.9211487 WITH CITIBANK NEW	3,050.08	2 Oct 09				0.00	3,050.08	3,050.08	0.00
FX DEAL TRANSACTED ON 02 OCT 2009 USD / CAD EX.RATE 0.9211487 WITH CITIBANK NEW	15,626.04	2 Oct 09				0.00	15,626.04	15,626.04	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 02 OCT 2009 USD / CAD EX.RATE 0.9211487 WITH CITIBANK NEW	7,127.65	2 Oct 09				0.00	7,127.65	7,127.65	0.00
FX DEAL TRANSACTED ON 02 SEP 2009 USD / ZAR EX.RATE 0.1273567 WITH CITIBANK NEW	2,502.20	2 Sep 09				0.00	2,502.20	2,502.20	0.00
FX DEAL TRANSACTED ON 02 SEP 2009 USD / ZAR EX.RATE 0.1273567 WITH CITIBANK NEW	9,622.15	2 Sep 09				0.00	9,622.15	9,622.15	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 BRL / USD EX.RATE 1.8726 WITH CITIBANK NEW	-64,020.88	3 Aug 09				0.00	-64,020.88	-64,020.88	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 CAD / USD EX.RATE 1.0647 WITH CITIBANK NEW	-38,508.50	3 Aug 09				0.00	-38,508.50	-38,508.50	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 EUR / USD EX.RATE 0.6936737 WITH CITIBANK NEW	-410,856.00	3 Aug 09				0.00	-410,856.00	-410,856.00	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 JPY / USD EX.RATE 95.27 WITH CITIBANK NEW YORK	-290,020.25	3 Aug 09				0.00	-290,020.25	-290,020.25	0.00
FX DEAL TRANSACTED ON 03 AUG 2009 USD / GBP EX.RATE 1.695 WITH CITIBANK NEW YORK	861,060.00	3 Aug 09				0.00	861,060.00	861,060.00	0.00
FX DEAL TRANSACTED ON 03 DEC 2009 USD / EUR EX.RATE 1.5093 WITH CITIBANK NEW	12,931.68	3 Dec 09				0.00	12,931.68	12,931.68	0.00
FX DEAL TRANSACTED ON 03 DEC 2009 USD / JPY EX.RATE 0.0113352 WITH CITIBANK NEW	16,322.70	3 Dec 09				0.00	16,322.70	16,322.70	0.00
FX DEAL TRANSACTED ON 03 DEC 2009 USD / JPY EX.RATE 0.0113353 WITH CITIBANK NEW	15,370.66	3 Dec 09				0.00	15,370.66	15,370.66	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 EUR / USD EX.RATE 0.7080283 WITH CITIBANK NEW	-132,503.89	3 Jun 09				0.00	-132,503.89	-132,503.89	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 EUR / USD EX.RATE 0.7080283 WITH CITIBANK NEW	-84,597.87	3 Jun 09				0.00	-84,597.87	-84,597.87	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 GBP / USD EX.RATE 0.6149339 WITH CITIBANK NEW	-64,834.61	3 Jun 09				0.00	-64,834.61	-64,834.61	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 USD / CHF EX.RATE 0.9358293 WITH CITIBANK NEW	26,276.05	3 Jun 09				0.00	26,276.05	26,276.05	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 03 JUN 2009 USD / CHF EX.RATE 0.9358293 WITH CITIBANK NEW	6,598.31	3 Jun 09				0.00	6,598.31	6,598.31	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 USD / EUR EX.RATE 1.412373 WITH CITIBANK NEW	221,809.49	3 Jun 09				0.00	221,809.49	221,809.49	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 USD / EUR EX.RATE 1.412373 WITH CITIBANK NEW	160,545.51	3 Jun 09				0.00	160,545.51	160,545.51	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 USD / EUR EX.RATE 1.412373 WITH CITIBANK NEW	43,608.57	3 Jun 09				0.00	43,608.57	43,608.57	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 USD / EUR EX.RATE 1.412373 WITH CITIBANK NEW	22,165.16	3 Jun 09				0.00	22,165.16	22,165.16	0.00
FX DEAL TRANSACTED ON 04 AUG 2009 USD / GBP EX.RATE 1.6924 WITH CITIBANK NEW	65,768.22	4 Aug 09				0.00	65,768.22	65,768.22	0.00
FX DEAL TRANSACTED ON 04 DEC 2009 USD / JPY EX.RATE 0.0110571 WITH CITIBANK NEW	9,274.10	4 Dec 09				0.00	9,274.10	9,274.10	0.00
FX DEAL TRANSACTED ON 04 JUN 2009 EUR / USD EX.RATE 0.7050252 WITH CITIBANK NEW	-152,605.98	4 Jun 09				0.00	-152,605.98	-152,605.98	0.00
FX DEAL TRANSACTED ON 04 JUN 2009 GBP / USD EX.RATE 0.6177064 WITH CITIBANK NEW	-68,142.81	4 Jun 09				0.00	-68,142.81	-68,142.81	0.00
FX DEAL TRANSACTED ON 04 JUN 2009 JPY / USD EX.RATE 96.3788 WITH CITIBANK NEW	-113,591.09	4 Jun 09				0.00	-113,591.09	-113,591.09	0.00
FX DEAL TRANSACTED ON 04 JUN 2009 USD / CHF EX.RATE 0.9354616 WITH CITIBANK NEW	46,672.56	4 Jun 09				0.00	46,672.56	46,672.56	0.00
FX DEAL TRANSACTED ON 04 JUN 2009 USD / CHF EX.RATE 0.9354616 WITH CITIBANK NEW	60,178.99	4 Jun 09				0.00	60,178.99	60,178.99	0.00
FX DEAL TRANSACTED ON 04 JUN 2009 USD / EUR EX.RATE 1.418389 WITH CITIBANK NEW	205,288.21	4 Jun 09				0.00	205,288.21	205,288.21	0.00
FX DEAL TRANSACTED ON 04 JUN 2009 USD / EUR EX.RATE 1.418389 WITH CITIBANK NEW	43,012.65	4 Jun 09				0.00	43,012.65	43,012.65	0.00
FX DEAL TRANSACTED ON 04 JUN 2009 USD / EUR EX.RATE 1.418389 WITH CITIBANK NEW	245,660.15	4 Jun 09				0.00	245,660.15	245,660.15	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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 04 MAY 2009 JPY / USD EX.RATE 99.3618 WITH CITIBANK NEW	-1,765,155.22	4 May 09				0.00	-1,765,155.22	-1,765,155.22	0.00
FX DEAL TRANSACTED ON 04 MAY 2009 JPY / USD EX.RATE 99.4 WITH CITIBANK NEW YORK	-553,772.64	4 May 09				0.00	-553,772.64	-553,772.64	0.00
FX DEAL TRANSACTED ON 04 MAY 2009 USD / JPY EX.RATE 0.0100604 WITH CITIBANK NEW	1,764,476.86	4 May 09				0.00	1,764,476.86	1,764,476.86	0.00
FX DEAL TRANSACTED ON 04 MAY 2009 USD / JPY EX.RATE 0.0100642 WITH CITIBANK NEW	553,985.54	4 May 09				0.00	553,985.54	553,985.54	0.00
FX DEAL TRANSACTED ON 04 SEP 2009 USD / JPY EX.RATE 0.0107677 WITH CITIBANK NEW	29,147.20	4 Sep 09				0.00	29,147.20	29,147.20	0.00
FX DEAL TRANSACTED ON 05 JUN 2009 AUD / USD EX.RATE 1.2494674 WITH CITIBANK NEW	-792,587.42	5 Jun 09				0.00	-792,587.42	-792,587.42	0.00
FX DEAL TRANSACTED ON 05 JUN 2009 EUR / USD EX.RATE 0.7173663 WITH CITIBANK NEW	-64,404.67	5 Jun 09				0.00	-64,404.67	-64,404.67	0.00
FX DEAL TRANSACTED ON 05 JUN 2009 GBP / USD EX.RATE 0.6267643 WITH CITIBANK NEW	-59,618.40	5 Jun 09				0.00	-59,618.40	-59,618.40	0.00
FX DEAL TRANSACTED ON 05 JUN 2009 USD / CHF EX.RATE 0.9204798 WITH CITIBANK NEW	74,337.43	5 Jun 09				0.00	74,337.43	74,337.43	0.00
FX DEAL TRANSACTED ON 05 JUN 2009 USD / CHF EX.RATE 0.9204798 WITH CITIBANK NEW	45,018.66	5 Jun 09				0.00	45,018.66	45,018.66	0.00
FX DEAL TRANSACTED ON 05 JUN 2009 USD / EUR EX.RATE 1.393988 WITH CITIBANK NEW	71,547.52	5 Jun 09				0.00	71,547.52	71,547.52	0.00
FX DEAL TRANSACTED ON 05 JUN 2009 USD / EUR EX.RATE 1.397487 WITH CITIBANK NEW	120,327.60	5 Jun 09				0.00	120,327.60	120,327.60	0.00
FX DEAL TRANSACTED ON 05 MAY 2009 USD / EUR EX.RATE 1.33 WITH CITIBANK NEW YORK	19,525.66	5 May 09				0.00	19,525.66	19,525.66	0.00
FX DEAL TRANSACTED ON 05 MAY 2009 USD / EUR EX.RATE 1.33 WITH CITIBANK NEW YORK	62,792.49	5 May 09				0.00	62,792.49	62,792.49	0.00
FX DEAL TRANSACTED ON 05 MAY 2009 USD / EUR EX.RATE 1.33 WITH CITIBANK NEW YORK	3,380.33	5 May 09				0.00	3,380.33	3,380.33	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 05 MAY 2009 USD / EUR EX.RATE 1.33 WITH CITIBANK NEW YORK	701.47	5 May 09				0.00	701.47	701.47	0.00
FX DEAL TRANSACTED ON 05 NOV 2009 KRW / USD EX.RATE 1179.8 WITH CITIBANK NEW	-113,918.46	5 Nov 09				0.00	-113,918.46	-113,918.46	0.00
FX DEAL TRANSACTED ON 05 NOV 2009 KRW / USD EX.RATE 1180.8 WITH CITIBANK NEW	-114,110.77	5 Nov 09				0.00	-114,110.77	-114,110.77	0.00
FX DEAL TRANSACTED ON 05 NOV 2009 USD / KRW EX.RATE 0.0008475 WITH CITIBANK NEW	114,188.14	5 Nov 09				0.00	114,188.14	114,188.14	0.00
FX DEAL TRANSACTED ON 05 NOV 2009 USD / KRW EX.RATE 0.0008482 WITH CITIBANK NEW	113,995.76	5 Nov 09				0.00	113,995.76	113,995.76	0.00
FX DEAL TRANSACTED ON 06 APR 2009 GBP / USD EX.RATE 0.6793478 WITH CITIBANK NEW	-1,763,456.00	6 Apr 09				0.00	-1,763,456.00	-1,763,456.00	0.00
FX DEAL TRANSACTED ON 06 APR 2009 GBP / USD EX.RATE 0.6793478 WITH CITIBANK NEW	-3,759,488.00	6 Apr 09				0.00	-3,759,488.00	-3,759,488.00	0.00
FX DEAL TRANSACTED ON 06 APR 2009 USD / GBP EX.RATE 1.472125 WITH CITIBANK NEW	1,763,605.75	6 Apr 09				0.00	1,763,605.75	1,763,605.75	0.00
FX DEAL TRANSACTED ON 06 APR 2009 USD / GBP EX.RATE 1.472125 WITH CITIBANK NEW	3,759,807.25	6 Apr 09				0.00	3,759,807.25	3,759,807.25	0.00
FX DEAL TRANSACTED ON 06 JAN 2009 USD / GBP EX.RATE 1.4933 WITH CITIBANK NEW	7,893.40	6 Jan 09				0.00	7,893.40	7,893.40	0.00
FX DEAL TRANSACTED ON 06 JUL 2009 USD / CAD EX.RATE 0.8580009 WITH CITIBANK NEW	1,637.57	6 Jul 09				0.00	1,637.57	1,637.57	0.00
FX DEAL TRANSACTED ON 06 JUL 2009 USD / CAD EX.RATE 0.8580009 WITH CITIBANK NEW	2,840.99	6 Jul 09				0.00	2,840.99	2,840.99	0.00
FX DEAL TRANSACTED ON 06 JUL 2009 USD / EUR EX.RATE 1.390692 WITH CITIBANK NEW	1,833.42	6 Jul 09				0.00	1,833.42	1,833.42	0.00
FX DEAL TRANSACTED ON 06 JUL 2009 USD / EUR EX.RATE 1.390692 WITH CITIBANK NEW	1,458.40	6 Jul 09				0.00	1,458.40	1,458.40	0.00
FX DEAL TRANSACTED ON 06 JUL 2009 USD / EUR EX.RATE 1.390692 WITH CITIBANK NEW	6,708.64	6 Jul 09				0.00	6,708.64	6,708.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 06 JUL 2009 USD / JPY EX.RATE 0.0105051 WITH CITIBANK NEW	6,303.91	6 Jul 09				0.00	6,303.91	6,303.91	0.00
FX DEAL TRANSACTED ON 06 MAY 2009 USD / EUR EX.RATE 1.3335 WITH CITIBANK NEW	14,902.72	6 May 09				0.00	14,902.72	14,902.72	0.00
FX DEAL TRANSACTED ON 06 OCT 2009 USD / GBP EX.RATE 1.5918 WITH CITIBANK NEW	1,814.27	6 Oct 09				0.00	1,814.27	1,814.27	0.00
FX DEAL TRANSACTED ON 06 OCT 2009 USD / GBP EX.RATE 1.5918 WITH CITIBANK NEW	7,355.82	6 Oct 09				0.00	7,355.82	7,355.82	0.00
FX DEAL TRANSACTED ON 07 APR 2009 USD / HKD EX.RATE 0.1290289 WITH CITIBANK NEW	3,403.78	7 Apr 09				0.00	3,403.78	3,403.78	0.00
FX DEAL TRANSACTED ON 07 JUL 2009 AUD / USD EX.RATE 1.2545477 WITH CITIBANK NEW	-528,983.01	7 Jul 09				0.00	-528,983.01	-528,983.01	0.00
FX DEAL TRANSACTED ON 07 JUL 2009 SGD / USD EX.RATE 1.4573 WITH CITIBANK NEW	-900,000.00	7 Jul 09				0.00	-900,000.00	-900,000.00	0.00
FX DEAL TRANSACTED ON 07 JUL 2009 USD / JPY EX.RATE 0.010513 WITH CITIBANK NEW	266,293.13	7 Jul 09				0.00	266,293.13	266,293.13	0.00
FX DEAL TRANSACTED ON 07 OCT 2009 USD / HKD EX.RATE 0.1290323 WITH CITIBANK NEW	10,696.77	7 Oct 09				0.00	10,696.77	10,696.77	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 USD / EUR EX.RATE 1.473503 WITH CITIBANK NEW	27,583.98	8 Dec 09				0.00	27,583.98	27,583.98	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	18,552.15	8 Dec 09				0.00	18,552.15	18,552.15	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	3,164.55	8 Dec 09				0.00	3,164.55	3,164.55	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	5,244.11	8 Dec 09				0.00	5,244.11	5,244.11	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	10,849.87	8 Dec 09				0.00	10,849.87	10,849.87	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	1,915.68	8 Dec 09				0.00	1,915.68	1,915.68	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 08 DEC 2009 USD / JPY EX.RATE 0.011302 WITH CITIBANK NEW	16,969.88	8 Dec 09				0.00	16,969.88	16,969.88	0.00
FX DEAL TRANSACTED ON 08 JUL 2009 AUD / USD EX.RATE 1.2865046 WITH CITIBANK NEW	-178,968.49	8 Jul 09				0.00	-178,968.49	-178,968.49	0.00
FX DEAL TRANSACTED ON 08 JUL 2009 BRL / USD EX.RATE 2.0505 WITH CITIBANK NEW	-58,466.47	8 Jul 09				0.00	-58,466.47	-58,466.47	0.00
FX DEAL TRANSACTED ON 08 JUL 2009 USD / BRL EX.RATE 0.4935834 WITH CITIBANK NEW	59,173.49	8 Jul 09				0.00	59,173.49	59,173.49	0.00
FX DEAL TRANSACTED ON 08 JUN 2009 EUR / USD EX.RATE 0.7203635 WITH CITIBANK NEW	-73,101.08	8 Jun 09				0.00	-73,101.08	-73,101.08	0.00
FX DEAL TRANSACTED ON 08 JUN 2009 GBP / USD EX.RATE 0.6234822 WITH CITIBANK NEW	-28,171.10	8 Jun 09				0.00	-28,171.10	-28,171.10	0.00
FX DEAL TRANSACTED ON 08 JUN 2009 HKD / USD EX.RATE 7.7512 WITH CITIBANK NEW	-310,320.27	8 Jun 09				0.00	-310,320.27	-310,320.27	0.00
FX DEAL TRANSACTED ON 08 JUN 2009 JPY / USD EX.RATE 98.499 WITH CITIBANK NEW	-177,137.79	8 Jun 09				0.00	-177,137.79	-177,137.79	0.00
FX DEAL TRANSACTED ON 08 JUN 2009 USD / CHF EX.RATE 0.9153393 WITH CITIBANK NEW	91,079.97	8 Jun 09				0.00	91,079.97	91,079.97	0.00
FX DEAL TRANSACTED ON 08 JUN 2009 USD / EUR EX.RATE 1.388188 WITH CITIBANK NEW	230,003.93	8 Jun 09				0.00	230,003.93	230,003.93	0.00
FX DEAL TRANSACTED ON 08 JUN 2009 USD / EUR EX.RATE 1.388188 WITH CITIBANK NEW	13,246.65	8 Jun 09				0.00	13,246.65	13,246.65	0.00
FX DEAL TRANSACTED ON 08 OCT 2009 USD / GBP EX.RATE 1.6082 WITH CITIBANK NEW	1,253.61	8 Oct 09				0.00	1,253.61	1,253.61	0.00
FX DEAL TRANSACTED ON 08 OCT 2009 USD / GBP EX.RATE 1.6082 WITH CITIBANK NEW	16,978.38	8 Oct 09				0.00	16,978.38	16,978.38	0.00
FX DEAL TRANSACTED ON 09 JAN 2009 USD / EUR EX.RATE 1.367419 WITH CITIBANK NEW	264,000.00	9 Jan 09				0.00	264,000.00	264,000.00	0.00
FX DEAL TRANSACTED ON 09 JUN 2009 AUD / USD EX.RATE 1.2507192 WITH CITIBANK NEW	-80,578.91	9 Jun 09				0.00	-80,578.91	-80,578.91	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 09 JUN 2009 AUD / USD EX.RATE 1.2507192 WITH CITIBANK NEW	-226,980.49	9 Jun 09				0.00	-226,980.49	-226,980.49	0.00
FX DEAL TRANSACTED ON 09 JUN 2009 EUR / USD EX.RATE 0.710136 WITH CITIBANK NEW	-37,037.10	9 Jun 09				0.00	-37,037.10	-37,037.10	0.00
FX DEAL TRANSACTED ON 09 JUN 2009 GBP / USD EX.RATE 0.6121843 WITH CITIBANK NEW	-42,985.73	9 Jun 09				0.00	-42,985.73	-42,985.73	0.00
FX DEAL TRANSACTED ON 09 JUN 2009 GBP / USD EX.RATE 0.6121843 WITH CITIBANK NEW	-3,341.85	9 Jun 09				0.00	-3,341.85	-3,341.85	0.00
FX DEAL TRANSACTED ON 09 JUN 2009 JPY / USD EX.RATE 97.579 WITH CITIBANK NEW	-117,444.92	9 Jun 09				0.00	-117,444.92	-117,444.92	0.00
FX DEAL TRANSACTED ON 09 JUN 2009 USD / CHF EX.RATE 0.9279959 WITH CITIBANK NEW	32,708.32	9 Jun 09				0.00	32,708.32	32,708.32	0.00
FX DEAL TRANSACTED ON 09 JUN 2009 USD / EUR EX.RATE 1.408181 WITH CITIBANK NEW	123,339.32	9 Jun 09				0.00	123,339.32	123,339.32	0.00
FX DEAL TRANSACTED ON 09 NOV 2009 USD / EUR EX.RATE 1.5001 WITH CITIBANK NEW	3,181.85	9 Nov 09				0.00	3,181.85	3,181.85	0.00
FX DEAL TRANSACTED ON 09 SEP 2009 USD / GBP EX.RATE 1.6535 WITH CITIBANK NEW	32,164.54	9 Sep 09				0.00	32,164.54	32,164.54	0.00
FX DEAL TRANSACTED ON 10 AUG 2009 USD / GBP EX.RATE 1.6443 WITH CITIBANK NEW	117,545.81	10 Aug 09				0.00	117,545.81	117,545.81	0.00
FX DEAL TRANSACTED ON 10 AUG 2009 USD / GBP EX.RATE 1.6443 WITH CITIBANK NEW	66,983.52	10 Aug 09				0.00	66,983.52	66,983.52	0.00
FX DEAL TRANSACTED ON 10 DEC 2009 USD / JPY EX.RATE 0.0113327 WITH CITIBANK NEW	29,785.06	10 Dec 09				0.00	29,785.06	29,785.06	0.00
FX DEAL TRANSACTED ON 10 JUL 2009 AUD / USD EX.RATE 1.2901561 WITH CITIBANK NEW	-222,130.21	10 Jul 09				0.00	-222,130.21	-222,130.21	0.00
FX DEAL TRANSACTED ON 10 JUN 2009 EUR / USD EX.RATE 0.716356 WITH CITIBANK NEW	-37,466.64	10 Jun 09				0.00	-37,466.64	-37,466.64	0.00
FX DEAL TRANSACTED ON 10 JUN 2009 GBP / USD EX.RATE 0.6133893 WITH CITIBANK NEW	-17,059.20	10 Jun 09				0.00	-17,059.20	-17,059.20	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 10 JUN 2009 JPY / USD EX.RATE 98.2172 WITH CITIBANK NEW	-11,128.47	10 Jun 09				0.00	-11,128.47	-11,128.47	0.00
FX DEAL TRANSACTED ON 10 JUN 2009 USD / CHF EX.RATE 0.9234651 WITH CITIBANK NEW	71,715.50	10 Jun 09				0.00	71,715.50	71,715.50	0.00
FX DEAL TRANSACTED ON 10 MAR 2009 USD / EUR EX.RATE 1.2809 WITH CITIBANK NEW	640,450.00	10 Mar 09				0.00	640,450.00	640,450.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2009 KRW / USD EX.RATE 1167.75 WITH CITIBANK NEW	-63,757.11	10 Nov 09				0.00	-63,757.11	-63,757.11	0.00
FX DEAL TRANSACTED ON 10 NOV 2009 USD / KRW EX.RATE 0.0008624 WITH CITIBANK NEW	64,210.75	10 Nov 09				0.00	64,210.75	64,210.75	0.00
FX DEAL TRANSACTED ON 10 SEP 2009 USD / HKD EX.RATE 0.1290223 WITH CITIBANK NEW	44,868.78	10 Sep 09				0.00	44,868.78	44,868.78	0.00
FX DEAL TRANSACTED ON 11 AUG 2009 USD / EUR EX.RATE 1.4127 WITH CITIBANK NEW	128,203.06	11 Aug 09				0.00	128,203.06	128,203.06	0.00
FX DEAL TRANSACTED ON 11 AUG 2009 USD / EUR EX.RATE 1.4127 WITH CITIBANK NEW	125,171.90	11 Aug 09				0.00	125,171.90	125,171.90	0.00
FX DEAL TRANSACTED ON 11 AUG 2009 USD / EUR EX.RATE 1.4157 WITH CITIBANK NEW	11,581.84	11 Aug 09				0.00	11,581.84	11,581.84	0.00
FX DEAL TRANSACTED ON 11 AUG 2009 USD / EUR EX.RATE 1.4157 WITH CITIBANK NEW	48,726.98	11 Aug 09				0.00	48,726.98	48,726.98	0.00
FX DEAL TRANSACTED ON 11 JUN 2009 EUR / USD EX.RATE 0.7071216 WITH CITIBANK NEW	-66,107.46	11 Jun 09				0.00	-66,107.46	-66,107.46	0.00
FX DEAL TRANSACTED ON 11 JUN 2009 JPY / USD EX.RATE 97.8691 WITH CITIBANK NEW	-113,186.17	11 Jun 09				0.00	-113,186.17	-113,186.17	0.00
FX DEAL TRANSACTED ON 11 JUN 2009 USD / CHF EX.RATE 0.9355508 WITH CITIBANK NEW	18,735.59	11 Jun 09				0.00	18,735.59	18,735.59	0.00
FX DEAL TRANSACTED ON 11 JUN 2009 USD / CHF EX.RATE 0.9355508 WITH CITIBANK NEW	40,354.90	11 Jun 09				0.00	40,354.90	40,354.90	0.00
FX DEAL TRANSACTED ON 12 JUN 2009 AUD / USD EX.RATE 1.2310132 WITH CITIBANK NEW	-24,684.18	12 Jun 09				0.00	-24,684.18	-24,684.18	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 12 JUN 2009 AUD / USD EX.RATE 1.2310132 WITH CITIBANK NEW	-132,581.31	12 Jun 09				0.00	-132,581.31	-132,581.31	0.00
FX DEAL TRANSACTED ON 12 JUN 2009 JPY / USD EX.RATE 98.2088 WITH CITIBANK NEW	-174,885.24	12 Jun 09				0.00	-174,885.24	-174,885.24	0.00
FX DEAL TRANSACTED ON 12 JUN 2009 USD / CHF EX.RATE 0.9261043 WITH CITIBANK NEW	135,851.53	12 Jun 09				0.00	135,851.53	135,851.53	0.00
FX DEAL TRANSACTED ON 12 JUN 2009 USD / EUR EX.RATE 1.4007 WITH CITIBANK NEW	44,828.00	12 Jun 09				0.00	44,828.00	44,828.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2009 SGD / USD EX.RATE 1.38666 WITH CITIBANK NEW	-283,414.82	12 Nov 09				0.00	-283,414.82	-283,414.82	0.00
FX DEAL TRANSACTED ON 12 NOV 2009 USD / EUR EX.RATE 1.486 WITH CITIBANK NEW YORK	73,555.96	12 Nov 09				0.00	73,555.96	73,555.96	0.00
FX DEAL TRANSACTED ON 12 NOV 2009 USD / SGD EX.RATE 0.7219174 WITH CITIBANK NEW	283,713.54	12 Nov 09				0.00	283,713.54	283,713.54	0.00
FX DEAL TRANSACTED ON 13 APR 2009 USD / EUR EX.RATE 1.3371 WITH CITIBANK NEW	33,501.87	13 Apr 09				0.00	33,501.87	33,501.87	0.00
FX DEAL TRANSACTED ON 13 OCT 2009 USD / AUD EX.RATE 0.905074 WITH CITIBANK NEW	27,950.86	13 Oct 09				0.00	27,950.86	27,950.86	0.00
FX DEAL TRANSACTED ON 13 OCT 2009 USD / EUR EX.RATE 1.482 WITH CITIBANK NEW YORK	11,398.18	13 Oct 09				0.00	11,398.18	11,398.18	0.00
FX DEAL TRANSACTED ON 13 OCT 2009 USD / EUR EX.RATE 1.482 WITH CITIBANK NEW YORK	3,085.11	13 Oct 09				0.00	3,085.11	3,085.11	0.00
FX DEAL TRANSACTED ON 13 OCT 2009 USD / GBP EX.RATE 1.588326 WITH CITIBANK NEW	6,865.06	13 Oct 09				0.00	6,865.06	6,865.06	0.00
FX DEAL TRANSACTED ON 14 AUG 2009 USD / EUR EX.RATE 1.4215 WITH CITIBANK NEW	368,089.14	14 Aug 09				0.00	368,089.14	368,089.14	0.00
FX DEAL TRANSACTED ON 14 DEC 2009 USD / GBP EX.RATE 1.6295 WITH CITIBANK NEW	10,833.96	14 Dec 09				0.00	10,833.96	10,833.96	0.00
FX DEAL TRANSACTED ON 14 DEC 2009 USD / GBP EX.RATE 1.6295 WITH CITIBANK NEW	707.81	14 Dec 09				0.00	707.81	707.81	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 14 JUL 2009 AUD / USD EX.RATE 1.2653423 WITH CITIBANK NEW	-187,467.05	14 Jul 09				0.00	-187,467.05	-187,467.05	0.00
FX DEAL TRANSACTED ON 14 JUL 2009 USD / JPY EX.RATE 0.0107377 WITH CITIBANK NEW	485,880.20	14 Jul 09				0.00	485,880.20	485,880.20	0.00
FX DEAL TRANSACTED ON 14 JUL 2009 USD / JPY EX.RATE 0.0107377 WITH CITIBANK NEW	302,670.95	14 Jul 09				0.00	302,670.95	302,670.95	0.00
FX DEAL TRANSACTED ON 14 JUL 2009 USD / JPY EX.RATE 0.0107377 WITH CITIBANK NEW	396,929.07	14 Jul 09				0.00	396,929.07	396,929.07	0.00
FX DEAL TRANSACTED ON 14 OCT 2009 USD / BRL EX.RATE 0.5837712 WITH CITIBANK NEW	31,177.56	14 Oct 09				0.00	31,177.56	31,177.56	0.00
FX DEAL TRANSACTED ON 15 DEC 2009 USD / JPY EX.RATE 0.0111259 WITH CITIBANK NEW	31,330.42	15 Dec 09				0.00	31,330.42	31,330.42	0.00
FX DEAL TRANSACTED ON 15 DEC 2009 USD / JPY EX.RATE 0.0111259 WITH CITIBANK NEW	32,264.99	15 Dec 09				0.00	32,264.99	32,264.99	0.00
FX DEAL TRANSACTED ON 15 DEC 2009 USD / JPY EX.RATE 0.0111259 WITH CITIBANK NEW	17,963.81	15 Dec 09				0.00	17,963.81	17,963.81	0.00
FX DEAL TRANSACTED ON 15 JUL 2009 EUR / USD EX.RATE 0.7084672 WITH CITIBANK NEW	-1,319.75	15 Jul 09				0.00	-1,319.75	-1,319.75	0.00
FX DEAL TRANSACTED ON 15 JUN 2009 AUD / USD EX.RATE 1.2612885 WITH CITIBANK NEW	-470,337.84	15 Jun 09				0.00	-470,337.84	-470,337.84	0.00
FX DEAL TRANSACTED ON 15 JUN 2009 CHF / USD EX.RATE 1.092989 WITH CITIBANK NEW	-322,840.33	15 Jun 09				0.00	-322,840.33	-322,840.33	0.00
FX DEAL TRANSACTED ON 15 JUN 2009 CHF / USD EX.RATE 1.092989 WITH CITIBANK NEW	-178,279.66	15 Jun 09				0.00	-178,279.66	-178,279.66	0.00
FX DEAL TRANSACTED ON 15 JUN 2009 EUR / USD EX.RATE 0.7247427 WITH CITIBANK NEW	-55,297.61	15 Jun 09				0.00	-55,297.61	-55,297.61	0.00
FX DEAL TRANSACTED ON 15 JUN 2009 JPY / USD EX.RATE 97.9689 WITH CITIBANK NEW	-226,104.02	15 Jun 09				0.00	-226,104.02	-226,104.02	0.00
FX DEAL TRANSACTED ON 15 JUN 2009 USD / CHF EX.RATE 0.9149223 WITH CITIBANK NEW	36,492.95	15 Jun 09				0.00	36,492.95	36,492.95	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 15 JUN 2009 USD / GBP EX.RATE 1.627794 WITH CITIBANK NEW	8,342.70	15 Jun 09				0.00	8,342.70	8,342.70	0.00
FX DEAL TRANSACTED ON 15 JUN 2009 USD / GBP EX.RATE 1.627794 WITH CITIBANK NEW	17,316.47	15 Jun 09				0.00	17,316.47	17,316.47	0.00
FX DEAL TRANSACTED ON 15 JUN 2009 USD / SGD EX.RATE 0.6842754 WITH CITIBANK NEW	5,211.44	15 Jun 09				0.00	5,211.44	5,211.44	0.00
FX DEAL TRANSACTED ON 15 SEP 2009 CAD / USD EX.RATE 1.08161 WITH CITIBANK NEW	-1,906,417.29	15 Sep 09				0.00	-1,906,417.29	-1,906,417.29	0.00
FX DEAL TRANSACTED ON 15 SEP 2009 USD / CAD EX.RATE 0.9244707 WITH CITIBANK NEW	1,906,258.67	15 Sep 09				0.00	1,906,258.67	1,906,258.67	0.00
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	811.17	16 Apr 09				0.00	811.17	811.17	0.00
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	3,571.86	16 Apr 09				0.00	3,571.86	3,571.86	0.00
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	27.66	16 Apr 09				0.00	27.66	27.66	0.00
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	509.43	16 Apr 09				0.00	509.43	509.43	0.00
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	34,848.84	16 Apr 09				0.00	34,848.84	34,848.84	0.00
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3172 WITH CITIBANK NEW	979.67	16 Apr 09				0.00	979.67	979.67	0.00
FX DEAL TRANSACTED ON 16 DEC 2009 USD / EUR EX.RATE 1.4516 WITH CITIBANK NEW	2,035.87	16 Dec 09				0.00	2,035.87	2,035.87	0.00
FX DEAL TRANSACTED ON 16 DEC 2009 USD / EUR EX.RATE 1.4577 WITH CITIBANK NEW	2,639.82	16 Dec 09				0.00	2,639.82	2,639.82	0.00
FX DEAL TRANSACTED ON 16 JUN 2009 AUD / USD EX.RATE 1.247754 WITH CITIBANK NEW	-78,726.97	16 Jun 09				0.00	-78,726.97	-78,726.97	0.00
FX DEAL TRANSACTED ON 16 JUN 2009 JPY / USD EX.RATE 96.3189 WITH CITIBANK NEW	-183,567.25	16 Jun 09				0.00	-183,567.25	-183,567.25	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 16 JUN 2009 USD / AUD EX.RATE 0.798965 WITH CITIBANK NEW	240,000.00	16 Jun 09				0.00	240,000.00	240,000.00	0.00
FX DEAL TRANSACTED ON 16 JUN 2009 USD / CHF EX.RATE 0.9184499 WITH CITIBANK NEW	105,400.95	16 Jun 09				0.00	105,400.95	105,400.95	0.00
FX DEAL TRANSACTED ON 16 JUN 2009 USD / CHF EX.RATE 0.9184499 WITH CITIBANK NEW	52,822.78	16 Jun 09				0.00	52,822.78	52,822.78	0.00
FX DEAL TRANSACTED ON 16 JUN 2009 USD / GBP EX.RATE 1.641194 WITH CITIBANK NEW	20,267.56	16 Jun 09				0.00	20,267.56	20,267.56	0.00
FX DEAL TRANSACTED ON 16 JUN 2009 USD / GBP EX.RATE 1.641194 WITH CITIBANK NEW	13,618.69	16 Jun 09				0.00	13,618.69	13,618.69	0.00
FX DEAL TRANSACTED ON 16 JUN 2009 USD / HKD EX.RATE 0.1290278 WITH CITIBANK NEW	21,021.02	16 Jun 09				0.00	21,021.02	21,021.02	0.00
FX DEAL TRANSACTED ON 16 NOV 2009 KRW / USD EX.RATE 1155.1 WITH CITIBANK NEW	-297,459.41	16 Nov 09				0.00	-297,459.41	-297,459.41	0.00
FX DEAL TRANSACTED ON 16 NOV 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	9,278.59	16 Nov 09				0.00	9,278.59	9,278.59	0.00
FX DEAL TRANSACTED ON 16 NOV 2009 USD / JPY EX.RATE 0.0112423 WITH CITIBANK NEW	24,269.81	16 Nov 09				0.00	24,269.81	24,269.81	0.00
FX DEAL TRANSACTED ON 16 NOV 2009 USD / JPY EX.RATE 0.011246 WITH CITIBANK NEW	6,219.06	16 Nov 09				0.00	6,219.06	6,219.06	0.00
FX DEAL TRANSACTED ON 17 JUN 2009 AUD / USD EX.RATE 1.2672344 WITH CITIBANK NEW	-44,799.07	17 Jun 09				0.00	-44,799.07	-44,799.07	0.00
FX DEAL TRANSACTED ON 17 JUN 2009 JPY / USD EX.RATE 95.5974 WITH CITIBANK NEW	-116,184.00	17 Jun 09				0.00	-116,184.00	-116,184.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2009 USD / CHF EX.RATE 0.928014 WITH CITIBANK NEW	52,441.30	17 Jun 09				0.00	52,441.30	52,441.30	0.00
FX DEAL TRANSACTED ON 17 JUN 2009 USD / CHF EX.RATE 0.928014 WITH CITIBANK NEW	105,019.39	17 Jun 09				0.00	105,019.39	105,019.39	0.00
FX DEAL TRANSACTED ON 17 JUN 2009 USD / EUR EX.RATE 1.3872 WITH CITIBANK NEW	41,387.11	17 Jun 09				0.00	41,387.11	41,387.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 17 JUN 2009 USD / EUR EX.RATE 1.3973 WITH CITIBANK NEW	47.51	17 Jun 09				0.00	47.51	47.51	0.00
FX DEAL TRANSACTED ON 17 JUN 2009 USD / EUR EX.RATE 1.3973 WITH CITIBANK NEW	35.63	17 Jun 09				0.00	35.63	35.63	0.00
FX DEAL TRANSACTED ON 17 JUN 2009 USD / EUR EX.RATE 1.3973 WITH CITIBANK NEW	41.57	17 Jun 09				0.00	41.57	41.57	0.00
FX DEAL TRANSACTED ON 17 JUN 2009 USD / GBP EX.RATE 1.64379 WITH CITIBANK NEW	18,627.40	17 Jun 09				0.00	18,627.40	18,627.40	0.00
FX DEAL TRANSACTED ON 18 JUN 2009 AUD / USD EX.RATE 1.2455797 WITH CITIBANK NEW	-64,333.17	18 Jun 09				0.00	-64,333.17	-64,333.17	0.00
FX DEAL TRANSACTED ON 18 JUN 2009 AUD / USD EX.RATE 1.2455797 WITH CITIBANK NEW	-13,905.58	18 Jun 09				0.00	-13,905.58	-13,905.58	0.00
FX DEAL TRANSACTED ON 18 JUN 2009 USD / EUR EX.RATE 1.3891 WITH CITIBANK NEW	20.63	18 Jun 09				0.00	20.63	20.63	0.00
FX DEAL TRANSACTED ON 18 JUN 2009 USD / EUR EX.RATE 1.3891 WITH CITIBANK NEW	15.59	18 Jun 09				0.00	15.59	15.59	0.00
FX DEAL TRANSACTED ON 18 JUN 2009 USD / EUR EX.RATE 1.389131 WITH CITIBANK NEW	1,263.41	18 Jun 09				0.00	1,263.41	1,263.41	0.00
FX DEAL TRANSACTED ON 18 JUN 2009 USD / GBP EX.RATE 1.630696 WITH CITIBANK NEW	21,629.98	18 Jun 09				0.00	21,629.98	21,629.98	0.00
FX DEAL TRANSACTED ON 18 JUN 2009 USD / GBP EX.RATE 1.630696 WITH CITIBANK NEW	68,811.20	18 Jun 09				0.00	68,811.20	68,811.20	0.00
FX DEAL TRANSACTED ON 19 FEB 2009 AUD / USD EX.RATE 1.5609683 WITH CITIBANK NEW	-80,078.50	19 Feb 09				0.00	-80,078.50	-80,078.50	0.00
FX DEAL TRANSACTED ON 19 FEB 2009 USD / AUD EX.RATE 0.642 WITH CITIBANK NEW YORK	79,781.54	19 Feb 09				0.00	79,781.54	79,781.54	0.00
FX DEAL TRANSACTED ON 19 JUN 2009 AUD / USD EX.RATE 1.2363354 WITH CITIBANK NEW	-102,526.53	19 Jun 09				0.00	-102,526.53	-102,526.53	0.00
FX DEAL TRANSACTED ON 19 JUN 2009 USD / CHF EX.RATE 0.9270521 WITH CITIBANK NEW	7,677.68	19 Jun 09				0.00	7,677.68	7,677.68	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 19 JUN 2009 USD / GBP EX.RATE 1.650396 WITH CITIBANK NEW	39,744.06	19 Jun 09				0.00	39,744.06	39,744.06	0.00
FX DEAL TRANSACTED ON 19 MAY 2009 GBP / USD EX.RATE 0.6462036 WITH CITIBANK NEW	-2,253,214.24	19 May 09				0.00	-2,253,214.24	-2,253,214.24	0.00
FX DEAL TRANSACTED ON 19 MAY 2009 GBP / USD EX.RATE 0.6462036 WITH CITIBANK NEW	-2,878,350.00	19 May 09				0.00	-2,878,350.00	-2,878,350.00	0.00
FX DEAL TRANSACTED ON 19 MAY 2009 USD / GBP EX.RATE 1.547225 WITH CITIBANK NEW	2,254,306.83	19 May 09				0.00	2,254,306.83	2,254,306.83	0.00
FX DEAL TRANSACTED ON 19 MAY 2009 USD / GBP EX.RATE 1.547225 WITH CITIBANK NEW	2,877,838.50	19 May 09				0.00	2,877,838.50	2,877,838.50	0.00
FX DEAL TRANSACTED ON 19 NOV 2009 GBP / USD EX.RATE 0.6010699 WITH CITIBANK NEW	-1,575,523.91	19 Nov 09				0.00	-1,575,523.91	-1,575,523.91	0.00
FX DEAL TRANSACTED ON 19 NOV 2009 USD / GBP EX.RATE 1.66316 WITH CITIBANK NEW	1,575,012.52	19 Nov 09				0.00	1,575,012.52	1,575,012.52	0.00
FX DEAL TRANSACTED ON 19 OCT 2009 USD / AUD EX.RATE 0.9276 WITH CITIBANK NEW	6,588.00	19 Oct 09				0.00	6,588.00	6,588.00	0.00
FX DEAL TRANSACTED ON 19 OCT 2009 USD / BRL EX.RATE 0.5846244 WITH CITIBANK NEW	60,362.91	19 Oct 09				0.00	60,362.91	60,362.91	0.00
FX DEAL TRANSACTED ON 20 APR 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	393.21	20 Apr 09				0.00	393.21	393.21	0.00
FX DEAL TRANSACTED ON 20 APR 2009 USD / HKD EX.RATE 0.1290306 WITH CITIBANK NEW	103.74	20 Apr 09				0.00	103.74	103.74	0.00
FX DEAL TRANSACTED ON 21 APR 2009 USD / EUR EX.RATE 1.2928571 WITH CITIBANK NEW	3.62	21 Apr 09				0.00	3.62	3.62	0.00
FX DEAL TRANSACTED ON 21 JUL 2009 EUR / USD EX.RATE 0.7029887 WITH CITIBANK NEW	-318,623.34	21 Jul 09				0.00	-318,623.34	-318,623.34	0.00
FX DEAL TRANSACTED ON 21 SEP 2009 USD / GBP EX.RATE 1.6197 WITH CITIBANK NEW	10,242.77	21 Sep 09				0.00	10,242.77	10,242.77	0.00
FX DEAL TRANSACTED ON 21 SEP 2009 USD / JPY EX.RATE 0.0108777 WITH CITIBANK NEW	23,767.77	21 Sep 09				0.00	23,767.77	23,767.77	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 22 JAN 2009 USD / GBP EX.RATE 1.3866 WITH CITIBANK NEW	32,018.16	22 Jan 09				0.00	32,018.16	32,018.16	0.00
FX DEAL TRANSACTED ON 22 JAN 2009 USD / HKD EX.RATE 0.1288701 WITH CITIBANK NEW	4,312.92	22 Jan 09				0.00	4,312.92	4,312.92	0.00
FX DEAL TRANSACTED ON 22 JAN 2009 USD / HKD EX.RATE 0.1288701 WITH CITIBANK NEW	11,938.89	22 Jan 09				0.00	11,938.89	11,938.89	0.00
FX DEAL TRANSACTED ON 22 JUL 2009 USD / EUR EX.RATE 1.422997 WITH CITIBANK NEW	8,736.39	22 Jul 09				0.00	8,736.39	8,736.39	0.00
FX DEAL TRANSACTED ON 22 JUN 2009 AUD / USD EX.RATE 1.2662299 WITH CITIBANK NEW	-51,865.45	22 Jun 09				0.00	-51,865.45	-51,865.45	0.00
FX DEAL TRANSACTED ON 22 JUN 2009 USD / EUR EX.RATE 1.3868 WITH CITIBANK NEW	35.36	22 Jun 09				0.00	35.36	35.36	0.00
FX DEAL TRANSACTED ON 22 JUN 2009 USD / EUR EX.RATE 1.3868 WITH CITIBANK NEW	35.36	22 Jun 09				0.00	35.36	35.36	0.00
FX DEAL TRANSACTED ON 22 JUN 2009 USD / HKD EX.RATE 0.1290223 WITH CITIBANK NEW	19,554.62	22 Jun 09				0.00	19,554.62	19,554.62	0.00
FX DEAL TRANSACTED ON 22 SEP 2009 USD / ZAR EX.RATE 0.1351603 WITH CITIBANK NEW	9,353.10	22 Sep 09				0.00	9,353.10	9,353.10	0.00
FX DEAL TRANSACTED ON 23 APR 2009 USD / EUR EX.RATE 1.30974 WITH CITIBANK NEW	51,914.16	23 Apr 09				0.00	51,914.16	51,914.16	0.00
FX DEAL TRANSACTED ON 23 JUN 2009 USD / EUR EX.RATE 1.407437 WITH CITIBANK NEW	19,093.29	23 Jun 09				0.00	19,093.29	19,093.29	0.00
FX DEAL TRANSACTED ON 23 JUN 2009 USD / JPY EX.RATE 0.0105307 WITH CITIBANK NEW	186,980.57	23 Jun 09				0.00	186,980.57	186,980.57	0.00
FX DEAL TRANSACTED ON 23 NOV 2009 CNY / USD EX.RATE 6.6335 WITH CITIBANK NEW	-162,000.00	23 Nov 09				0.00	-162,000.00	-162,000.00	0.00
FX DEAL TRANSACTED ON 23 NOV 2009 USD / CNY EX.RATE 0.1473731 WITH CITIBANK NEW	162,000.00	23 Nov 09				0.00	162,000.00	162,000.00	0.00
FX DEAL TRANSACTED ON 24 APR 2009 USD / EUR EX.RATE 1.3268 WITH CITIBANK NEW	49,998.44	24 Apr 09				0.00	49,998.44	49,998.44	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 24 APR 2009 USD / EUR EX.RATE 1.3268 WITH CITIBANK NEW	11,763.41	24 Apr 09				0.00	11,763.41	11,763.41	0.00
FX DEAL TRANSACTED ON 24 DEC 2009 EUR / USD EX.RATE 0.6965248 WITH CITIBANK NEW	-71,784.95	24 Dec 09				0.00	-71,784.95	-71,784.95	0.00
FX DEAL TRANSACTED ON 24 DEC 2009 USD / EUR EX.RATE 1.435661 WITH CITIBANK NEW	71,783.05	24 Dec 09				0.00	71,783.05	71,783.05	0.00
FX DEAL TRANSACTED ON 24 JUL 2009 USD / JPY EX.RATE 0.0105485 WITH CITIBANK NEW	310,385.09	24 Jul 09				0.00	310,385.09	310,385.09	0.00
FX DEAL TRANSACTED ON 24 JUN 2009 USD / EUR EX.RATE 1.400396 WITH CITIBANK NEW	41,762.61	24 Jun 09				0.00	41,762.61	41,762.61	0.00
FX DEAL TRANSACTED ON 24 JUN 2009 USD / EUR EX.RATE 1.4018 WITH CITIBANK NEW	97.59	24 Jun 09				0.00	97.59	97.59	0.00
FX DEAL TRANSACTED ON 24 JUN 2009 USD / EUR EX.RATE 1.4018 WITH CITIBANK NEW	10.01	24 Jun 09				0.00	10.01	10.01	0.00
FX DEAL TRANSACTED ON 24 SEP 2009 AUD / USD EX.RATE 1.1534558 WITH CITIBANK NEW	-811,474.56	24 Sep 09				0.00	-811,474.56	-811,474.56	0.00
FX DEAL TRANSACTED ON 24 SEP 2009 USD / AUD EX.RATE 0.8691 WITH CITIBANK NEW	813,477.60	24 Sep 09				0.00	813,477.60	813,477.60	0.00
FX DEAL TRANSACTED ON 25 JUN 2009 USD / EUR EX.RATE 1.398 WITH CITIBANK NEW YORK	25,070.28	25 Jun 09				0.00	25,070.28	25,070.28	0.00
FX DEAL TRANSACTED ON 26 AUG 2009 USD / EUR EX.RATE 1.424 WITH CITIBANK NEW YORK	384,732.39	26 Aug 09				0.00	384,732.39	384,732.39	0.00
FX DEAL TRANSACTED ON 26 AUG 2009 USD / EUR EX.RATE 1.424 WITH CITIBANK NEW YORK	587,618.00	26 Aug 09				0.00	587,618.00	587,618.00	0.00
FX DEAL TRANSACTED ON 26 MAY 2009 USD / DKK EX.RATE 0.187871 WITH CITIBANK NEW	430,298.10	26 May 09				0.00	430,298.10	430,298.10	0.00
FX DEAL TRANSACTED ON 26 MAY 2009 USD / GBP EX.RATE 1.591789 WITH CITIBANK NEW	102,972.93	26 May 09				0.00	102,972.93	102,972.93	0.00
FX DEAL TRANSACTED ON 26 MAY 2009 USD / GBP EX.RATE 1.591789 WITH CITIBANK NEW	211,223.51	26 May 09				0.00	211,223.51	211,223.51	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 27 AUG 2009 USD / JPY EX.RATE 0.0106882 WITH CITIBANK NEW	2,436.92	27 Aug 09				0.00	2,436.92	2,436.92	0.00
FX DEAL TRANSACTED ON 27 JUL 2009 USD / JPY EX.RATE 0.0104888 WITH CITIBANK NEW	743,393.85	27 Jul 09				0.00	743,393.85	743,393.85	0.00
FX DEAL TRANSACTED ON 27 MAY 2009 JPY / USD EX.RATE 95.0768 WITH CITIBANK NEW	-50,567.09	27 May 09				0.00	-50,567.09	-50,567.09	0.00
FX DEAL TRANSACTED ON 27 MAY 2009 USD / HKD EX.RATE 0.1289873 WITH CITIBANK NEW	344,760.14	27 May 09				0.00	344,760.14	344,760.14	0.00
FX DEAL TRANSACTED ON 27 MAY 2009 USD / JPY EX.RATE 0.0105178 WITH CITIBANK NEW	27,009.15	27 May 09				0.00	27,009.15	27,009.15	0.00
FX DEAL TRANSACTED ON 27 NOV 2009 EUR / USD EX.RATE 0.6710531 WITH CITIBANK NEW	-447,058.50	27 Nov 09				0.00	-447,058.50	-447,058.50	0.00
FX DEAL TRANSACTED ON 27 NOV 2009 USD / GBP EX.RATE 1.642067 WITH CITIBANK NEW	492,620.10	27 Nov 09				0.00	492,620.10	492,620.10	0.00
FX DEAL TRANSACTED ON 27 NOV 2009 USD / JPY EX.RATE 0.0115207 WITH CITIBANK NEW	2,626.73	27 Nov 09				0.00	2,626.73	2,626.73	0.00
FX DEAL TRANSACTED ON 28 DEC 2009 USD / GBP EX.RATE 1.6007 WITH CITIBANK NEW	10,470.42	28 Dec 09				0.00	10,470.42	10,470.42	0.00
FX DEAL TRANSACTED ON 28 JUL 2009 USD / CHF EX.RATE 0.929973 WITH CITIBANK NEW	26,247.56	28 Jul 09				0.00	26,247.56	26,247.56	0.00
FX DEAL TRANSACTED ON 28 MAY 2009 EUR / USD EX.RATE 0.7170515 WITH CITIBANK NEW	-28,227.37	28 May 09				0.00	-28,227.37	-28,227.37	0.00
FX DEAL TRANSACTED ON 28 MAY 2009 JPY / USD EX.RATE 96.6594 WITH CITIBANK NEW	-64,795.66	28 May 09				0.00	-64,795.66	-64,795.66	0.00
FX DEAL TRANSACTED ON 28 MAY 2009 USD / JPY EX.RATE 0.0103456 WITH CITIBANK NEW	132,925.89	28 May 09				0.00	132,925.89	132,925.89	0.00
FX DEAL TRANSACTED ON 29 DEC 2009 USD / EUR EX.RATE 1.4351 WITH CITIBANK NEW	6,308.97	29 Dec 09				0.00	6,308.97	6,308.97	0.00
FX DEAL TRANSACTED ON 29 JUL 2009 MXN / USD EX.RATE 13.487775 WITH CITIBANK NEW	-6,846.82	29 Jul 09				0.00	-6,846.82	-6,846.82	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 29 JUL 2009 USD / EUR EX.RATE 1.404 WITH CITIBANK NEW YORK	676,317.72	29 Jul 09				0.00	676,317.72	676,317.72	0.00
FX DEAL TRANSACTED ON 29 JUL 2009 USD / MXN EX.RATE 0.075358 WITH CITIBANK NEW	6,959.19	29 Jul 09				0.00	6,959.19	6,959.19	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 CHF / USD EX.RATE 1.0682 WITH CITIBANK NEW	-280,428.90	29 May 09				0.00	-280,428.90	-280,428.90	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 EUR / USD EX.RATE 0.7080649 WITH CITIBANK NEW	-6,446.99	29 May 09				0.00	-6,446.99	-6,446.99	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 EUR / USD EX.RATE 0.7080649 WITH CITIBANK NEW	-86,016.57	29 May 09				0.00	-86,016.57	-86,016.57	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 HKD / USD EX.RATE 7.7522 WITH CITIBANK NEW	-285,971.48	29 May 09				0.00	-285,971.48	-285,971.48	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 USD / EUR EX.RATE 1.412088 WITH CITIBANK NEW	396,141.15	29 May 09				0.00	396,141.15	396,141.15	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 USD / EUR EX.RATE 1.412088 WITH CITIBANK NEW	110,620.55	29 May 09				0.00	110,620.55	110,620.55	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 USD / EUR EX.RATE 1.412808 WITH CITIBANK NEW	12,222.12	29 May 09				0.00	12,222.12	12,222.12	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 USD / HKD EX.RATE 0.1289956 WITH CITIBANK NEW	91,638.67	29 May 09				0.00	91,638.67	91,638.67	0.00
FX DEAL TRANSACTED ON 29 SEP 2009 USD / GBP EX.RATE 1.5941 WITH CITIBANK NEW	34,890.07	29 Sep 09				0.00	34,890.07	34,890.07	0.00
FX DEAL TRANSACTED ON 29 SEP 2009 USD / GBP EX.RATE 1.5941 WITH CITIBANK NEW	13,156.09	29 Sep 09				0.00	13,156.09	13,156.09	0.00
FX DEAL TRANSACTED ON 30 APR 2009 USD / CHF EX.RATE 0.8772599 WITH CITIBANK NEW	62,999.16	30 Apr 09				0.00	62,999.16	62,999.16	0.00
FX DEAL TRANSACTED ON 30 APR 2009 USD / SEK EX.RATE 0.1246093 WITH CITIBANK NEW	1,625.47	30 Apr 09				0.00	1,625.47	1,625.47	0.00
FX DEAL TRANSACTED ON 30 APR 2009 USD / SEK EX.RATE 0.1246093 WITH CITIBANK NEW	635.88	30 Apr 09				0.00	635.88	635.88	0.00

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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
CITIBANK NEW YORK									
FX DEAL TRANSACTED ON 30 JUN 2009 EUR / USD EX.RATE 0.7130186 WITH CITIBANK NEW	-82.54	30 Jun 09				0.00	-82.54	-82.54	0.00
FX DEAL TRANSACTED ON 30 MAR 2009 MXN / USD EX.RATE 14.488 WITH CITIBANK NEW	-16,500.83	30 Mar 09				0.00	-16,500.83	-16,500.83	0.00
FX DEAL TRANSACTED ON 30 MAR 2009 USD / MXN EX.RATE 0.0670916 WITH CITIBANK NEW	16,039.18	30 Mar 09				0.00	16,039.18	16,039.18	0.00
FX DEAL TRANSACTED ON 30 NOV 2009 USD / JPY EX.RATE 0.0115647 WITH CITIBANK NEW	14,872.16	30 Nov 09				0.00	14,872.16	14,872.16	0.00
FX DEAL TRANSACTED ON 30 NOV 2009 USD / JPY EX.RATE 0.0115848 WITH CITIBANK NEW	15,284.34	30 Nov 09				0.00	15,284.34	15,284.34	0.00
FX DEAL TRANSACTED ON 30 OCT 2009 USD / JPY EX.RATE 0.0110669 WITH CITIBANK NEW	900,000.00	30 Oct 09				0.00	900,000.00	900,000.00	0.00
FX DEAL TRANSACTED ON 30 SEP 2009 USD / GBP EX.RATE 1.6001 WITH CITIBANK NEW	30,119.15	30 Sep 09				0.00	30,119.15	30,119.15	0.00
FX DEAL TRANSACTED ON 31 AUG 2009 USD / GBP EX.RATE 1.6277 WITH CITIBANK NEW	27,224.36	31 Aug 09				0.00	27,224.36	27,224.36	0.00
FX DEAL TRANSACTED ON 31 AUG 2009 USD / JPY EX.RATE 0.0107392 WITH CITIBANK NEW	1,651,321.00	31 Aug 09				0.00	1,651,321.00	1,651,321.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2009 USD / SGD EX.RATE 0.6935775 WITH CITIBANK NEW	7,740.32	31 Aug 09				0.00	7,740.32	7,740.32	0.00
FX DEAL TRANSACTED ON 31 JUL 2009 GBP / USD EX.RATE 0.6004174 WITH CITIBANK NEW	-823.06	31 Jul 09				0.00	-823.06	-823.06	0.00
FX DEAL TRANSACTED ON 31 MAR 2009 USD / JPY EX.RATE 0.0100949 WITH CITIBANK NEW	7,106.80	31 Mar 09				0.00	7,106.80	7,106.80	0.00
Total CITIBANK NEW YORK							**.000.00**	**-464,344.63**	**-464,344.63**

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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
DEUTSCHE BANK LONDON									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 05 MAY 2009 AUD / USD EX.RATE 1.3544813 WITH DEUTSCHE BANK	256,000.00	5 May 09				0.00	189,002.24	205,939.21	16,936.97
FX DEAL TRANSACTED ON 05 MAY 2009 USD / AUD EX.RATE 0.74 WITH DEUTSCHE BANK	-256,000.00	5 May 09				0.00	-189,440.00	-190,438.40	-998.40
FX DEAL TRANSACTED ON 28 OCT 2009 AUD / USD EX.RATE 1.0948585 WITH DEUTSCHE BANK	936,000.00	28 Oct 09				0.00	854,904.96	850,683.58	-4,221.38
FX DEAL TRANSACTED ON 28 OCT 2009 USD / AUD EX.RATE 0.916 WITH DEUTSCHE BANK	-936,000.00	28 Oct 09				0.00	-857,376.00	-855,831.60	1,544.40
Brazilian real - BRL									
FX DEAL TRANSACTED ON 21 OCT 2009 USD / BRL EX.RATE 0.5685048 WITH DEUTSCHE BANK	-1,407,200.00	21 Oct 09				0.00	-800,000.00	-802,235.54	-2,235.54
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 JUN 2009 USD / GBP EX.RATE 1.6433003 WITH DEUTSCHE BANK	-3,588.93	1 Jun 09				0.00	-5,897.69	-5,943.99	-46.30
FX DEAL TRANSACTED ON 08 JAN 2009 GBP / USD EX.RATE 0.6590224 WITH DEUTSCHE BANK	2,430,000.00	8 Jan 09				0.00	3,687,279.57	3,606,363.23	-80,916.34
FX DEAL TRANSACTED ON 08 JAN 2009 GBP / USD EX.RATE 0.6590224 WITH DEUTSCHE BANK	890,464.31	8 Jan 09				0.00	1,351,189.65	1,321,538.17	-29,651.48
FX DEAL TRANSACTED ON 08 JAN 2009 USD / GBP EX.RATE 1.516 WITH DEUTSCHE BANK	-2,430,000.00	8 Jan 09				0.00	-3,683,880.00	-3,459,469.68	224,410.32
FX DEAL TRANSACTED ON 08 JAN 2009 USD / GBP EX.RATE 1.516 WITH DEUTSCHE BANK	-891,000.00	8 Jan 09				0.00	-1,350,756.00	-1,268,472.22	82,283.78
FX DEAL TRANSACTED ON 11 MAY 2009 GBP / USD EX.RATE 0.6602882 WITH DEUTSCHE BANK	16,045,005.25	11 May 09				0.00	24,300,000.00	24,320,216.82	20,216.82

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 14 AUG 2009 GBP / USD EX.RATE 0.6060606 WITH DEUTSCHE BANK	182,600.00	14 Aug 09				0.00	301,290.00	297,820.59	-3,469.41
FX DEAL TRANSACTED ON 14 AUG 2009 USD / GBP EX.RATE 1.64989 WITH DEUTSCHE BANK	-183,000.00	14 Aug 09				0.00	-301,929.87	-300,696.43	1,233.44
FX DEAL TRANSACTED ON 15 JAN 2009 GBP / USD EX.RATE 0.6864549 WITH DEUTSCHE BANK	306,000.00	15 Jan 09				0.00	445,768.56	435,636.92	-10,131.64
FX DEAL TRANSACTED ON 15 JAN 2009 USD / GBP EX.RATE 1.458 WITH DEUTSCHE BANK	-305,718.27	15 Jan 09				0.00	-445,737.24	-443,964.06	1,773.18
FX DEAL TRANSACTED ON 19 MAY 2009 GBP / USD EX.RATE 0.6443298 WITH DEUTSCHE BANK	3,000.00	19 May 09				0.00	4,656.00	4,694.55	38.55
FX DEAL TRANSACTED ON 23 FEB 2009 GBP / USD EX.RATE 0.6896552 WITH DEUTSCHE BANK	909,000.00	23 Feb 09				0.00	1,318,050.00	1,294,097.92	-23,952.08
FX DEAL TRANSACTED ON 23 FEB 2009 GBP / USD EX.RATE 0.6896552 WITH DEUTSCHE BANK	206,000.00	23 Feb 09				0.00	298,700.00	293,271.92	-5,428.08
FX DEAL TRANSACTED ON 23 FEB 2009 USD / GBP EX.RATE 1.44966 WITH DEUTSCHE BANK	-909,000.00	23 Feb 09				0.00	-1,317,740.94	-1,331,094.24	-13,353.30
FX DEAL TRANSACTED ON 23 FEB 2009 USD / GBP EX.RATE 1.44966 WITH DEUTSCHE BANK	-206,000.00	23 Feb 09				0.00	-298,629.96	-301,656.12	-3,026.16
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 11 MAY 2009 CAD / USD EX.RATE 1.16048 WITH DEUTSCHE BANK	8,471,504.00	11 May 09				0.00	7,300,000.00	7,260,148.26	-39,851.74
Chinese yuan renminbi - CNY									
FX DEAL TRANSACTED ON 20 NOV 2009 CNY / USD EX.RATE 6.638 WITH DEUTSCHE BANK	272,158.00	20 Nov 09				0.00	41,000.00	40,682.64	-317.36
FX DEAL TRANSACTED ON 20 NOV 2009 USD / CNY EX.RATE 0.1473405 WITH DEUTSCHE BANK	-278,267.00	20 Nov 09				0.00	-41,000.00	-40,793.39	206.61
FX DEAL TRANSACTED ON 24 NOV 2009 CNY / USD EX.RATE 6.633 WITH DEUTSCHE BANK	1,061,280.00	24 Nov 09				0.00	160,000.00	158,641.92	-1,358.08

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 24 NOV 2009 USD / CNY EX.RATE 0.1472971 WITH DEUTSCHE BANK	-1,086,240.00	24 Nov 09				0.00	-160,000.00	-159,240.62	759.38
FX DEAL TRANSACTED ON 26 NOV 2009 CNY / USD EX.RATE 6.618 WITH DEUTSCHE BANK	873,576.00	26 Nov 09				0.00	132,000.00	130,583.61	-1,416.39
FX DEAL TRANSACTED ON 26 NOV 2009 CNY / USD EX.RATE 6.618 WITH DEUTSCHE BANK	571,150.50	26 Nov 09				0.00	86,302.58	85,376.54	-926.04
FX DEAL TRANSACTED ON 26 NOV 2009 USD / CNY EX.RATE 0.1473622 WITH DEUTSCHE BANK	-895,752.00	26 Nov 09				0.00	-132,000.00	-131,315.46	684.54
FX DEAL TRANSACTED ON 26 NOV 2009 USD / CNY EX.RATE 0.1473622 WITH DEUTSCHE BANK	-571,150.50	26 Nov 09				0.00	-84,166.00	-83,729.53	436.47
Danish krone - DKK									
FX DEAL TRANSACTED ON 11 MAY 2009 DKK / USD EX.RATE 5.47811 WITH DEUTSCHE BANK	61,902,643.00	11 May 09				0.00	11,300,000.00	11,307,038.38	7,038.38
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUN 2009 USD / EUR EX.RATE 1.4159999 WITH DEUTSCHE BANK	-1,570,065.25	1 Jun 09				0.00	-2,223,212.39	-2,244,957.67	-21,745.28
FX DEAL TRANSACTED ON 10 NOV 2009 EUR / USD EX.RATE 0.6686289 WITH DEUTSCHE BANK	100,000.00	10 Nov 09				0.00	149,559.80	148,825.00	-734.80
FX DEAL TRANSACTED ON 10 NOV 2009 USD / EUR EX.RATE 1.495575 WITH DEUTSCHE BANK	-100,000.00	10 Nov 09				0.00	-149,557.50	-149,685.00	-127.50
FX DEAL TRANSACTED ON 11 MAY 2009 USD / EUR EX.RATE 1.3591899 WITH DEUTSCHE BANK	-29,907,518.45	11 May 09				0.00	-40,650,000.00	-40,683,194.92	-33,194.92
FX DEAL TRANSACTED ON 13 OCT 2009 USD / EUR EX.RATE 1.482589 WITH DEUTSCHE BANK	-40,000.00	13 Oct 09				0.00	-59,303.56	-59,778.00	-474.44
FX DEAL TRANSACTED ON 26 JUN 2009 USD / EUR EX.RATE 1.407784 WITH DEUTSCHE BANK	-284,134.50	26 Jun 09				0.00	-400,000.00	-403,485.17	-3,485.17

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
DEUTSCHE BANK LONDON									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 01 JUN 2009 USD / HKD EX.RATE 0.1290072 WITH DEUTSCHE BANK	-238,948.20	1 Jun 09				0.00	-30,826.06	-30,825.66	0.40
FX DEAL TRANSACTED ON 14 MAY 2009 HKD / USD EX.RATE 7.7501001 WITH DEUTSCHE BANK	603,901.52	14 May 09				0.00	77,921.77	77,911.22	-10.55
Japanese yen - JPY									
FX DEAL TRANSACTED ON 11 MAY 2009 USD / JPY EX.RATE 0.0102512 WITH DEUTSCHE BANK	-1,102,303,700.00	11 May 09				0.00	-11,300,000.00	-11,473,963.78	-173,963.78
FX DEAL TRANSACTED ON 16 DEC 2009 JPY / USD EX.RATE 89.7027 WITH DEUTSCHE BANK	87,203,000.00	16 Dec 09				0.00	972,133.50	936,811.38	-35,322.12
FX DEAL TRANSACTED ON 16 DEC 2009 USD / JPY EX.RATE 0.0111445 WITH DEUTSCHE BANK	-87,203,000.00	16 Dec 09				0.00	-971,837.74	-960,755.80	11,081.94
FX DEAL TRANSACTED ON 19 MAY 2009 JPY / USD EX.RATE 96.0999904 WITH DEUTSCHE	1,101,180.00	19 May 09				0.00	11,458.69	11,550.03	91.34
FX DEAL TRANSACTED ON 25 FEB 2009 USD / JPY EX.RATE 0.0103391 WITH DEUTSCHE BANK	-29,016,000.00	25 Feb 09				0.00	-300,000.00	-294,743.26	5,256.74
Mexican peso - MXN									
FX DEAL TRANSACTED ON 15 JUL 2009 USD / MXN EX.RATE 0.072372 WITH DEUTSCHE BANK	-1,909,246.00	15 Jul 09				0.00	-138,175.94	-147,531.81	-9,355.87
FX DEAL TRANSACTED ON 28 OCT 2009 MXN / USD EX.RATE 13.323912 WITH DEUTSCHE BANK	297,475.30	28 Oct 09				0.00	22,326.42	22,986.60	660.18
FX DEAL TRANSACTED ON 28 OCT 2009 USD / MXN EX.RATE 0.0753182 WITH DEUTSCHE BANK	-297,475.30	28 Oct 09				0.00	-22,405.31	-22,603.91	-198.60
FX DEAL TRANSACTED ON 28 SEP 2009 MXN / USD EX.RATE 13.6275 WITH DEUTSCHE BANK	215,182.54	28 Sep 09				0.00	15,790.32	16,627.65	837.33

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 28 SEP 2009 USD / MXN EX.RATE 0.0739645 WITH DEUTSCHE BANK	-215,182.54	28 Sep 09				0.00	-15,915.87	-15,877.41	38.46
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 JUN 2009 USD / NOK EX.RATE 0.1622059 WITH DEUTSCHE BANK	-125,077.50	1 Jun 09				0.00	-20,288.32	-20,271.06	17.26
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 19 MAY 2009 SGD / USD EX.RATE 1.4610012 WITH DEUTSCHE BANK	6,777.76	19 May 09				0.00	4,639.12	4,654.90	15.78
South Korean won - KRW									
FX DEAL TRANSACTED ON 02 NOV 2009 KRW / USD EX.RATE 1193.3 WITH DEUTSCHE BANK	76,215,443.00	2 Nov 09				0.00	63,869.47	64,906.56	1,037.09
FX DEAL TRANSACTED ON 02 NOV 2009 USD / KRW EX.RATE 0.00084 WITH DEUTSCHE BANK	-76,215,443.00	2 Nov 09				0.00	-64,019.69	-66,030.27	-2,010.58
FX DEAL TRANSACTED ON 03 NOV 2009 KRW / USD EX.RATE 1179.8 WITH DEUTSCHE BANK	76,107,188.00	3 Nov 09				0.00	64,508.55	64,814.37	305.82
FX DEAL TRANSACTED ON 03 NOV 2009 USD / KRW EX.RATE 0.0008489 WITH DEUTSCHE BANK	-76,107,188.00	3 Nov 09				0.00	-64,607.12	-65,936.49	-1,329.37
FX DEAL TRANSACTED ON 16 NOV 2009 KRW / USD EX.RATE 1155.1 WITH DEUTSCHE BANK	152,322,631.00	16 Nov 09				0.00	131,869.65	131,966.76	97.11
Swedish krona - SEK									
FX DEAL TRANSACTED ON 01 JUN 2009 USD / SEK EX.RATE 0.1348253 WITH DEUTSCHE BANK	-40,093.65	1 Jun 09				0.00	-5,405.64	-5,357.46	48.18

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
DEUTSCHE BANK LONDON									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 01 JUN 2009 USD / CHF EX.RATE 0.9335321 WITH DEUTSCHE BANK	-13,588.38	1 Jun 09				0.00	-12,685.19	-12,803.52	-118.33
FX DEAL TRANSACTED ON 11 MAY 2009 CHF / USD EX.RATE 1.10939 WITH DEUTSCHE BANK	11,093,900.00	11 May 09				0.00	10,000,000.00	10,024,759.41	24,759.41
Turkish lira - TRY									
FX DEAL TRANSACTED ON 01 JUN 2009 USD / TRY EX.RATE 0.656685 WITH DEUTSCHE BANK	-236,757.52	1 Jun 09				0.00	-155,475.12	-155,144.01	331.11
FX DEAL TRANSACTED ON 13 MAY 2009 TRY / USD EX.RATE 1.547 WITH DEUTSCHE BANK	1,908,981.37	13 May 09				0.00	1,233,989.25	1,222,334.80	-11,654.45
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUN 2009 USD / CHF EX.RATE 0.9335321 WITH DEUTSCHE BANK	12,685.19	1 Jun 09				0.00	12,685.19	12,685.19	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 USD / EUR EX.RATE 1.4159999 WITH DEUTSCHE BANK	2,223,212.39	1 Jun 09				0.00	2,223,212.39	2,223,212.39	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 USD / GBP EX.RATE 1.6433003 WITH DEUTSCHE BANK	5,897.69	1 Jun 09				0.00	5,897.69	5,897.69	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 USD / HKD EX.RATE 0.1290072 WITH DEUTSCHE BANK	30,826.06	1 Jun 09				0.00	30,826.06	30,826.06	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 USD / NOK EX.RATE 0.1622059 WITH DEUTSCHE BANK	20,288.32	1 Jun 09				0.00	20,288.32	20,288.32	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 USD / SEK EX.RATE 0.1348253 WITH DEUTSCHE BANK	5,405.64	1 Jun 09				0.00	5,405.64	5,405.64	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 USD / TRY EX.RATE 0.656685 WITH DEUTSCHE BANK	155,475.12	1 Jun 09				0.00	155,475.12	155,475.12	0.00

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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
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 02 NOV 2009 KRW / USD EX.RATE 1193.3 WITH DEUTSCHE BANK	-63,869.47	2 Nov 09				0.00	-63,869.47	-63,869.47	0.00
FX DEAL TRANSACTED ON 02 NOV 2009 USD / KRW EX.RATE 0.00084 WITH DEUTSCHE BANK	64,019.69	2 Nov 09				0.00	64,019.69	64,019.69	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 KRW / USD EX.RATE 1179.8 WITH DEUTSCHE BANK	-64,508.55	3 Nov 09				0.00	-64,508.55	-64,508.55	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 USD / KRW EX.RATE 0.0008489 WITH DEUTSCHE BANK	64,607.12	3 Nov 09				0.00	64,607.12	64,607.12	0.00
FX DEAL TRANSACTED ON 05 MAY 2009 AUD / USD EX.RATE 1.3544813 WITH DEUTSCHE BANK	-189,002.24	5 May 09				0.00	-189,002.24	-189,002.24	0.00
FX DEAL TRANSACTED ON 05 MAY 2009 USD / AUD EX.RATE 0.74 WITH DEUTSCHE BANK	189,440.00	5 May 09				0.00	189,440.00	189,440.00	0.00
FX DEAL TRANSACTED ON 08 JAN 2009 GBP / USD EX.RATE 0.6590224 WITH DEUTSCHE BANK	-3,687,279.57	8 Jan 09				0.00	-3,687,279.57	-3,687,279.57	0.00
FX DEAL TRANSACTED ON 08 JAN 2009 GBP / USD EX.RATE 0.6590224 WITH DEUTSCHE BANK	-1,351,189.65	8 Jan 09				0.00	-1,351,189.65	-1,351,189.65	0.00
FX DEAL TRANSACTED ON 08 JAN 2009 USD / GBP EX.RATE 1.516 WITH DEUTSCHE BANK	3,683,880.00	8 Jan 09				0.00	3,683,880.00	3,683,880.00	0.00
FX DEAL TRANSACTED ON 08 JAN 2009 USD / GBP EX.RATE 1.516 WITH DEUTSCHE BANK	1,350,756.00	8 Jan 09				0.00	1,350,756.00	1,350,756.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2009 EUR / USD EX.RATE 0.6686289 WITH DEUTSCHE BANK	-149,559.80	10 Nov 09				0.00	-149,559.80	-149,559.80	0.00
FX DEAL TRANSACTED ON 10 NOV 2009 USD / EUR EX.RATE 1.495575 WITH DEUTSCHE BANK	149,557.50	10 Nov 09				0.00	149,557.50	149,557.50	0.00
FX DEAL TRANSACTED ON 11 MAY 2009 CAD / USD EX.RATE 1.16048 WITH DEUTSCHE BANK	-7,300,000.00	11 May 09				0.00	-7,300,000.00	-7,300,000.00	0.00
FX DEAL TRANSACTED ON 11 MAY 2009 CHF / USD EX.RATE 1.10939 WITH DEUTSCHE BANK	-10,000,000.00	11 May 09				0.00	-10,000,000.00	-10,000,000.00	0.00
FX DEAL TRANSACTED ON 11 MAY 2009 DKK / USD EX.RATE 5.47811 WITH DEUTSCHE BANK	-11,300,000.00	11 May 09				0.00	-11,300,000.00	-11,300,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 11 MAY 2009 GBP / USD EX.RATE 0.6602882 WITH DEUTSCHE BANK	-24,300,000.00	11 May 09				0.00	-24,300,000.00	-24,300,000.00	0.00
FX DEAL TRANSACTED ON 11 MAY 2009 USD / EUR EX.RATE 1.3591899 WITH DEUTSCHE BANK	40,650,000.00	11 May 09				0.00	40,650,000.00	40,650,000.00	0.00
FX DEAL TRANSACTED ON 11 MAY 2009 USD / JPY EX.RATE 0.0102512 WITH DEUTSCHE BANK	11,300,000.00	11 May 09				0.00	11,300,000.00	11,300,000.00	0.00
FX DEAL TRANSACTED ON 13 MAY 2009 TRY / USD EX.RATE 1.547 WITH DEUTSCHE BANK	-1,233,989.25	13 May 09				0.00	-1,233,989.25	-1,233,989.25	0.00
FX DEAL TRANSACTED ON 13 OCT 2009 USD / EUR EX.RATE 1.482589 WITH DEUTSCHE BANK	59,303.56	13 Oct 09				0.00	59,303.56	59,303.56	0.00
FX DEAL TRANSACTED ON 14 AUG 2009 GBP / USD EX.RATE 0.6060606 WITH DEUTSCHE BANK	-301,290.00	14 Aug 09				0.00	-301,290.00	-301,290.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2009 USD / GBP EX.RATE 1.64989 WITH DEUTSCHE BANK	301,929.87	14 Aug 09				0.00	301,929.87	301,929.87	0.00
FX DEAL TRANSACTED ON 14 MAY 2009 HKD / USD EX.RATE 7.7501001 WITH DEUTSCHE BANK	-77,921.77	14 May 09				0.00	-77,921.77	-77,921.77	0.00
FX DEAL TRANSACTED ON 15 JAN 2009 GBP / USD EX.RATE 0.6864549 WITH DEUTSCHE BANK	-445,768.56	15 Jan 09				0.00	-445,768.56	-445,768.56	0.00
FX DEAL TRANSACTED ON 15 JAN 2009 USD / GBP EX.RATE 1.458 WITH DEUTSCHE BANK	445,737.24	15 Jan 09				0.00	445,737.24	445,737.24	0.00
FX DEAL TRANSACTED ON 15 JUL 2009 USD / MXN EX.RATE 0.072372 WITH DEUTSCHE BANK	138,175.94	15 Jul 09				0.00	138,175.94	138,175.94	0.00
FX DEAL TRANSACTED ON 16 DEC 2009 JPY / USD EX.RATE 89.7027 WITH DEUTSCHE BANK	-972,133.50	16 Dec 09				0.00	-972,133.50	-972,133.50	0.00
FX DEAL TRANSACTED ON 16 DEC 2009 USD / JPY EX.RATE 0.0111445 WITH DEUTSCHE BANK	971,837.74	16 Dec 09				0.00	971,837.74	971,837.74	0.00
FX DEAL TRANSACTED ON 16 NOV 2009 KRW / USD EX.RATE 1155.1 WITH DEUTSCHE BANK	-131,869.65	16 Nov 09				0.00	-131,869.65	-131,869.65	0.00
FX DEAL TRANSACTED ON 19 MAY 2009 GBP / USD EX.RATE 0.6443298 WITH DEUTSCHE BANK	-4,656.00	19 May 09				0.00	-4,656.00	-4,656.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 19 MAY 2009 JPY / USD EX.RATE 96.0999904 WITH DEUTSCHE	-11,458.69	19 May 09				0.00	-11,458.69	-11,458.69	0.00
FX DEAL TRANSACTED ON 19 MAY 2009 SGD / USD EX.RATE 1.4610012 WITH DEUTSCHE BANK	-4,639.12	19 May 09				0.00	-4,639.12	-4,639.12	0.00
FX DEAL TRANSACTED ON 20 NOV 2009 CNY / USD EX.RATE 6.638 WITH DEUTSCHE BANK	-41,000.00	20 Nov 09				0.00	-41,000.00	-41,000.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2009 USD / CNY EX.RATE 0.1473405 WITH DEUTSCHE BANK	41,000.00	20 Nov 09				0.00	41,000.00	41,000.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2009 USD / BRL EX.RATE 0.5685048 WITH DEUTSCHE BANK	800,000.00	21 Oct 09				0.00	800,000.00	800,000.00	0.00
FX DEAL TRANSACTED ON 23 FEB 2009 GBP / USD EX.RATE 0.6896552 WITH DEUTSCHE BANK	-1,318,050.00	23 Feb 09				0.00	-1,318,050.00	-1,318,050.00	0.00
FX DEAL TRANSACTED ON 23 FEB 2009 GBP / USD EX.RATE 0.6896552 WITH DEUTSCHE BANK	-298,700.00	23 Feb 09				0.00	-298,700.00	-298,700.00	0.00
FX DEAL TRANSACTED ON 23 FEB 2009 USD / GBP EX.RATE 1.44966 WITH DEUTSCHE BANK	1,317,740.94	23 Feb 09				0.00	1,317,740.94	1,317,740.94	0.00
FX DEAL TRANSACTED ON 23 FEB 2009 USD / GBP EX.RATE 1.44966 WITH DEUTSCHE BANK	298,629.96	23 Feb 09				0.00	298,629.96	298,629.96	0.00
FX DEAL TRANSACTED ON 24 NOV 2009 CNY / USD EX.RATE 6.633 WITH DEUTSCHE BANK	-160,000.00	24 Nov 09				0.00	-160,000.00	-160,000.00	0.00
FX DEAL TRANSACTED ON 24 NOV 2009 USD / CNY EX.RATE 0.1472971 WITH DEUTSCHE BANK	160,000.00	24 Nov 09				0.00	160,000.00	160,000.00	0.00
FX DEAL TRANSACTED ON 25 FEB 2009 USD / JPY EX.RATE 0.0103391 WITH DEUTSCHE BANK	300,000.00	25 Feb 09				0.00	300,000.00	300,000.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2009 USD / EUR EX.RATE 1.407784 WITH DEUTSCHE BANK	400,000.00	26 Jun 09				0.00	400,000.00	400,000.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2009 CNY / USD EX.RATE 6.618 WITH DEUTSCHE BANK	-132,000.00	26 Nov 09				0.00	-132,000.00	-132,000.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2009 CNY / USD EX.RATE 6.618 WITH DEUTSCHE BANK	-86,302.58	26 Nov 09				0.00	-86,302.58	-86,302.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
DEUTSCHE BANK LONDON									
FX DEAL TRANSACTED ON 26 NOV 2009 USD / CNY EX.RATE 0.1473622 WITH DEUTSCHE BANK	132,000.00	26 Nov 09				0.00	132,000.00	132,000.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2009 USD / CNY EX.RATE 0.1473622 WITH DEUTSCHE BANK	84,166.00	26 Nov 09				0.00	84,166.00	84,166.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2009 AUD / USD EX.RATE 1.0948585 WITH DEUTSCHE BANK	-854,904.96	28 Oct 09				0.00	-854,904.96	-854,904.96	0.00
FX DEAL TRANSACTED ON 28 OCT 2009 MXN / USD EX.RATE 13.323912 WITH DEUTSCHE BANK	-22,326.42	28 Oct 09				0.00	-22,326.42	-22,326.42	0.00
FX DEAL TRANSACTED ON 28 OCT 2009 USD / AUD EX.RATE 0.916 WITH DEUTSCHE BANK	857,376.00	28 Oct 09				0.00	857,376.00	857,376.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2009 USD / MXN EX.RATE 0.0753182 WITH DEUTSCHE BANK	22,405.31	28 Oct 09				0.00	22,405.31	22,405.31	0.00
FX DEAL TRANSACTED ON 28 SEP 2009 MXN / USD EX.RATE 13.6275 WITH DEUTSCHE BANK	-15,790.32	28 Sep 09				0.00	-15,790.32	-15,790.32	0.00
FX DEAL TRANSACTED ON 28 SEP 2009 USD / MXN EX.RATE 0.0739645 WITH DEUTSCHE BANK	15,915.87	28 Sep 09				0.00	15,915.87	15,915.87	0.00
Total DEUTSCHE BANK LONDON							**.000.00**	**-112,884.49**	**-112,884.49**
RBS FIN MKTS TREAS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 02 JUL 2009 USD / AUD EX.RATE 0.796 WITH RBS FINANCIAL	-337,000.00	2 Jul 09				0.00	-268,252.00	-269,431.51	-1,179.51
FX DEAL TRANSACTED ON 02 JUN 2009 USD / AUD EX.RATE 0.8203 WITH RBS FINANCIAL	-1,315,000.00	2 Jun 09				0.00	-1,078,694.50	-1,066,201.98	12,492.52
FX DEAL TRANSACTED ON 03 NOV 2009 AUD / USD EX.RATE 1.1080332 WITH RBS FINANCIAL	1,590,000.00	3 Nov 09				0.00	1,434,975.00	1,445,071.47	10,096.47

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 03 NOV 2009 USD / AUD EX.RATE 0.9046 WITH RBS FINANCIAL	-1,590,000.00	3 Nov 09				0.00	-1,438,314.00	-1,446,422.99	-8,108.99
FX DEAL TRANSACTED ON 05 AUG 2009 AUD / USD EX.RATE 1.1890606 WITH RBS FINANCIAL	32,277.14	5 Aug 09				0.00	27,145.07	27,120.87	-24.20
FX DEAL TRANSACTED ON 05 AUG 2009 USD / AUD EX.RATE 0.83991 WITH RBS FINANCIAL	-32,000.00	5 Aug 09				0.00	-26,877.12	-26,894.40	-17.28
FX DEAL TRANSACTED ON 10 JUN 2009 USD / AUD EX.RATE 0.8035 WITH RBS FINANCIAL	-165,000.00	10 Jun 09				0.00	-132,577.50	-134,763.75	-2,186.25
FX DEAL TRANSACTED ON 13 JAN 2009 AUD / USD EX.RATE 1.5067048 WITH RBS FINANCIAL	131,000.00	13 Jan 09				0.00	86,944.70	83,283.25	-3,661.45
FX DEAL TRANSACTED ON 13 JAN 2009 USD / AUD EX.RATE 0.666 WITH RBS FINANCIAL	-131,000.00	13 Jan 09				0.00	-87,246.00	-86,505.85	740.15
FX DEAL TRANSACTED ON 14 OCT 2009 USD / AUD EX.RATE 0.91302 WITH RBS FINANCIAL	-298,517.01	14 Oct 09				0.00	-272,552.00	-273,172.93	-620.93
FX DEAL TRANSACTED ON 17 AUG 2009 AUD / USD EX.RATE 1.2195122 WITH RBS FINANCIAL	2,345,000.00	17 Aug 09				0.00	1,922,900.00	1,930,755.77	7,855.77
FX DEAL TRANSACTED ON 17 AUG 2009 AUD / USD EX.RATE 1.2196044 WITH RBS FINANCIAL	140,000.00	17 Aug 09				0.00	114,791.32	115,598.00	806.68
FX DEAL TRANSACTED ON 19 AUG 2009 AUD / USD EX.RATE 1.2112403 WITH RBS FINANCIAL	245,000.00	19 Aug 09				0.00	202,272.00	203,411.25	1,139.25
FX DEAL TRANSACTED ON 22 JUL 2009 AUD / USD EX.RATE 1.2262416 WITH RBS FINANCIAL	850,000.00	22 Jul 09				0.00	693,175.00	696,787.51	3,612.51
FX DEAL TRANSACTED ON 22 JUN 2009 AUD / USD EX.RATE 1.2659029 WITH RBS FINANCIAL	300,388.63	22 Jun 09				0.00	237,292.00	241,587.55	4,295.55
FX DEAL TRANSACTED ON 22 JUN 2009 USD / AUD EX.RATE 0.78824 WITH RBS FINANCIAL	-301,000.00	22 Jun 09				0.00	-237,260.24	-245,435.39	-8,175.15
FX DEAL TRANSACTED ON 22 MAY 2009 USD / AUD EX.RATE 0.783846 WITH RBS FINANCIAL	-120,000.00	22 May 09				0.00	-94,061.52	-93,738.00	323.52
FX DEAL TRANSACTED ON 24 AUG 2009 AUD / USD EX.RATE 1.1941724 WITH RBS FINANCIAL	2,000.00	24 Aug 09				0.00	1,674.80	1,731.70	56.90

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 24 AUG 2009 USD / AUD EX.RATE 0.8395 WITH RBS FINANCIAL	-2,000.00	24 Aug 09				0.00	-1,679.00	-1,677.80	1.20
FX DEAL TRANSACTED ON 26 NOV 2009 AUD / USD EX.RATE 1.078516 WITH RBS FINANCIAL	2,526,000.00	26 Nov 09				0.00	2,342,107.20	2,270,139.81	-71,967.39
FX DEAL TRANSACTED ON 26 NOV 2009 USD / AUD EX.RATE 0.931068 WITH RBS FINANCIAL	-2,526,000.00	26 Nov 09				0.00	-2,351,877.77	-2,295,755.05	56,122.72
FX DEAL TRANSACTED ON 26 OCT 2009 AUD / USD EX.RATE 1.0929463 WITH RBS FINANCIAL	1,290,000.00	26 Oct 09				0.00	1,180,295.82	1,173,512.99	-6,782.83
FX DEAL TRANSACTED ON 26 OCT 2009 USD / AUD EX.RATE 0.915523 WITH RBS FINANCIAL	-1,290,000.00	26 Oct 09				0.00	-1,181,024.67	-1,162,870.47	18,154.20
FX DEAL TRANSACTED ON 29 OCT 2009 AUD / USD EX.RATE 1.0907956 WITH RBS FINANCIAL	300,000.00	29 Oct 09				0.00	275,028.60	272,910.00	-2,118.60
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 MAY 2009 USD / GBP EX.RATE 1.492147 WITH RBS FINANCIAL	-134,035.05	1 May 09				0.00	-200,000.00	-209,744.74	-9,744.74
FX DEAL TRANSACTED ON 01 SEP 2009 GBP / USD EX.RATE 0.6179736 WITH RBS FINANCIAL	34,798.15	1 Sep 09				0.00	56,310.09	56,849.74	539.65
FX DEAL TRANSACTED ON 02 APR 2009 GBP / USD EX.RATE 0.6791633 WITH RBS FINANCIAL	124,000.00	2 Apr 09				0.00	182,577.60	183,582.00	1,004.40
FX DEAL TRANSACTED ON 02 APR 2009 USD / GBP EX.RATE 1.472396 WITH RBS FINANCIAL	-124,000.00	2 Apr 09				0.00	-182,577.10	-181,579.41	997.69
FX DEAL TRANSACTED ON 03 JUL 2009 USD / GBP EX.RATE 1.6336 WITH RBS FINANCIAL	-85,000.00	3 Jul 09				0.00	-138,856.00	-137,674.50	1,181.50
FX DEAL TRANSACTED ON 03 JUN 2009 GBP / USD EX.RATE 0.6101281 WITH RBS FINANCIAL	581,000.00	3 Jun 09				0.00	952,259.00	941,626.76	-10,632.24
FX DEAL TRANSACTED ON 04 AUG 2009 GBP / USD EX.RATE 0.5898324 WITH RBS FINANCIAL	23,525.54	4 Aug 09				0.00	39,885.13	39,527.62	-357.51
FX DEAL TRANSACTED ON 04 AUG 2009 GBP / USD EX.RATE 0.5908419 WITH RBS FINANCIAL	129,000.00	4 Aug 09				0.00	218,332.50	218,842.06	509.56

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 04 AUG 2009 GBP / USD EX.RATE 0.5908419 WITH RBS FINANCIAL	59,372.16	4 Aug 09				0.00	100,487.38	100,721.91	234.53
FX DEAL TRANSACTED ON 04 AUG 2009 USD / GBP EX.RATE 1.692345 WITH RBS FINANCIAL	-129,000.00	4 Aug 09				0.00	-218,312.51	-211,966.34	6,346.17
FX DEAL TRANSACTED ON 04 AUG 2009 USD / GBP EX.RATE 1.692345 WITH RBS FINANCIAL	-59,000.00	4 Aug 09				0.00	-99,848.36	-96,945.84	2,902.52
FX DEAL TRANSACTED ON 05 AUG 2009 GBP / USD EX.RATE 0.5873715 WITH RBS FINANCIAL	38,300.98	5 Aug 09				0.00	65,207.42	64,353.31	-854.11
FX DEAL TRANSACTED ON 05 AUG 2009 USD / GBP EX.RATE 1.70241 WITH RBS FINANCIAL	-38,000.00	5 Aug 09				0.00	-64,691.58	-62,439.70	2,251.88
FX DEAL TRANSACTED ON 06 AUG 2009 GBP / USD EX.RATE 0.5960186 WITH RBS FINANCIAL	83,271.47	6 Aug 09				0.00	139,712.87	137,685.22	-2,027.65
FX DEAL TRANSACTED ON 07 APR 2009 GBP / USD EX.RATE 0.6788313 WITH RBS FINANCIAL	92,000.00	7 Apr 09				0.00	135,527.04	143,966.20	8,439.16
FX DEAL TRANSACTED ON 07 APR 2009 USD / GBP EX.RATE 1.473 WITH RBS FINANCIAL	-92,000.00	7 Apr 09				0.00	-135,516.00	-134,720.21	795.79
FX DEAL TRANSACTED ON 08 APR 2009 GBP / USD EX.RATE 0.6811989 WITH RBS FINANCIAL	103,000.00	8 Apr 09				0.00	151,204.00	152,409.09	1,205.09
FX DEAL TRANSACTED ON 08 APR 2009 USD / GBP EX.RATE 1.46802 WITH RBS FINANCIAL	-103,000.00	8 Apr 09				0.00	-151,206.06	-161,179.55	-9,973.49
FX DEAL TRANSACTED ON 09 OCT 2009 GBP / USD EX.RATE 0.629291 WITH RBS FINANCIAL	4,347.07	9 Oct 09				0.00	6,907.89	6,889.45	-18.44
FX DEAL TRANSACTED ON 10 AUG 2009 GBP / USD EX.RATE 0.6076072 WITH RBS FINANCIAL	2,830.84	10 Aug 09				0.00	4,659.00	4,681.08	22.08
FX DEAL TRANSACTED ON 11 AUG 2009 GBP / USD EX.RATE 0.6063914 WITH RBS FINANCIAL	28,019.00	11 Aug 09				0.00	46,206.13	46,491.93	285.80
FX DEAL TRANSACTED ON 13 AUG 2009 GBP / USD EX.RATE 0.6028818 WITH RBS FINANCIAL	158,470.23	13 Aug 09				0.00	262,854.57	258,464.94	-4,389.63
FX DEAL TRANSACTED ON 14 AUG 2009 USD / GBP EX.RATE 1.65929 WITH RBS FINANCIAL	-58,230.98	14 Aug 09				0.00	-96,622.08	-96,238.34	383.74

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 16 MAR 2009 GBP / USD EX.RATE 0.7094714 WITH RBS FINANCIAL	646,971.76	16 Mar 09				0.00	911,906.70	906,989.76	-4,916.94
FX DEAL TRANSACTED ON 16 MAR 2009 USD / GBP EX.RATE 1.409506 WITH RBS FINANCIAL	-647,000.00	16 Mar 09				0.00	-911,950.38	-947,434.52	-35,484.14
FX DEAL TRANSACTED ON 16 SEP 2009 GBP / USD EX.RATE 0.6060683 WITH RBS FINANCIAL	16,172.91	16 Sep 09				0.00	26,684.96	26,347.29	-337.67
FX DEAL TRANSACTED ON 17 SEP 2009 GBP / USD EX.RATE 0.6048875 WITH RBS FINANCIAL	680,000.00	17 Sep 09				0.00	1,124,176.00	1,107,787.93	-16,388.07
FX DEAL TRANSACTED ON 18 AUG 2009 USD / GBP EX.RATE 1.6518 WITH RBS FINANCIAL	-550,000.00	18 Aug 09				0.00	-908,490.00	-907,445.06	1,044.94
FX DEAL TRANSACTED ON 18 SEP 2009 GBP / USD EX.RATE 0.6136475 WITH RBS FINANCIAL	605,000.00	18 Sep 09				0.00	985,908.00	978,980.72	-6,927.28
FX DEAL TRANSACTED ON 20 OCT 2009 GBP / USD EX.RATE 0.6082766 WITH RBS FINANCIAL	32,173.65	20 Oct 09				0.00	52,893.13	53,319.78	426.65
FX DEAL TRANSACTED ON 21 AUG 2009 USD / GBP EX.RATE 1.648277 WITH RBS FINANCIAL	-100,000.00	21 Aug 09				0.00	-164,827.70	-165,025.00	-197.30
FX DEAL TRANSACTED ON 22 MAY 2009 USD / GBP EX.RATE 1.5881 WITH RBS FINANCIAL	-160,000.00	22 May 09				0.00	-254,096.00	-255,088.01	-992.01
FX DEAL TRANSACTED ON 23 JUL 2009 USD / GBP EX.RATE 1.656682 WITH RBS FINANCIAL	-78,470.10	23 Jul 09				0.00	-130,000.00	-128,769.44	1,230.56
FX DEAL TRANSACTED ON 23 OCT 2009 GBP / USD EX.RATE 0.6114338 WITH RBS FINANCIAL	2,777,297.65	23 Oct 09				0.00	4,542,270.31	4,537,132.46	-5,137.85
FX DEAL TRANSACTED ON 23 OCT 2009 USD / GBP EX.RATE 1.63471 WITH RBS FINANCIAL	-2,777,000.00	23 Oct 09				0.00	-4,539,589.67	-4,483,861.09	55,728.58
FX DEAL TRANSACTED ON 24 AUG 2009 GBP / USD EX.RATE 0.6094276 WITH RBS FINANCIAL	60,000.00	24 Aug 09				0.00	98,453.04	98,588.99	135.95
FX DEAL TRANSACTED ON 24 AUG 2009 USD / GBP EX.RATE 1.641 WITH RBS FINANCIAL	-60,000.00	24 Aug 09				0.00	-98,460.00	-98,244.00	216.00
FX DEAL TRANSACTED ON 26 AUG 2009 GBP / USD EX.RATE 0.6180088 WITH RBS FINANCIAL	105,000.00	26 Aug 09				0.00	169,900.50	169,821.74	-78.76

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5% Report - Part B

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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 27 AUG 2009 GBP / USD EX.RATE 0.6177415 WITH RBS FINANCIAL	250,000.00	27 Aug 09				0.00	404,700.00	407,450.01	2,750.01
FX DEAL TRANSACTED ON 29 JUL 2009 USD / GBP EX.RATE 1.6417 WITH RBS FINANCIAL	-90,000.00	29 Jul 09				0.00	-147,753.00	-148,418.99	-665.99
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 03 JUL 2009 USD / CAD EX.RATE 0.8630362 WITH RBS FINANCIAL	-270,000.00	3 Jul 09				0.00	-233,019.76	-232,858.99	160.77
FX DEAL TRANSACTED ON 04 AUG 2009 USD / CAD EX.RATE 0.9312895 WITH RBS FINANCIAL	-2,000.00	4 Aug 09				0.00	-1,862.58	-1,870.30	-7.72
FX DEAL TRANSACTED ON 10 JUL 2009 USD / CAD EX.RATE 0.8582954 WITH RBS FINANCIAL	-300,000.00	10 Jul 09				0.00	-257,488.63	-257,776.25	-287.62
FX DEAL TRANSACTED ON 15 DEC 2009 CAD / USD EX.RATE 1.0623 WITH RBS FINANCIAL	21,984.00	15 Dec 09				0.00	20,694.72	20,560.21	-134.51
FX DEAL TRANSACTED ON 15 DEC 2009 USD / CAD EX.RATE 0.9413581 WITH RBS FINANCIAL	-22,000.00	15 Dec 09				0.00	-20,709.88	-20,985.69	-275.81
FX DEAL TRANSACTED ON 18 JUN 2009 USD / CAD EX.RATE 0.8873902 WITH RBS FINANCIAL	-995,000.00	18 Jun 09				0.00	-882,953.23	-882,796.56	156.67
FX DEAL TRANSACTED ON 21 SEP 2009 CAD / USD EX.RATE 1.078102 WITH RBS FINANCIAL	820,000.00	21 Sep 09				0.00	760,595.94	766,355.14	5,759.20
FX DEAL TRANSACTED ON 21 SEP 2009 USD / CAD EX.RATE 0.9276266 WITH RBS FINANCIAL	-820,000.00	21 Sep 09				0.00	-760,653.79	-762,223.46	-1,569.67
FX DEAL TRANSACTED ON 22 MAY 2009 USD / CAD EX.RATE 0.8892841 WITH RBS FINANCIAL	-1,305,000.00	22 May 09				0.00	-1,160,515.78	-1,158,558.24	1,957.54
FX DEAL TRANSACTED ON 25 AUG 2009 USD / CAD EX.RATE 0.9258402 WITH RBS FINANCIAL	-295,000.00	25 Aug 09				0.00	-273,122.86	-273,350.63	-227.77
Danish krone - DKK									
FX DEAL TRANSACTED ON 02 NOV 2009 DKK / USD EX.RATE 5.02189 WITH RBS FINANCIAL	413,088.96	2 Nov 09				0.00	82,257.67	82,355.90	98.23

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RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 03 NOV 2009 DKK / USD EX.RATE 5.081089 WITH RBS FINANCIAL	1,315,663.11	3 Nov 09				0.00	258,933.29	263,227.38	4,294.09
FX DEAL TRANSACTED ON 08 SEP 2009 DKK / USD EX.RATE 5.135088 WITH RBS FINANCIAL	92,080.61	8 Sep 09				0.00	17,931.65	18,015.99	84.34
FX DEAL TRANSACTED ON 11 SEP 2009 DKK / USD EX.RATE 5.105098 WITH RBS FINANCIAL	78,030.35	11 Sep 09				0.00	15,284.79	15,305.17	20.38
FX DEAL TRANSACTED ON 15 JUN 2009 USD / DKK EX.RATE 0.1853465 WITH RBS FINANCIAL	-1,520,000.00	15 Jun 09				0.00	-281,726.69	-283,619.13	-1,892.44
FX DEAL TRANSACTED ON 15 SEP 2009 DKK / USD EX.RATE 5.081096 WITH RBS FINANCIAL	186,080.00	15 Sep 09				0.00	36,622.02	36,873.08	251.06
FX DEAL TRANSACTED ON 16 SEP 2009 DKK / USD EX.RATE 5.05735 WITH RBS FINANCIAL	78,656.83	16 Sep 09				0.00	15,552.97	15,563.74	10.77
FX DEAL TRANSACTED ON 20 NOV 2009 DKK / USD EX.RATE 5.00811 WITH RBS FINANCIAL	380,450.37	20 Nov 09				0.00	75,966.86	76,419.44	452.58
FX DEAL TRANSACTED ON 23 SEP 2009 DKK / USD EX.RATE 5.038328 WITH RBS FINANCIAL	124,776.26	23 Sep 09				0.00	24,765.41	24,633.30	-132.11
FX DEAL TRANSACTED ON 26 MAY 2009 USD / DKK EX.RATE 0.1877546 WITH RBS FINANCIAL	-510,000.00	26 May 09				0.00	-95,754.87	-95,448.42	306.45
FX DEAL TRANSACTED ON 27 AUG 2009 DKK / USD EX.RATE 5.2275 WITH RBS FINANCIAL	1,070,000.00	27 Aug 09				0.00	204,686.75	206,643.49	1,956.74
FX DEAL TRANSACTED ON 28 AUG 2009 DKK / USD EX.RATE 5.1823 WITH RBS FINANCIAL	360,000.00	28 Aug 09				0.00	69,467.23	69,406.29	-60.94
Euro - EUR									
FX DEAL TRANSACTED ON 01 APR 2009 EUR / USD EX.RATE 0.7573319 WITH RBS FINANCIAL	490,000.00	1 Apr 09				0.00	647,008.25	652,655.53	5,647.28
FX DEAL TRANSACTED ON 01 APR 2009 USD / EUR EX.RATE 1.3205 WITH RBS FINANCIAL	-490,000.00	1 Apr 09				0.00	-647,045.00	-658,682.54	-11,637.54
FX DEAL TRANSACTED ON 02 APR 2009 EUR / USD EX.RATE 0.7417297 WITH RBS FINANCIAL	490,000.00	2 Apr 09				0.00	660,618.00	657,800.50	-2,817.50

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 02 APR 2009 EUR / USD EX.RATE 0.741782 WITH RBS FINANCIAL	47,000.00	2 Apr 09				0.00	63,360.94	62,601.65	-759.29
FX DEAL TRANSACTED ON 02 APR 2009 USD / EUR EX.RATE 1.348105 WITH RBS FINANCIAL	-490,000.00	2 Apr 09				0.00	-660,571.45	-652,655.53	7,915.92
FX DEAL TRANSACTED ON 02 APR 2009 USD / EUR EX.RATE 1.3482 WITH RBS FINANCIAL	-46,410.00	2 Apr 09				0.00	-62,569.96	-62,303.11	266.85
FX DEAL TRANSACTED ON 02 FEB 2009 EUR / USD EX.RATE 0.7783222 WITH RBS FINANCIAL	83,000.00	2 Feb 09				0.00	106,639.65	107,082.45	442.80
FX DEAL TRANSACTED ON 02 FEB 2009 EUR / USD EX.RATE 0.7783222 WITH RBS FINANCIAL	268,000.00	2 Feb 09				0.00	344,330.42	345,760.19	1,429.77
FX DEAL TRANSACTED ON 02 FEB 2009 USD / EUR EX.RATE 1.284975 WITH RBS FINANCIAL	-267,312.50	2 Feb 09				0.00	-343,489.88	-344,351.95	-862.07
FX DEAL TRANSACTED ON 02 FEB 2009 USD / EUR EX.RATE 1.285 WITH RBS FINANCIAL	-82,795.00	2 Feb 09				0.00	-106,391.58	-107,372.70	-981.12
FX DEAL TRANSACTED ON 02 SEP 2009 EUR / USD EX.RATE 0.700182 WITH RBS FINANCIAL	73,621.36	2 Sep 09				0.00	105,146.03	104,973.02	-173.01
FX DEAL TRANSACTED ON 03 JUL 2009 USD / EUR EX.RATE 1.4005 WITH RBS FINANCIAL	-395,000.00	3 Jul 09				0.00	-553,197.50	-549,899.25	3,298.25
FX DEAL TRANSACTED ON 03 JUN 2009 USD / EUR EX.RATE 1.4187 WITH RBS FINANCIAL	-290,000.00	3 Jun 09				0.00	-411,423.00	-411,466.52	-43.52
FX DEAL TRANSACTED ON 04 AUG 2009 EUR / USD EX.RATE 0.6944203 WITH RBS FINANCIAL	285,000.00	4 Aug 09				0.00	410,414.25	406,367.28	-4,046.97
FX DEAL TRANSACTED ON 04 AUG 2009 USD / EUR EX.RATE 1.44 WITH RBS FINANCIAL	-285,000.00	4 Aug 09				0.00	-410,400.00	-410,000.97	399.03
FX DEAL TRANSACTED ON 04 FEB 2009 EUR / USD EX.RATE 0.7770612 WITH RBS FINANCIAL	83,000.00	4 Feb 09				0.00	106,812.70	107,082.45	269.75
FX DEAL TRANSACTED ON 04 FEB 2009 EUR / USD EX.RATE 0.7770612 WITH RBS FINANCIAL	150,000.00	4 Feb 09				0.00	193,035.00	193,522.49	487.49
FX DEAL TRANSACTED ON 04 FEB 2009 USD / EUR EX.RATE 1.28693 WITH RBS FINANCIAL	-149,620.00	4 Feb 09				0.00	-192,550.47	-192,299.12	251.35

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 04 FEB 2009 USD / EUR EX.RATE 1.287 WITH RBS FINANCIAL	-82,624.50	4 Feb 09				0.00	-106,337.73	-106,077.46	260.27
FX DEAL TRANSACTED ON 04 MAY 2009 EUR / USD EX.RATE 0.7471133 WITH RBS FINANCIAL	110,000.00	4 May 09				0.00	147,233.35	149,632.99	2,399.64
FX DEAL TRANSACTED ON 04 MAY 2009 USD / EUR EX.RATE 1.338496 WITH RBS FINANCIAL	-109,060.00	4 May 09				0.00	-145,976.37	-145,049.80	926.57
FX DEAL TRANSACTED ON 07 APR 2009 EUR / USD EX.RATE 0.7541478 WITH RBS FINANCIAL	309,000.00	7 Apr 09				0.00	409,734.00	408,807.00	-927.00
FX DEAL TRANSACTED ON 07 APR 2009 USD / EUR EX.RATE 1.32594 WITH RBS FINANCIAL	-309,000.00	7 Apr 09				0.00	-409,715.46	-411,572.57	-1,857.11
FX DEAL TRANSACTED ON 08 APR 2009 EUR / USD EX.RATE 0.7548423 WITH RBS FINANCIAL	309,000.00	8 Apr 09				0.00	409,357.02	420,332.68	10,975.66
FX DEAL TRANSACTED ON 08 SEP 2009 EUR / USD EX.RATE 0.690894 WITH RBS FINANCIAL	738,000.00	8 Sep 09				0.00	1,068,181.20	1,076,114.70	7,933.50
FX DEAL TRANSACTED ON 09 APR 2009 EUR / USD EX.RATE 0.7595841 WITH RBS FINANCIAL	221,000.00	9 Apr 09				0.00	290,948.71	294,360.96	3,412.25
FX DEAL TRANSACTED ON 09 APR 2009 USD / EUR EX.RATE 1.31615 WITH RBS FINANCIAL	-221,000.00	9 Apr 09				0.00	-290,869.15	-300,626.28	-9,757.13
FX DEAL TRANSACTED ON 09 DEC 2009 EUR / USD EX.RATE 0.6795394 WITH RBS FINANCIAL	35,822.99	9 Dec 09				0.00	52,716.57	52,380.37	-336.20
FX DEAL TRANSACTED ON 09 DEC 2009 EUR / USD EX.RATE 0.681018 WITH RBS FINANCIAL	75,426.47	9 Dec 09				0.00	110,755.47	110,288.58	-466.89
FX DEAL TRANSACTED ON 09 FEB 2009 EUR / USD EX.RATE 0.7668712 WITH RBS FINANCIAL	1,033,294.45	9 Feb 09				0.00	1,347,415.96	1,333,104.78	-14,311.18
FX DEAL TRANSACTED ON 09 FEB 2009 USD / EUR EX.RATE 1.30343 WITH RBS FINANCIAL	-1,034,000.00	9 Feb 09				0.00	-1,347,746.62	-1,320,779.88	26,966.74
FX DEAL TRANSACTED ON 09 OCT 2009 EUR / USD EX.RATE 0.6797634 WITH RBS FINANCIAL	2,996.61	9 Oct 09				0.00	4,408.31	4,437.83	29.52
FX DEAL TRANSACTED ON 11 MAY 2009 EUR / USD EX.RATE 0.7339482 WITH RBS FINANCIAL	713,478.00	11 May 09				0.00	972,109.49	970,544.07	-1,565.42

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 11 MAY 2009 EUR / USD EX.RATE 0.7339482 WITH RBS FINANCIAL	256,000.00	11 May 09				0.00	348,798.46	348,236.78	-561.68
FX DEAL TRANSACTED ON 11 MAY 2009 USD / EUR EX.RATE 1.362202 WITH RBS FINANCIAL	-714,000.00	11 May 09				0.00	-972,612.23	-999,350.14	-26,737.91
FX DEAL TRANSACTED ON 11 MAY 2009 USD / EUR EX.RATE 1.362202 WITH RBS FINANCIAL	-256,000.00	11 May 09				0.00	-348,723.71	-358,310.42	-9,586.71
FX DEAL TRANSACTED ON 13 OCT 2009 EUR / USD EX.RATE 0.6740811 WITH RBS FINANCIAL	22,732.41	13 Oct 09				0.00	33,723.55	33,961.09	237.54
FX DEAL TRANSACTED ON 15 OCT 2009 EUR / USD EX.RATE 0.6705109 WITH RBS FINANCIAL	35,562.74	15 Oct 09				0.00	53,038.27	53,146.74	108.47
FX DEAL TRANSACTED ON 16 JUL 2009 USD / EUR EX.RATE 1.4112 WITH RBS FINANCIAL	-240,000.00	16 Jul 09				0.00	-338,688.00	-338,652.00	36.00
FX DEAL TRANSACTED ON 16 MAR 2009 EUR / USD EX.RATE 0.7696097 WITH RBS FINANCIAL	44,000.00	16 Mar 09				0.00	57,171.84	58,605.80	1,433.96
FX DEAL TRANSACTED ON 16 MAR 2009 USD / EUR EX.RATE 1.299493 WITH RBS FINANCIAL	-43,265.00	16 Mar 09				0.00	-56,222.56	-56,720.42	-497.86
FX DEAL TRANSACTED ON 17 AUG 2009 EUR / USD EX.RATE 0.7108331 WITH RBS FINANCIAL	138,406.96	17 Aug 09				0.00	194,710.91	195,202.24	491.33
FX DEAL TRANSACTED ON 17 AUG 2009 EUR / USD EX.RATE 0.7108836 WITH RBS FINANCIAL	1,225,000.00	17 Aug 09				0.00	1,723,207.50	1,727,678.64	4,471.14
FX DEAL TRANSACTED ON 18 AUG 2009 USD / EUR EX.RATE 1.4107 WITH RBS FINANCIAL	-115,000.00	18 Aug 09				0.00	-162,230.50	-163,512.74	-1,282.24
FX DEAL TRANSACTED ON 18 JUN 2009 EUR / USD EX.RATE 0.7157171 WITH RBS FINANCIAL	225,000.00	18 Jun 09				0.00	314,370.00	313,346.25	-1,023.75
FX DEAL TRANSACTED ON 20 MAY 2009 EUR / USD EX.RATE 0.7261769 WITH RBS FINANCIAL	233,000.00	20 May 09				0.00	320,858.48	326,118.46	5,259.98
FX DEAL TRANSACTED ON 20 MAY 2009 USD / EUR EX.RATE 1.3775 WITH RBS FINANCIAL	-233,000.00	20 May 09				0.00	-320,957.50	-320,806.06	151.44
FX DEAL TRANSACTED ON 20 NOV 2009 EUR / USD EX.RATE 0.6734007 WITH RBS FINANCIAL	874,000.00	20 Nov 09				0.00	1,297,890.00	1,309,252.08	11,362.08

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 20 NOV 2009 USD / EUR EX.RATE 1.48408 WITH RBS FINANCIAL	-874,000.00	20 Nov 09				0.00	-1,297,085.92	-1,253,892.77	43,193.15
FX DEAL TRANSACTED ON 20 OCT 2009 EUR / USD EX.RATE 0.6691653 WITH RBS FINANCIAL	38,383.99	20 Oct 09				0.00	57,361.00	57,604.77	243.77
FX DEAL TRANSACTED ON 21 AUG 2009 USD / EUR EX.RATE 1.430698 WITH RBS FINANCIAL	-86,319.84	21 Aug 09				0.00	-123,497.62	-123,683.38	-185.76
FX DEAL TRANSACTED ON 21 JUL 2009 USD / EUR EX.RATE 1.4237 WITH RBS FINANCIAL	-160,000.00	21 Jul 09				0.00	-227,792.00	-227,328.01	463.99
FX DEAL TRANSACTED ON 21 SEP 2009 EUR / USD EX.RATE 0.6811989 WITH RBS FINANCIAL	690,000.00	21 Sep 09				0.00	1,012,920.00	1,020,682.43	7,762.43
FX DEAL TRANSACTED ON 21 SEP 2009 USD / EUR EX.RATE 1.468004 WITH RBS FINANCIAL	-690,000.00	21 Sep 09				0.00	-1,012,922.76	-1,013,023.52	-100.76
FX DEAL TRANSACTED ON 22 APR 2009 EUR / USD EX.RATE 0.7691302 WITH RBS FINANCIAL	17,522.00	22 Apr 09				0.00	22,781.58	23,835.18	1,053.60
FX DEAL TRANSACTED ON 22 APR 2009 USD / EUR EX.RATE 1.3005 WITH RBS FINANCIAL	-17,522.00	22 Apr 09				0.00	-22,787.36	-22,860.08	-72.72
FX DEAL TRANSACTED ON 22 JUN 2009 EUR / USD EX.RATE 0.7212405 WITH RBS FINANCIAL	276,810.28	22 Jun 09				0.00	383,797.45	387,769.68	3,972.23
FX DEAL TRANSACTED ON 22 JUN 2009 USD / EUR EX.RATE 1.38622 WITH RBS FINANCIAL	-276,000.00	22 Jun 09				0.00	-382,596.72	-391,933.78	-9,337.06
FX DEAL TRANSACTED ON 22 MAY 2009 USD / EUR EX.RATE 1.400985 WITH RBS FINANCIAL	-730,000.00	22 May 09				0.00	-1,022,719.05	-1,021,014.44	1,704.61
FX DEAL TRANSACTED ON 22 OCT 2009 EUR / USD EX.RATE 0.6662234 WITH RBS FINANCIAL	36,033.01	22 Oct 09				0.00	54,085.48	53,838.73	-246.75
FX DEAL TRANSACTED ON 23 JUN 2009 EUR / USD EX.RATE 0.7140817 WITH RBS FINANCIAL	145,000.00	23 Jun 09				0.00	203,058.00	203,456.74	398.74
FX DEAL TRANSACTED ON 23 SEP 2009 EUR / USD EX.RATE 0.6771852 WITH RBS FINANCIAL	44,558.00	23 Sep 09				0.00	65,798.84	65,460.15	-338.69
FX DEAL TRANSACTED ON 23 SEP 2009 EUR / USD EX.RATE 0.6775068 WITH RBS FINANCIAL	266,794.43	23 Sep 09				0.00	393,788.58	392,374.58	-1,414.00

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 23 SEP 2009 USD / EUR EX.RATE 1.475998 WITH RBS FINANCIAL	-267,000.00	23 Sep 09				0.00	-394,091.47	-391,996.06	2,095.41
FX DEAL TRANSACTED ON 24 JUN 2009 EUR / USD EX.RATE 0.7136231 WITH RBS FINANCIAL	115,000.00	24 Jun 09				0.00	161,149.50	159,913.25	-1,236.25
FX DEAL TRANSACTED ON 25 AUG 2009 EUR / USD EX.RATE 0.6984216 WITH RBS FINANCIAL	610,000.00	25 Aug 09				0.00	873,398.00	868,121.52	-5,276.48
FX DEAL TRANSACTED ON 25 JUN 2009 EUR / USD EX.RATE 0.7189589 WITH RBS FINANCIAL	100,000.00	25 Jun 09				0.00	139,090.00	140,695.00	1,605.00
FX DEAL TRANSACTED ON 26 AUG 2009 EUR / USD EX.RATE 0.7030865 WITH RBS FINANCIAL	175,000.00	26 Aug 09				0.00	248,902.50	248,981.24	78.74
FX DEAL TRANSACTED ON 26 JUN 2009 EUR / USD EX.RATE 0.7107826 WITH RBS FINANCIAL	80,000.00	26 Jun 09				0.00	112,552.00	112,468.01	-83.99
FX DEAL TRANSACTED ON 27 JUL 2009 USD / EUR EX.RATE 1.422 WITH RBS FINANCIAL	-360,000.00	27 Jul 09				0.00	-511,920.00	-510,426.02	1,493.98
FX DEAL TRANSACTED ON 28 AUG 2009 USD / EUR EX.RATE 1.436 WITH RBS FINANCIAL	-130,000.00	28 Aug 09				0.00	-186,680.00	-186,556.51	123.49
FX DEAL TRANSACTED ON 28 MAY 2009 EUR / USD EX.RATE 0.7173601 WITH RBS FINANCIAL	124,000.00	28 May 09				0.00	172,856.00	175,515.80	2,659.80
FX DEAL TRANSACTED ON 28 MAY 2009 EUR / USD EX.RATE 0.7173601 WITH RBS FINANCIAL	4,000.00	28 May 09				0.00	5,576.00	5,661.80	85.80
FX DEAL TRANSACTED ON 28 MAY 2009 USD / EUR EX.RATE 1.39379 WITH RBS FINANCIAL	-124,000.00	28 May 09				0.00	-172,829.96	-173,556.61	-726.65
FX DEAL TRANSACTED ON 28 MAY 2009 USD / EUR EX.RATE 1.39379 WITH RBS FINANCIAL	-4,000.00	28 May 09				0.00	-5,575.16	-5,598.60	-23.44
FX DEAL TRANSACTED ON 29 MAY 2009 EUR / USD EX.RATE 0.7084662 WITH RBS FINANCIAL	4,000.00	29 May 09				0.00	5,646.00	5,662.80	16.80
FX DEAL TRANSACTED ON 29 MAY 2009 USD / EUR EX.RATE 1.41133 WITH RBS FINANCIAL	-4,000.00	29 May 09				0.00	-5,645.32	-5,598.60	46.72
FX DEAL TRANSACTED ON 30 JUN 2009 USD / EUR EX.RATE 1.4028 WITH RBS FINANCIAL	-195,000.00	30 Jun 09				0.00	-273,546.00	-275,554.50	-2,008.50

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 31 JUL 2009 USD / EUR EX.RATE 1.418 WITH RBS FINANCIAL	-480,000.00	31 Jul 09				0.00	-680,640.00	-691,968.00	-11,328.00
FX DEAL TRANSACTED ON 31 MAR 2009 EUR / USD EX.RATE 0.7541478 WITH RBS FINANCIAL	490,000.00	31 Mar 09				0.00	649,740.00	648,196.51	-1,543.49
FX DEAL TRANSACTED ON 31 MAR 2009 USD / EUR EX.RATE 1.325932 WITH RBS FINANCIAL	-490,000.00	31 Mar 09				0.00	-649,706.68	-652,655.53	-2,948.85
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 01 DEC 2009 USD / HKD EX.RATE 0.1290273 WITH RBS FINANCIAL	-659,092.50	1 Dec 09				0.00	-85,040.90	-85,043.65	-2.75
FX DEAL TRANSACTED ON 02 JUL 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	1,900,000.00	2 Jul 09				0.00	245,161.29	245,159.71	-1.58
FX DEAL TRANSACTED ON 03 JUL 2009 HKD / USD EX.RATE 7.7499 WITH RBS FINANCIAL	1,605,000.00	3 Jul 09				0.00	207,099.45	207,092.77	-6.68
FX DEAL TRANSACTED ON 03 JUN 2009 USD / HKD EX.RATE 0.1290056 WITH RBS FINANCIAL	-3,564,000.00	3 Jun 09				0.00	-459,776.05	-459,799.77	-23.72
FX DEAL TRANSACTED ON 04 SEP 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	1,053,404.02	4 Sep 09				0.00	135,923.10	135,916.08	-7.02
FX DEAL TRANSACTED ON 07 JUL 2009 HKD / USD EX.RATE 7.7501 WITH RBS FINANCIAL	2,850,000.00	7 Jul 09				0.00	367,737.19	367,730.07	-7.12
FX DEAL TRANSACTED ON 10 JUL 2009 HKD / USD EX.RATE 7.7502 WITH RBS FINANCIAL	3,190,000.00	10 Jul 09				0.00	411,602.28	411,586.35	-15.93
FX DEAL TRANSACTED ON 11 DEC 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	1,105,071.32	11 Dec 09				0.00	142,589.85	142,560.42	-29.43
FX DEAL TRANSACTED ON 17 AUG 2009 USD / HKD EX.RATE 0.1290106 WITH RBS FINANCIAL	-910,000.00	17 Aug 09				0.00	-117,399.66	-117,398.91	0.75
FX DEAL TRANSACTED ON 17 SEP 2009 USD / HKD EX.RATE 0.1290256 WITH RBS FINANCIAL	-2,885,000.00	17 Sep 09				0.00	-372,238.85	-372,234.05	4.80
FX DEAL TRANSACTED ON 18 AUG 2009 USD / HKD EX.RATE 0.129004 WITH RBS FINANCIAL	-1,288,304.00	18 Aug 09				0.00	-166,196.32	-166,195.25	1.07

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 19 AUG 2009 USD / HKD EX.RATE 0.1289956 WITH RBS FINANCIAL	-1,895,000.00	19 Aug 09				0.00	-244,446.74	-244,476.70	-29.96
FX DEAL TRANSACTED ON 21 AUG 2009 USD / HKD EX.RATE 0.129004 WITH RBS FINANCIAL	-850,000.00	21 Aug 09				0.00	-109,653.37	-109,672.47	-19.10
FX DEAL TRANSACTED ON 21 JUL 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	4,680,000.00	21 Jul 09				0.00	603,870.97	603,867.07	-3.90
FX DEAL TRANSACTED ON 21 MAY 2009 HKD / USD EX.RATE 7.752369 WITH RBS FINANCIAL	1,985,000.00	21 May 09				0.00	256,050.76	256,067.91	17.15
FX DEAL TRANSACTED ON 24 AUG 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	539,126.95	24 Aug 09				0.00	69,564.77	69,560.73	-4.04
FX DEAL TRANSACTED ON 24 AUG 2009 USD / HKD EX.RATE 0.1290256 WITH RBS FINANCIAL	-3,835,000.00	24 Aug 09				0.00	-494,813.17	-494,809.98	3.19
FX DEAL TRANSACTED ON 25 JUN 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	740,000.00	25 Jun 09				0.00	95,483.87	95,483.26	-0.61
FX DEAL TRANSACTED ON 26 AUG 2009 USD / HKD EX.RATE 0.1290156 WITH RBS FINANCIAL	-2,170,000.00	26 Aug 09				0.00	-279,963.88	-279,962.07	1.81
FX DEAL TRANSACTED ON 26 JUN 2009 HKD / USD EX.RATE 7.7502 WITH RBS FINANCIAL	455,000.00	26 Jun 09				0.00	58,708.16	58,709.30	1.14
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 DEC 2009 JPY / USD EX.RATE 86.8296 WITH RBS FINANCIAL	1,691,728.00	1 Dec 09				0.00	19,483.31	19,186.03	-297.28
FX DEAL TRANSACTED ON 03 JUL 2009 USD / JPY EX.RATE 0.0104178 WITH RBS FINANCIAL	-18,400,000.00	3 Jul 09				0.00	-191,686.63	-194,103.07	-2,416.44
FX DEAL TRANSACTED ON 03 NOV 2009 JPY / USD EX.RATE 90.2797 WITH RBS FINANCIAL	81,323,550.00	3 Nov 09				0.00	900,795.53	897,710.01	-3,085.52
FX DEAL TRANSACTED ON 03 NOV 2009 USD / JPY EX.RATE 0.0110767 WITH RBS FINANCIAL	-81,324,000.00	3 Nov 09				0.00	-900,805.50	-914,060.92	-13,255.42
FX DEAL TRANSACTED ON 04 NOV 2009 JPY / USD EX.RATE 90.7788 WITH RBS FINANCIAL	17,773,764.00	4 Nov 09				0.00	195,792.01	197,837.98	2,045.97

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 08 JUN 2009 JPY / USD EX.RATE 98.53 WITH RBS FINANCIAL	93,900,000.00	8 Jun 09				0.00	953,009.24	963,323.93	10,314.69
FX DEAL TRANSACTED ON 09 OCT 2009 JPY / USD EX.RATE 89.3793 WITH RBS FINANCIAL	6,247,023.00	9 Oct 09				0.00	69,893.40	69,943.72	50.32
FX DEAL TRANSACTED ON 10 JUN 2009 JPY / USD EX.RATE 98.1 WITH RBS FINANCIAL	108,300,000.00	10 Jun 09				0.00	1,103,975.54	1,106,061.38	2,085.84
FX DEAL TRANSACTED ON 16 JUL 2009 JPY / USD EX.RATE 93.61 WITH RBS FINANCIAL	49,300,000.00	16 Jul 09				0.00	526,653.14	521,417.24	-5,235.90
FX DEAL TRANSACTED ON 17 AUG 2009 JPY / USD EX.RATE 94.35 WITH RBS FINANCIAL	34,900,000.00	17 Aug 09				0.00	369,899.31	368,473.84	-1,425.47
FX DEAL TRANSACTED ON 17 AUG 2009 JPY / USD EX.RATE 94.5993 WITH RBS FINANCIAL	4,384,526.00	17 Aug 09				0.00	46,348.40	46,775.76	427.36
FX DEAL TRANSACTED ON 17 NOV 2009 JPY / USD EX.RATE 89.4195 WITH RBS FINANCIAL	1,907,933.00	17 Nov 09				0.00	21,336.88	21,486.94	150.06
FX DEAL TRANSACTED ON 18 SEP 2009 USD / JPY EX.RATE 0.0109577 WITH RBS FINANCIAL	-82,300,000.00	18 Sep 09				0.00	-901,818.98	-902,956.83	-1,137.85
FX DEAL TRANSACTED ON 19 AUG 2009 JPY / USD EX.RATE 93.95 WITH RBS FINANCIAL	32,000,000.00	19 Aug 09				0.00	340,606.71	339,252.58	-1,354.13
FX DEAL TRANSACTED ON 19 NOV 2009 JPY / USD EX.RATE 88.7695 WITH RBS FINANCIAL	5,988,254.00	19 Nov 09				0.00	67,458.46	67,652.42	193.96
FX DEAL TRANSACTED ON 21 AUG 2009 JPY / USD EX.RATE 94.63 WITH RBS FINANCIAL	8,700,000.00	21 Aug 09				0.00	91,937.02	91,699.61	-237.41
FX DEAL TRANSACTED ON 21 AUG 2009 USD / JPY EX.RATE 0.0105675 WITH RBS FINANCIAL	-62,100,000.00	21 Aug 09				0.00	-656,244.25	-658,222.48	-1,978.23
FX DEAL TRANSACTED ON 21 JUL 2009 JPY / USD EX.RATE 93.79 WITH RBS FINANCIAL	9,000,000.00	21 Jul 09				0.00	95,959.06	96,066.61	107.55
FX DEAL TRANSACTED ON 21 SEP 2009 JPY / USD EX.RATE 91.8927 WITH RBS FINANCIAL	87,600,000.00	21 Sep 09				0.00	953,285.73	967,581.60	14,295.87
FX DEAL TRANSACTED ON 21 SEP 2009 USD / JPY EX.RATE 0.0108803 WITH RBS FINANCIAL	-87,600,000.00	21 Sep 09				0.00	-953,115.63	-958,581.82	-5,466.19

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 22 MAY 2009 JPY / USD EX.RATE 94.43 WITH RBS FINANCIAL	14,500,000.00	22 May 09				0.00	153,552.90	152,543.26	-1,009.64
FX DEAL TRANSACTED ON 25 FEB 2009 JPY / USD EX.RATE 96.66 WITH RBS FINANCIAL	202,986,000.00	25 Feb 09				0.00	2,100,000.00	2,061,922.90	-38,077.10
FX DEAL TRANSACTED ON 26 AUG 2009 USD / JPY EX.RATE 0.0106057 WITH RBS FINANCIAL	-150,000,000.00	26 Aug 09				0.00	-1,590,862.09	-1,604,707.14	-13,845.05
FX DEAL TRANSACTED ON 30 JUL 2009 JPY / USD EX.RATE 95.57 WITH RBS FINANCIAL	17,600,000.00	30 Jul 09				0.00	184,158.21	184,883.66	725.45
FX DEAL TRANSACTED ON 30 JUN 2009 JPY / USD EX.RATE 96.34 WITH RBS FINANCIAL	84,400,000.00	30 Jun 09				0.00	876,063.94	873,118.50	-2,945.44
FX DEAL TRANSACTED ON 31 MAR 2009 JPY / USD EX.RATE 99.0027 WITH RBS FINANCIAL	173,970,000.00	31 Mar 09				0.00	1,757,224.80	1,762,256.89	5,032.09
FX DEAL TRANSACTED ON 31 MAR 2009 USD / JPY EX.RATE 0.010096 WITH RBS FINANCIAL	-173,970,000.00	31 Mar 09				0.00	-1,756,398.08	-1,748,881.63	7,516.45
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 02 JUL 2009 NOK / USD EX.RATE 6.4097 WITH RBS FINANCIAL	90,000.00	2 Jul 09				0.00	14,041.22	14,061.07	19.85
FX DEAL TRANSACTED ON 02 JUN 2009 NOK / USD EX.RATE 6.1557 WITH RBS FINANCIAL	1,490,000.00	2 Jun 09				0.00	242,052.08	235,750.17	-6,301.91
FX DEAL TRANSACTED ON 03 JUL 2009 NOK / USD EX.RATE 6.4017 WITH RBS FINANCIAL	1,570,000.00	3 Jul 09				0.00	245,247.36	241,443.74	-3,803.62
FX DEAL TRANSACTED ON 05 JUN 2009 NOK / USD EX.RATE 6.3931 WITH RBS FINANCIAL	1,400,000.00	5 Jun 09				0.00	218,986.09	217,313.69	-1,672.40
FX DEAL TRANSACTED ON 07 JUL 2009 NOK / USD EX.RATE 6.4709 WITH RBS FINANCIAL	180,000.00	7 Jul 09				0.00	27,816.84	27,517.47	-299.37
FX DEAL TRANSACTED ON 16 JUN 2009 NOK / USD EX.RATE 6.4194 WITH RBS FINANCIAL	1,710,000.00	16 Jun 09				0.00	266,380.04	266,048.48	-331.56

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
RBS FIN MKTS TREAS									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 13 NOV 2009 SGD / USD EX.RATE 1.3911 WITH RBS FINANCIAL	129,163.00	13 Nov 09				0.00	92,849.54	91,924.48	-925.06
FX DEAL TRANSACTED ON 13 NOV 2009 USD / SGD EX.RATE 0.7194245 WITH RBS FINANCIAL	-129,163.00	13 Nov 09				0.00	-92,923.02	-93,097.16	-174.14
FX DEAL TRANSACTED ON 17 SEP 2009 USD / SGD EX.RATE 0.7078143 WITH RBS FINANCIAL	-870,000.00	17 Sep 09				0.00	-615,798.41	-613,951.52	1,846.89
FX DEAL TRANSACTED ON 22 MAY 2009 SGD / USD EX.RATE 1.4422 WITH RBS FINANCIAL	1,500,000.00	22 May 09				0.00	1,040,077.66	1,036,985.83	-3,091.83
Swedish krona - SEK									
FX DEAL TRANSACTED ON 26 AUG 2009 USD / SEK EX.RATE 0.1398015 WITH RBS FINANCIAL	-3,950,000.00	26 Aug 09				0.00	-552,215.85	-551,356.41	859.44
Swiss franc - CHF									
FX DEAL TRANSACTED ON 01 SEP 2009 CHF / USD EX.RATE 1.06499 WITH RBS FINANCIAL	44,522.51	1 Sep 09				0.00	41,805.57	41,962.78	157.21
FX DEAL TRANSACTED ON 09 OCT 2009 CHF / USD EX.RATE 1.028692 WITH RBS FINANCIAL	4,731.79	9 Oct 09				0.00	4,599.81	4,618.41	18.60
FX DEAL TRANSACTED ON 09 OCT 2009 CHF / USD EX.RATE 1.03409 WITH RBS FINANCIAL	4,178.60	9 Oct 09				0.00	4,040.85	4,078.47	37.62
FX DEAL TRANSACTED ON 10 NOV 2009 CHF / USD EX.RATE 1.009093 WITH RBS FINANCIAL	32,774.47	10 Nov 09				0.00	32,479.14	32,288.53	-190.61
FX DEAL TRANSACTED ON 15 SEP 2009 USD / CHF EX.RATE 0.9637681 WITH RBS FINANCIAL	-145,378.72	15 Sep 09				0.00	-140,111.37	-141,281.56	-1,170.19
FX DEAL TRANSACTED ON 17 AUG 2009 USD / CHF EX.RATE 0.9259259 WITH RBS FINANCIAL	-1,225,000.00	17 Aug 09				0.00	-1,134,259.26	-1,136,996.47	-2,737.21

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 17 AUG 2009 USD / CHF EX.RATE 0.9259302 WITH RBS FINANCIAL	-135,000.00	17 Aug 09				0.00	-125,000.58	-126,635.71	-1,635.13
FX DEAL TRANSACTED ON 27 JUL 2009 CHF / USD EX.RATE 1.072 WITH RBS FINANCIAL	1,020,000.00	27 Jul 09				0.00	951,492.54	948,793.08	-2,699.46
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2009 EUR / USD EX.RATE 0.7573319 WITH RBS FINANCIAL	-647,008.25	1 Apr 09				0.00	-647,008.25	-647,008.25	0.00
FX DEAL TRANSACTED ON 01 APR 2009 USD / EUR EX.RATE 1.3205 WITH RBS FINANCIAL	647,045.00	1 Apr 09				0.00	647,045.00	647,045.00	0.00
FX DEAL TRANSACTED ON 01 DEC 2009 JPY / USD EX.RATE 86.8296 WITH RBS FINANCIAL	-19,483.31	1 Dec 09				0.00	-19,483.31	-19,483.31	0.00
FX DEAL TRANSACTED ON 01 DEC 2009 USD / HKD EX.RATE 0.1290273 WITH RBS FINANCIAL	85,040.90	1 Dec 09				0.00	85,040.90	85,040.90	0.00
FX DEAL TRANSACTED ON 01 MAY 2009 USD / GBP EX.RATE 1.492147 WITH RBS FINANCIAL	200,000.00	1 May 09				0.00	200,000.00	200,000.00	0.00
FX DEAL TRANSACTED ON 01 SEP 2009 CHF / USD EX.RATE 1.06499 WITH RBS FINANCIAL	-41,805.57	1 Sep 09				0.00	-41,805.57	-41,805.57	0.00
FX DEAL TRANSACTED ON 01 SEP 2009 GBP / USD EX.RATE 0.6179736 WITH RBS FINANCIAL	-56,310.09	1 Sep 09				0.00	-56,310.09	-56,310.09	0.00
FX DEAL TRANSACTED ON 02 APR 2009 EUR / USD EX.RATE 0.7417297 WITH RBS FINANCIAL	-660,618.00	2 Apr 09				0.00	-660,618.00	-660,618.00	0.00
FX DEAL TRANSACTED ON 02 APR 2009 EUR / USD EX.RATE 0.741782 WITH RBS FINANCIAL	-63,360.94	2 Apr 09				0.00	-63,360.94	-63,360.94	0.00
FX DEAL TRANSACTED ON 02 APR 2009 GBP / USD EX.RATE 0.6791633 WITH RBS FINANCIAL	-182,577.60	2 Apr 09				0.00	-182,577.60	-182,577.60	0.00
FX DEAL TRANSACTED ON 02 APR 2009 USD / EUR EX.RATE 1.348105 WITH RBS FINANCIAL	660,571.45	2 Apr 09				0.00	660,571.45	660,571.45	0.00
FX DEAL TRANSACTED ON 02 APR 2009 USD / EUR EX.RATE 1.3482 WITH RBS FINANCIAL	62,569.96	2 Apr 09				0.00	62,569.96	62,569.96	0.00

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 02 APR 2009 USD / GBP EX.RATE 1.472396 WITH RBS FINANCIAL	182,577.10	2 Apr 09				0.00	182,577.10	182,577.10	0.00
FX DEAL TRANSACTED ON 02 FEB 2009 EUR / USD EX.RATE 0.7783222 WITH RBS FINANCIAL	-106,639.65	2 Feb 09				0.00	-106,639.65	-106,639.65	0.00
FX DEAL TRANSACTED ON 02 FEB 2009 EUR / USD EX.RATE 0.7783222 WITH RBS FINANCIAL	-344,330.42	2 Feb 09				0.00	-344,330.42	-344,330.42	0.00
FX DEAL TRANSACTED ON 02 FEB 2009 USD / EUR EX.RATE 1.284975 WITH RBS FINANCIAL	343,489.88	2 Feb 09				0.00	343,489.88	343,489.88	0.00
FX DEAL TRANSACTED ON 02 FEB 2009 USD / EUR EX.RATE 1.285 WITH RBS FINANCIAL	106,391.58	2 Feb 09				0.00	106,391.58	106,391.58	0.00
FX DEAL TRANSACTED ON 02 JUL 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	-245,161.29	2 Jul 09				0.00	-245,161.29	-245,161.29	0.00
FX DEAL TRANSACTED ON 02 JUL 2009 NOK / USD EX.RATE 6.4097 WITH RBS FINANCIAL	-14,041.22	2 Jul 09				0.00	-14,041.22	-14,041.22	0.00
FX DEAL TRANSACTED ON 02 JUL 2009 USD / AUD EX.RATE 0.796 WITH RBS FINANCIAL	268,252.00	2 Jul 09				0.00	268,252.00	268,252.00	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 NOK / USD EX.RATE 6.1557 WITH RBS FINANCIAL	-242,052.08	2 Jun 09				0.00	-242,052.08	-242,052.08	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 USD / AUD EX.RATE 0.8203 WITH RBS FINANCIAL	1,078,694.50	2 Jun 09				0.00	1,078,694.50	1,078,694.50	0.00
FX DEAL TRANSACTED ON 02 NOV 2009 DKK / USD EX.RATE 5.02189 WITH RBS FINANCIAL	-82,257.67	2 Nov 09				0.00	-82,257.67	-82,257.67	0.00
FX DEAL TRANSACTED ON 02 SEP 2009 EUR / USD EX.RATE 0.700182 WITH RBS FINANCIAL	-105,146.03	2 Sep 09				0.00	-105,146.03	-105,146.03	0.00
FX DEAL TRANSACTED ON 03 JUL 2009 HKD / USD EX.RATE 7.7499 WITH RBS FINANCIAL	-207,099.45	3 Jul 09				0.00	-207,099.45	-207,099.45	0.00
FX DEAL TRANSACTED ON 03 JUL 2009 NOK / USD EX.RATE 6.4017 WITH RBS FINANCIAL	-245,247.36	3 Jul 09				0.00	-245,247.36	-245,247.36	0.00
FX DEAL TRANSACTED ON 03 JUL 2009 USD / CAD EX.RATE 0.8630362 WITH RBS FINANCIAL	233,019.76	3 Jul 09				0.00	233,019.76	233,019.76	0.00

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 03 JUL 2009 USD / EUR EX.RATE 1.4005 WITH RBS FINANCIAL	553,197.50	3 Jul 09				0.00	553,197.50	553,197.50	0.00
FX DEAL TRANSACTED ON 03 JUL 2009 USD / GBP EX.RATE 1.6336 WITH RBS FINANCIAL	138,856.00	3 Jul 09				0.00	138,856.00	138,856.00	0.00
FX DEAL TRANSACTED ON 03 JUL 2009 USD / JPY EX.RATE 0.0104178 WITH RBS FINANCIAL	191,686.63	3 Jul 09				0.00	191,686.63	191,686.63	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 GBP / USD EX.RATE 0.6101281 WITH RBS FINANCIAL	-952,259.00	3 Jun 09				0.00	-952,259.00	-952,259.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 USD / EUR EX.RATE 1.4187 WITH RBS FINANCIAL	411,423.00	3 Jun 09				0.00	411,423.00	411,423.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 USD / HKD EX.RATE 0.1290056 WITH RBS FINANCIAL	459,776.05	3 Jun 09				0.00	459,776.05	459,776.05	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 AUD / USD EX.RATE 1.1080332 WITH RBS FINANCIAL	-1,434,975.00	3 Nov 09				0.00	-1,434,975.00	-1,434,975.00	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 DKK / USD EX.RATE 5.081089 WITH RBS FINANCIAL	-258,933.29	3 Nov 09				0.00	-258,933.29	-258,933.29	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 JPY / USD EX.RATE 90.2797 WITH RBS FINANCIAL	-900,795.53	3 Nov 09				0.00	-900,795.53	-900,795.53	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 USD / AUD EX.RATE 0.9046 WITH RBS FINANCIAL	1,438,314.00	3 Nov 09				0.00	1,438,314.00	1,438,314.00	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 USD / JPY EX.RATE 0.0110767 WITH RBS FINANCIAL	900,805.50	3 Nov 09				0.00	900,805.50	900,805.50	0.00
FX DEAL TRANSACTED ON 04 AUG 2009 EUR / USD EX.RATE 0.6944203 WITH RBS FINANCIAL	-410,414.25	4 Aug 09				0.00	-410,414.25	-410,414.25	0.00
FX DEAL TRANSACTED ON 04 AUG 2009 GBP / USD EX.RATE 0.5898324 WITH RBS FINANCIAL	-39,885.13	4 Aug 09				0.00	-39,885.13	-39,885.13	0.00
FX DEAL TRANSACTED ON 04 AUG 2009 GBP / USD EX.RATE 0.5908419 WITH RBS FINANCIAL	-218,332.50	4 Aug 09				0.00	-218,332.50	-218,332.50	0.00
FX DEAL TRANSACTED ON 04 AUG 2009 GBP / USD EX.RATE 0.5908419 WITH RBS FINANCIAL	-100,487.38	4 Aug 09				0.00	-100,487.38	-100,487.38	0.00

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 04 AUG 2009 USD / CAD EX.RATE 0.9312895 WITH RBS FINANCIAL	1,862.58	4 Aug 09				0.00	1,862.58	1,862.58	0.00
FX DEAL TRANSACTED ON 04 AUG 2009 USD / EUR EX.RATE 1.44 WITH RBS FINANCIAL	410,400.00	4 Aug 09				0.00	410,400.00	410,400.00	0.00
FX DEAL TRANSACTED ON 04 AUG 2009 USD / GBP EX.RATE 1.692345 WITH RBS FINANCIAL	218,312.51	4 Aug 09				0.00	218,312.51	218,312.51	0.00
FX DEAL TRANSACTED ON 04 AUG 2009 USD / GBP EX.RATE 1.692345 WITH RBS FINANCIAL	99,848.36	4 Aug 09				0.00	99,848.36	99,848.36	0.00
FX DEAL TRANSACTED ON 04 FEB 2009 EUR / USD EX.RATE 0.7770612 WITH RBS FINANCIAL	-106,812.70	4 Feb 09				0.00	-106,812.70	-106,812.70	0.00
FX DEAL TRANSACTED ON 04 FEB 2009 EUR / USD EX.RATE 0.7770612 WITH RBS FINANCIAL	-193,035.00	4 Feb 09				0.00	-193,035.00	-193,035.00	0.00
FX DEAL TRANSACTED ON 04 FEB 2009 USD / EUR EX.RATE 1.28693 WITH RBS FINANCIAL	192,550.47	4 Feb 09				0.00	192,550.47	192,550.47	0.00
FX DEAL TRANSACTED ON 04 FEB 2009 USD / EUR EX.RATE 1.287 WITH RBS FINANCIAL	106,337.73	4 Feb 09				0.00	106,337.73	106,337.73	0.00
FX DEAL TRANSACTED ON 04 MAY 2009 EUR / USD EX.RATE 0.7471133 WITH RBS FINANCIAL	-147,233.35	4 May 09				0.00	-147,233.35	-147,233.35	0.00
FX DEAL TRANSACTED ON 04 MAY 2009 USD / EUR EX.RATE 1.338496 WITH RBS FINANCIAL	145,976.37	4 May 09				0.00	145,976.37	145,976.37	0.00
FX DEAL TRANSACTED ON 04 NOV 2009 JPY / USD EX.RATE 90.7788 WITH RBS FINANCIAL	-195,792.01	4 Nov 09				0.00	-195,792.01	-195,792.01	0.00
FX DEAL TRANSACTED ON 04 SEP 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	-135,923.10	4 Sep 09				0.00	-135,923.10	-135,923.10	0.00
FX DEAL TRANSACTED ON 05 AUG 2009 AUD / USD EX.RATE 1.1890606 WITH RBS FINANCIAL	-27,145.07	5 Aug 09				0.00	-27,145.07	-27,145.07	0.00
FX DEAL TRANSACTED ON 05 AUG 2009 GBP / USD EX.RATE 0.5873715 WITH RBS FINANCIAL	-65,207.42	5 Aug 09				0.00	-65,207.42	-65,207.42	0.00
FX DEAL TRANSACTED ON 05 AUG 2009 USD / AUD EX.RATE 0.83991 WITH RBS FINANCIAL	26,877.12	5 Aug 09				0.00	26,877.12	26,877.12	0.00

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5% Report - Part B

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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 AUG 2009 USD / GBP EX.RATE 1.70241 WITH RBS FINANCIAL	64,691.58	5 Aug 09				0.00	64,691.58	64,691.58	0.00
FX DEAL TRANSACTED ON 05 JUN 2009 NOK / USD EX.RATE 6.3931 WITH RBS FINANCIAL	-218,986.09	5 Jun 09				0.00	-218,986.09	-218,986.09	0.00
FX DEAL TRANSACTED ON 06 AUG 2009 GBP / USD EX.RATE 0.5960186 WITH RBS FINANCIAL	-139,712.87	6 Aug 09				0.00	-139,712.87	-139,712.87	0.00
FX DEAL TRANSACTED ON 07 APR 2009 EUR / USD EX.RATE 0.7541478 WITH RBS FINANCIAL	-409,734.00	7 Apr 09				0.00	-409,734.00	-409,734.00	0.00
FX DEAL TRANSACTED ON 07 APR 2009 GBP / USD EX.RATE 0.6788313 WITH RBS FINANCIAL	-135,527.04	7 Apr 09				0.00	-135,527.04	-135,527.04	0.00
FX DEAL TRANSACTED ON 07 APR 2009 USD / EUR EX.RATE 1.32594 WITH RBS FINANCIAL	409,715.46	7 Apr 09				0.00	409,715.46	409,715.46	0.00
FX DEAL TRANSACTED ON 07 APR 2009 USD / GBP EX.RATE 1.473 WITH RBS FINANCIAL	135,516.00	7 Apr 09				0.00	135,516.00	135,516.00	0.00
FX DEAL TRANSACTED ON 07 JUL 2009 HKD / USD EX.RATE 7.7501 WITH RBS FINANCIAL	-367,737.19	7 Jul 09				0.00	-367,737.19	-367,737.19	0.00
FX DEAL TRANSACTED ON 07 JUL 2009 NOK / USD EX.RATE 6.4709 WITH RBS FINANCIAL	-27,816.84	7 Jul 09				0.00	-27,816.84	-27,816.84	0.00
FX DEAL TRANSACTED ON 08 APR 2009 EUR / USD EX.RATE 0.7548423 WITH RBS FINANCIAL	-409,357.02	8 Apr 09				0.00	-409,357.02	-409,357.02	0.00
FX DEAL TRANSACTED ON 08 APR 2009 GBP / USD EX.RATE 0.6811989 WITH RBS FINANCIAL	-151,204.00	8 Apr 09				0.00	-151,204.00	-151,204.00	0.00
FX DEAL TRANSACTED ON 08 APR 2009 USD / GBP EX.RATE 1.46802 WITH RBS FINANCIAL	151,206.06	8 Apr 09				0.00	151,206.06	151,206.06	0.00
FX DEAL TRANSACTED ON 08 JUN 2009 JPY / USD EX.RATE 98.53 WITH RBS FINANCIAL	-953,009.24	8 Jun 09				0.00	-953,009.24	-953,009.24	0.00
FX DEAL TRANSACTED ON 08 SEP 2009 DKK / USD EX.RATE 5.135088 WITH RBS FINANCIAL	-17,931.65	8 Sep 09				0.00	-17,931.65	-17,931.65	0.00
FX DEAL TRANSACTED ON 08 SEP 2009 EUR / USD EX.RATE 0.690894 WITH RBS FINANCIAL	-1,068,181.20	8 Sep 09				0.00	-1,068,181.20	-1,068,181.20	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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 09 APR 2009 EUR / USD EX.RATE 0.7595841 WITH RBS FINANCIAL	-290,948.71	9 Apr 09				0.00	-290,948.71	-290,948.71	0.00
FX DEAL TRANSACTED ON 09 APR 2009 USD / EUR EX.RATE 1.31615 WITH RBS FINANCIAL	290,869.15	9 Apr 09				0.00	290,869.15	290,869.15	0.00
FX DEAL TRANSACTED ON 09 DEC 2009 EUR / USD EX.RATE 0.6795394 WITH RBS FINANCIAL	-52,716.57	9 Dec 09				0.00	-52,716.57	-52,716.57	0.00
FX DEAL TRANSACTED ON 09 DEC 2009 EUR / USD EX.RATE 0.681018 WITH RBS FINANCIAL	-110,755.47	9 Dec 09				0.00	-110,755.47	-110,755.47	0.00
FX DEAL TRANSACTED ON 09 FEB 2009 EUR / USD EX.RATE 0.7668712 WITH RBS FINANCIAL	-1,347,415.96	9 Feb 09				0.00	-1,347,415.96	-1,347,415.96	0.00
FX DEAL TRANSACTED ON 09 FEB 2009 USD / EUR EX.RATE 1.30343 WITH RBS FINANCIAL	1,347,746.62	9 Feb 09				0.00	1,347,746.62	1,347,746.62	0.00
FX DEAL TRANSACTED ON 09 OCT 2009 CHF / USD EX.RATE 1.028692 WITH RBS FINANCIAL	-4,599.81	9 Oct 09				0.00	-4,599.81	-4,599.81	0.00
FX DEAL TRANSACTED ON 09 OCT 2009 CHF / USD EX.RATE 1.03409 WITH RBS FINANCIAL	-4,040.85	9 Oct 09				0.00	-4,040.85	-4,040.85	0.00
FX DEAL TRANSACTED ON 09 OCT 2009 EUR / USD EX.RATE 0.6797634 WITH RBS FINANCIAL	-4,408.31	9 Oct 09				0.00	-4,408.31	-4,408.31	0.00
FX DEAL TRANSACTED ON 09 OCT 2009 GBP / USD EX.RATE 0.629291 WITH RBS FINANCIAL	-6,907.89	9 Oct 09				0.00	-6,907.89	-6,907.89	0.00
FX DEAL TRANSACTED ON 09 OCT 2009 JPY / USD EX.RATE 89.3793 WITH RBS FINANCIAL	-69,893.40	9 Oct 09				0.00	-69,893.40	-69,893.40	0.00
FX DEAL TRANSACTED ON 10 AUG 2009 GBP / USD EX.RATE 0.6076072 WITH RBS FINANCIAL	-4,659.00	10 Aug 09				0.00	-4,659.00	-4,659.00	0.00
FX DEAL TRANSACTED ON 10 JUL 2009 HKD / USD EX.RATE 7.7502 WITH RBS FINANCIAL	-411,602.28	10 Jul 09				0.00	-411,602.28	-411,602.28	0.00
FX DEAL TRANSACTED ON 10 JUL 2009 USD / CAD EX.RATE 0.8582954 WITH RBS FINANCIAL	257,488.63	10 Jul 09				0.00	257,488.63	257,488.63	0.00
FX DEAL TRANSACTED ON 10 JUN 2009 JPY / USD EX.RATE 98.1 WITH RBS FINANCIAL	-1,103,975.54	10 Jun 09				0.00	-1,103,975.54	-1,103,975.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 10 JUN 2009 USD / AUD EX.RATE 0.8035 WITH RBS FINANCIAL	132,577.50	10 Jun 09				0.00	132,577.50	132,577.50	0.00
FX DEAL TRANSACTED ON 10 NOV 2009 CHF / USD EX.RATE 1.009093 WITH RBS FINANCIAL	-32,479.14	10 Nov 09				0.00	-32,479.14	-32,479.14	0.00
FX DEAL TRANSACTED ON 11 AUG 2009 GBP / USD EX.RATE 0.6063914 WITH RBS FINANCIAL	-46,206.13	11 Aug 09				0.00	-46,206.13	-46,206.13	0.00
FX DEAL TRANSACTED ON 11 DEC 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	-142,589.85	11 Dec 09				0.00	-142,589.85	-142,589.85	0.00
FX DEAL TRANSACTED ON 11 MAY 2009 EUR / USD EX.RATE 0.7339482 WITH RBS FINANCIAL	-972,109.49	11 May 09				0.00	-972,109.49	-972,109.49	0.00
FX DEAL TRANSACTED ON 11 MAY 2009 EUR / USD EX.RATE 0.7339482 WITH RBS FINANCIAL	-348,798.46	11 May 09				0.00	-348,798.46	-348,798.46	0.00
FX DEAL TRANSACTED ON 11 MAY 2009 USD / EUR EX.RATE 1.362202 WITH RBS FINANCIAL	972,612.23	11 May 09				0.00	972,612.23	972,612.23	0.00
FX DEAL TRANSACTED ON 11 MAY 2009 USD / EUR EX.RATE 1.362202 WITH RBS FINANCIAL	348,723.71	11 May 09				0.00	348,723.71	348,723.71	0.00
FX DEAL TRANSACTED ON 11 SEP 2009 DKK / USD EX.RATE 5.105098 WITH RBS FINANCIAL	-15,284.79	11 Sep 09				0.00	-15,284.79	-15,284.79	0.00
FX DEAL TRANSACTED ON 13 AUG 2009 GBP / USD EX.RATE 0.6028818 WITH RBS FINANCIAL	-262,854.57	13 Aug 09				0.00	-262,854.57	-262,854.57	0.00
FX DEAL TRANSACTED ON 13 JAN 2009 AUD / USD EX.RATE 1.5067048 WITH RBS FINANCIAL	-86,944.70	13 Jan 09				0.00	-86,944.70	-86,944.70	0.00
FX DEAL TRANSACTED ON 13 JAN 2009 USD / AUD EX.RATE 0.666 WITH RBS FINANCIAL	87,246.00	13 Jan 09				0.00	87,246.00	87,246.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2009 SGD / USD EX.RATE 1.3911 WITH RBS FINANCIAL	-92,849.54	13 Nov 09				0.00	-92,849.54	-92,849.54	0.00
FX DEAL TRANSACTED ON 13 NOV 2009 USD / SGD EX.RATE 0.7194245 WITH RBS FINANCIAL	92,923.02	13 Nov 09				0.00	92,923.02	92,923.02	0.00
FX DEAL TRANSACTED ON 13 OCT 2009 EUR / USD EX.RATE 0.6740811 WITH RBS FINANCIAL	-33,723.55	13 Oct 09				0.00	-33,723.55	-33,723.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 14 AUG 2009 USD / GBP EX.RATE 1.65929 WITH RBS FINANCIAL	96,622.08	14 Aug 09				0.00	96,622.08	96,622.08	0.00
FX DEAL TRANSACTED ON 14 OCT 2009 USD / AUD EX.RATE 0.91302 WITH RBS FINANCIAL	272,552.00	14 Oct 09				0.00	272,552.00	272,552.00	0.00
FX DEAL TRANSACTED ON 15 DEC 2009 CAD / USD EX.RATE 1.0623 WITH RBS FINANCIAL	-20,694.72	15 Dec 09				0.00	-20,694.72	-20,694.72	0.00
FX DEAL TRANSACTED ON 15 DEC 2009 USD / CAD EX.RATE 0.9413581 WITH RBS FINANCIAL	20,709.88	15 Dec 09				0.00	20,709.88	20,709.88	0.00
FX DEAL TRANSACTED ON 15 JUN 2009 USD / DKK EX.RATE 0.1853465 WITH RBS FINANCIAL	281,726.69	15 Jun 09				0.00	281,726.69	281,726.69	0.00
FX DEAL TRANSACTED ON 15 OCT 2009 EUR / USD EX.RATE 0.6705109 WITH RBS FINANCIAL	-53,038.27	15 Oct 09				0.00	-53,038.27	-53,038.27	0.00
FX DEAL TRANSACTED ON 15 SEP 2009 DKK / USD EX.RATE 5.081096 WITH RBS FINANCIAL	-36,622.02	15 Sep 09				0.00	-36,622.02	-36,622.02	0.00
FX DEAL TRANSACTED ON 15 SEP 2009 USD / CHF EX.RATE 0.9637681 WITH RBS FINANCIAL	140,111.37	15 Sep 09				0.00	140,111.37	140,111.37	0.00
FX DEAL TRANSACTED ON 16 JUL 2009 JPY / USD EX.RATE 93.61 WITH RBS FINANCIAL	-526,653.14	16 Jul 09				0.00	-526,653.14	-526,653.14	0.00
FX DEAL TRANSACTED ON 16 JUL 2009 USD / EUR EX.RATE 1.4112 WITH RBS FINANCIAL	338,688.00	16 Jul 09				0.00	338,688.00	338,688.00	0.00
FX DEAL TRANSACTED ON 16 JUN 2009 NOK / USD EX.RATE 6.4194 WITH RBS FINANCIAL	-266,380.04	16 Jun 09				0.00	-266,380.04	-266,380.04	0.00
FX DEAL TRANSACTED ON 16 MAR 2009 EUR / USD EX.RATE 0.7696097 WITH RBS FINANCIAL	-57,171.84	16 Mar 09				0.00	-57,171.84	-57,171.84	0.00
FX DEAL TRANSACTED ON 16 MAR 2009 GBP / USD EX.RATE 0.7094714 WITH RBS FINANCIAL	-911,906.70	16 Mar 09				0.00	-911,906.70	-911,906.70	0.00
FX DEAL TRANSACTED ON 16 MAR 2009 USD / EUR EX.RATE 1.299493 WITH RBS FINANCIAL	56,222.56	16 Mar 09				0.00	56,222.56	56,222.56	0.00
FX DEAL TRANSACTED ON 16 MAR 2009 USD / GBP EX.RATE 1.409506 WITH RBS FINANCIAL	911,950.38	16 Mar 09				0.00	911,950.38	911,950.38	0.00

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 16 SEP 2009 DKK / USD EX.RATE 5.05735 WITH RBS FINANCIAL	-15,552.97	16 Sep 09				0.00	-15,552.97	-15,552.97	0.00
FX DEAL TRANSACTED ON 16 SEP 2009 GBP / USD EX.RATE 0.6060683 WITH RBS FINANCIAL	-26,684.96	16 Sep 09				0.00	-26,684.96	-26,684.96	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 AUD / USD EX.RATE 1.2195122 WITH RBS FINANCIAL	-1,922,900.00	17 Aug 09				0.00	-1,922,900.00	-1,922,900.00	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 AUD / USD EX.RATE 1.2196044 WITH RBS FINANCIAL	-114,791.32	17 Aug 09				0.00	-114,791.32	-114,791.32	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 EUR / USD EX.RATE 0.7108331 WITH RBS FINANCIAL	-194,710.91	17 Aug 09				0.00	-194,710.91	-194,710.91	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 EUR / USD EX.RATE 0.7108836 WITH RBS FINANCIAL	-1,723,207.50	17 Aug 09				0.00	-1,723,207.50	-1,723,207.50	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 JPY / USD EX.RATE 94.35 WITH RBS FINANCIAL	-369,899.31	17 Aug 09				0.00	-369,899.31	-369,899.31	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 JPY / USD EX.RATE 94.5993 WITH RBS FINANCIAL	-46,348.40	17 Aug 09				0.00	-46,348.40	-46,348.40	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 USD / CHF EX.RATE 0.9259259 WITH RBS FINANCIAL	1,134,259.26	17 Aug 09				0.00	1,134,259.26	1,134,259.26	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 USD / CHF EX.RATE 0.9259302 WITH RBS FINANCIAL	125,000.58	17 Aug 09				0.00	125,000.58	125,000.58	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 USD / HKD EX.RATE 0.1290106 WITH RBS FINANCIAL	117,399.66	17 Aug 09				0.00	117,399.66	117,399.66	0.00
FX DEAL TRANSACTED ON 17 NOV 2009 JPY / USD EX.RATE 89.4195 WITH RBS FINANCIAL	-21,336.88	17 Nov 09				0.00	-21,336.88	-21,336.88	0.00
FX DEAL TRANSACTED ON 17 SEP 2009 GBP / USD EX.RATE 0.6048875 WITH RBS FINANCIAL	-1,124,176.00	17 Sep 09				0.00	-1,124,176.00	-1,124,176.00	0.00
FX DEAL TRANSACTED ON 17 SEP 2009 USD / HKD EX.RATE 0.1290256 WITH RBS FINANCIAL	372,238.85	17 Sep 09				0.00	372,238.85	372,238.85	0.00
FX DEAL TRANSACTED ON 17 SEP 2009 USD / SGD EX.RATE 0.7078143 WITH RBS FINANCIAL	615,798.41	17 Sep 09				0.00	615,798.41	615,798.41	0.00

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 18 AUG 2009 USD / EUR EX.RATE 1.4107 WITH RBS FINANCIAL	162,230.50	18 Aug 09				0.00	162,230.50	162,230.50	0.00
FX DEAL TRANSACTED ON 18 AUG 2009 USD / GBP EX.RATE 1.6518 WITH RBS FINANCIAL	908,490.00	18 Aug 09				0.00	908,490.00	908,490.00	0.00
FX DEAL TRANSACTED ON 18 AUG 2009 USD / HKD EX.RATE 0.129004 WITH RBS FINANCIAL	166,196.32	18 Aug 09				0.00	166,196.32	166,196.32	0.00
FX DEAL TRANSACTED ON 18 JUN 2009 EUR / USD EX.RATE 0.7157171 WITH RBS FINANCIAL	-314,370.00	18 Jun 09				0.00	-314,370.00	-314,370.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2009 USD / CAD EX.RATE 0.8873902 WITH RBS FINANCIAL	882,953.23	18 Jun 09				0.00	882,953.23	882,953.23	0.00
FX DEAL TRANSACTED ON 18 SEP 2009 GBP / USD EX.RATE 0.6136475 WITH RBS FINANCIAL	-985,908.00	18 Sep 09				0.00	-985,908.00	-985,908.00	0.00
FX DEAL TRANSACTED ON 18 SEP 2009 USD / JPY EX.RATE 0.0109577 WITH RBS FINANCIAL	901,818.98	18 Sep 09				0.00	901,818.98	901,818.98	0.00
FX DEAL TRANSACTED ON 19 AUG 2009 AUD / USD EX.RATE 1.2112403 WITH RBS FINANCIAL	-202,272.00	19 Aug 09				0.00	-202,272.00	-202,272.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2009 JPY / USD EX.RATE 93.95 WITH RBS FINANCIAL	-340,606.71	19 Aug 09				0.00	-340,606.71	-340,606.71	0.00
FX DEAL TRANSACTED ON 19 AUG 2009 USD / HKD EX.RATE 0.1289956 WITH RBS FINANCIAL	244,446.74	19 Aug 09				0.00	244,446.74	244,446.74	0.00
FX DEAL TRANSACTED ON 19 NOV 2009 JPY / USD EX.RATE 88.7695 WITH RBS FINANCIAL	-67,458.46	19 Nov 09				0.00	-67,458.46	-67,458.46	0.00
FX DEAL TRANSACTED ON 20 MAY 2009 EUR / USD EX.RATE 0.7261769 WITH RBS FINANCIAL	-320,858.48	20 May 09				0.00	-320,858.48	-320,858.48	0.00
FX DEAL TRANSACTED ON 20 MAY 2009 USD / EUR EX.RATE 1.3775 WITH RBS FINANCIAL	320,957.50	20 May 09				0.00	320,957.50	320,957.50	0.00
FX DEAL TRANSACTED ON 20 NOV 2009 DKK / USD EX.RATE 5.00811 WITH RBS FINANCIAL	-75,966.86	20 Nov 09				0.00	-75,966.86	-75,966.86	0.00
FX DEAL TRANSACTED ON 20 NOV 2009 EUR / USD EX.RATE 0.6734007 WITH RBS FINANCIAL	-1,297,890.00	20 Nov 09				0.00	-1,297,890.00	-1,297,890.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 20 NOV 2009 USD / EUR EX.RATE 1.48408 WITH RBS FINANCIAL	1,297,085.92	20 Nov 09				0.00	1,297,085.92	1,297,085.92	0.00
FX DEAL TRANSACTED ON 20 OCT 2009 EUR / USD EX.RATE 0.6691653 WITH RBS FINANCIAL	-57,361.00	20 Oct 09				0.00	-57,361.00	-57,361.00	0.00
FX DEAL TRANSACTED ON 20 OCT 2009 GBP / USD EX.RATE 0.6082766 WITH RBS FINANCIAL	-52,893.13	20 Oct 09				0.00	-52,893.13	-52,893.13	0.00
FX DEAL TRANSACTED ON 21 AUG 2009 JPY / USD EX.RATE 94.63 WITH RBS FINANCIAL	-91,937.02	21 Aug 09				0.00	-91,937.02	-91,937.02	0.00
FX DEAL TRANSACTED ON 21 AUG 2009 USD / EUR EX.RATE 1.430698 WITH RBS FINANCIAL	123,497.62	21 Aug 09				0.00	123,497.62	123,497.62	0.00
FX DEAL TRANSACTED ON 21 AUG 2009 USD / GBP EX.RATE 1.648277 WITH RBS FINANCIAL	164,827.70	21 Aug 09				0.00	164,827.70	164,827.70	0.00
FX DEAL TRANSACTED ON 21 AUG 2009 USD / HKD EX.RATE 0.129004 WITH RBS FINANCIAL	109,653.37	21 Aug 09				0.00	109,653.37	109,653.37	0.00
FX DEAL TRANSACTED ON 21 AUG 2009 USD / JPY EX.RATE 0.0105675 WITH RBS FINANCIAL	656,244.25	21 Aug 09				0.00	656,244.25	656,244.25	0.00
FX DEAL TRANSACTED ON 21 JUL 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	-603,870.97	21 Jul 09				0.00	-603,870.97	-603,870.97	0.00
FX DEAL TRANSACTED ON 21 JUL 2009 JPY / USD EX.RATE 93.79 WITH RBS FINANCIAL	-95,959.06	21 Jul 09				0.00	-95,959.06	-95,959.06	0.00
FX DEAL TRANSACTED ON 21 JUL 2009 USD / EUR EX.RATE 1.4237 WITH RBS FINANCIAL	227,792.00	21 Jul 09				0.00	227,792.00	227,792.00	0.00
FX DEAL TRANSACTED ON 21 MAY 2009 HKD / USD EX.RATE 7.752369 WITH RBS FINANCIAL	-256,050.76	21 May 09				0.00	-256,050.76	-256,050.76	0.00
FX DEAL TRANSACTED ON 21 SEP 2009 CAD / USD EX.RATE 1.078102 WITH RBS FINANCIAL	-760,595.94	21 Sep 09				0.00	-760,595.94	-760,595.94	0.00
FX DEAL TRANSACTED ON 21 SEP 2009 EUR / USD EX.RATE 0.6811989 WITH RBS FINANCIAL	-1,012,920.00	21 Sep 09				0.00	-1,012,920.00	-1,012,920.00	0.00
FX DEAL TRANSACTED ON 21 SEP 2009 JPY / USD EX.RATE 91.8927 WITH RBS FINANCIAL	-953,285.73	21 Sep 09				0.00	-953,285.73	-953,285.73	0.00

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 21 SEP 2009 USD / CAD EX.RATE 0.9276266 WITH RBS FINANCIAL	760,653.79	21 Sep 09				0.00	760,653.79	760,653.79	0.00
FX DEAL TRANSACTED ON 21 SEP 2009 USD / EUR EX.RATE 1.468004 WITH RBS FINANCIAL	1,012,922.76	21 Sep 09				0.00	1,012,922.76	1,012,922.76	0.00
FX DEAL TRANSACTED ON 21 SEP 2009 USD / JPY EX.RATE 0.0108803 WITH RBS FINANCIAL	953,115.63	21 Sep 09				0.00	953,115.63	953,115.63	0.00
FX DEAL TRANSACTED ON 22 APR 2009 EUR / USD EX.RATE 0.7691302 WITH RBS FINANCIAL	-22,781.58	22 Apr 09				0.00	-22,781.58	-22,781.58	0.00
FX DEAL TRANSACTED ON 22 APR 2009 USD / EUR EX.RATE 1.3005 WITH RBS FINANCIAL	22,787.36	22 Apr 09				0.00	22,787.36	22,787.36	0.00
FX DEAL TRANSACTED ON 22 JUL 2009 AUD / USD EX.RATE 1.2262416 WITH RBS FINANCIAL	-693,175.00	22 Jul 09				0.00	-693,175.00	-693,175.00	0.00
FX DEAL TRANSACTED ON 22 JUN 2009 AUD / USD EX.RATE 1.2659029 WITH RBS FINANCIAL	-237,292.00	22 Jun 09				0.00	-237,292.00	-237,292.00	0.00
FX DEAL TRANSACTED ON 22 JUN 2009 EUR / USD EX.RATE 0.7212405 WITH RBS FINANCIAL	-383,797.45	22 Jun 09				0.00	-383,797.45	-383,797.45	0.00
FX DEAL TRANSACTED ON 22 JUN 2009 USD / AUD EX.RATE 0.78824 WITH RBS FINANCIAL	237,260.24	22 Jun 09				0.00	237,260.24	237,260.24	0.00
FX DEAL TRANSACTED ON 22 JUN 2009 USD / EUR EX.RATE 1.38622 WITH RBS FINANCIAL	382,596.72	22 Jun 09				0.00	382,596.72	382,596.72	0.00
FX DEAL TRANSACTED ON 22 MAY 2009 JPY / USD EX.RATE 94.43 WITH RBS FINANCIAL	-153,552.90	22 May 09				0.00	-153,552.90	-153,552.90	0.00
FX DEAL TRANSACTED ON 22 MAY 2009 SGD / USD EX.RATE 1.4422 WITH RBS FINANCIAL	-1,040,077.66	22 May 09				0.00	-1,040,077.66	-1,040,077.66	0.00
FX DEAL TRANSACTED ON 22 MAY 2009 USD / AUD EX.RATE 0.783846 WITH RBS FINANCIAL	94,061.52	22 May 09				0.00	94,061.52	94,061.52	0.00
FX DEAL TRANSACTED ON 22 MAY 2009 USD / CAD EX.RATE 0.8892841 WITH RBS FINANCIAL	1,160,515.78	22 May 09				0.00	1,160,515.78	1,160,515.78	0.00
FX DEAL TRANSACTED ON 22 MAY 2009 USD / EUR EX.RATE 1.400985 WITH RBS FINANCIAL	1,022,719.05	22 May 09				0.00	1,022,719.05	1,022,719.05	0.00

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 22 MAY 2009 USD / GBP EX.RATE 1.5881 WITH RBS FINANCIAL	254,096.00	22 May 09				0.00	254,096.00	254,096.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2009 EUR / USD EX.RATE 0.6662234 WITH RBS FINANCIAL	-54,085.48	22 Oct 09				0.00	-54,085.48	-54,085.48	0.00
FX DEAL TRANSACTED ON 23 JUL 2009 USD / GBP EX.RATE 1.656682 WITH RBS FINANCIAL	130,000.00	23 Jul 09				0.00	130,000.00	130,000.00	0.00
FX DEAL TRANSACTED ON 23 JUN 2009 EUR / USD EX.RATE 0.7140817 WITH RBS FINANCIAL	-203,058.00	23 Jun 09				0.00	-203,058.00	-203,058.00	0.00
FX DEAL TRANSACTED ON 23 OCT 2009 GBP / USD EX.RATE 0.6114338 WITH RBS FINANCIAL	-4,542,270.31	23 Oct 09				0.00	-4,542,270.31	-4,542,270.31	0.00
FX DEAL TRANSACTED ON 23 OCT 2009 USD / GBP EX.RATE 1.63471 WITH RBS FINANCIAL	4,539,589.67	23 Oct 09				0.00	4,539,589.67	4,539,589.67	0.00
FX DEAL TRANSACTED ON 23 SEP 2009 DKK / USD EX.RATE 5.038328 WITH RBS FINANCIAL	-24,765.41	23 Sep 09				0.00	-24,765.41	-24,765.41	0.00
FX DEAL TRANSACTED ON 23 SEP 2009 EUR / USD EX.RATE 0.6771852 WITH RBS FINANCIAL	-65,798.84	23 Sep 09				0.00	-65,798.84	-65,798.84	0.00
FX DEAL TRANSACTED ON 23 SEP 2009 EUR / USD EX.RATE 0.6775068 WITH RBS FINANCIAL	-393,788.58	23 Sep 09				0.00	-393,788.58	-393,788.58	0.00
FX DEAL TRANSACTED ON 23 SEP 2009 USD / EUR EX.RATE 1.475998 WITH RBS FINANCIAL	394,091.47	23 Sep 09				0.00	394,091.47	394,091.47	0.00
FX DEAL TRANSACTED ON 24 AUG 2009 AUD / USD EX.RATE 1.1941724 WITH RBS FINANCIAL	-1,674.80	24 Aug 09				0.00	-1,674.80	-1,674.80	0.00
FX DEAL TRANSACTED ON 24 AUG 2009 GBP / USD EX.RATE 0.6094276 WITH RBS FINANCIAL	-98,453.04	24 Aug 09				0.00	-98,453.04	-98,453.04	0.00
FX DEAL TRANSACTED ON 24 AUG 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	-69,564.77	24 Aug 09				0.00	-69,564.77	-69,564.77	0.00
FX DEAL TRANSACTED ON 24 AUG 2009 USD / AUD EX.RATE 0.8395 WITH RBS FINANCIAL	1,679.00	24 Aug 09				0.00	1,679.00	1,679.00	0.00
FX DEAL TRANSACTED ON 24 AUG 2009 USD / GBP EX.RATE 1.641 WITH RBS FINANCIAL	98,460.00	24 Aug 09				0.00	98,460.00	98,460.00	0.00

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 24 AUG 2009 USD / HKD EX.RATE 0.1290256 WITH RBS FINANCIAL	494,813.17	24 Aug 09				0.00	494,813.17	494,813.17	0.00
FX DEAL TRANSACTED ON 24 JUN 2009 EUR / USD EX.RATE 0.7136231 WITH RBS FINANCIAL	-161,149.50	24 Jun 09				0.00	-161,149.50	-161,149.50	0.00
FX DEAL TRANSACTED ON 25 AUG 2009 EUR / USD EX.RATE 0.6984216 WITH RBS FINANCIAL	-873,398.00	25 Aug 09				0.00	-873,398.00	-873,398.00	0.00
FX DEAL TRANSACTED ON 25 AUG 2009 USD / CAD EX.RATE 0.9258402 WITH RBS FINANCIAL	273,122.86	25 Aug 09				0.00	273,122.86	273,122.86	0.00
FX DEAL TRANSACTED ON 25 FEB 2009 JPY / USD EX.RATE 96.66 WITH RBS FINANCIAL	-2,100,000.00	25 Feb 09				0.00	-2,100,000.00	-2,100,000.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2009 EUR / USD EX.RATE 0.7189589 WITH RBS FINANCIAL	-139,090.00	25 Jun 09				0.00	-139,090.00	-139,090.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2009 HKD / USD EX.RATE 7.75 WITH RBS FINANCIAL	-95,483.87	25 Jun 09				0.00	-95,483.87	-95,483.87	0.00
FX DEAL TRANSACTED ON 26 AUG 2009 EUR / USD EX.RATE 0.7030865 WITH RBS FINANCIAL	-248,902.50	26 Aug 09				0.00	-248,902.50	-248,902.50	0.00
FX DEAL TRANSACTED ON 26 AUG 2009 GBP / USD EX.RATE 0.6180088 WITH RBS FINANCIAL	-169,900.50	26 Aug 09				0.00	-169,900.50	-169,900.50	0.00
FX DEAL TRANSACTED ON 26 AUG 2009 USD / HKD EX.RATE 0.1290156 WITH RBS FINANCIAL	279,963.88	26 Aug 09				0.00	279,963.88	279,963.88	0.00
FX DEAL TRANSACTED ON 26 AUG 2009 USD / JPY EX.RATE 0.0106057 WITH RBS FINANCIAL	1,590,862.09	26 Aug 09				0.00	1,590,862.09	1,590,862.09	0.00
FX DEAL TRANSACTED ON 26 AUG 2009 USD / SEK EX.RATE 0.1398015 WITH RBS FINANCIAL	552,215.85	26 Aug 09				0.00	552,215.85	552,215.85	0.00
FX DEAL TRANSACTED ON 26 JUN 2009 EUR / USD EX.RATE 0.7107826 WITH RBS FINANCIAL	-112,552.00	26 Jun 09				0.00	-112,552.00	-112,552.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2009 HKD / USD EX.RATE 7.7502 WITH RBS FINANCIAL	-58,708.16	26 Jun 09				0.00	-58,708.16	-58,708.16	0.00
FX DEAL TRANSACTED ON 26 MAY 2009 USD / DKK EX.RATE 0.1877546 WITH RBS FINANCIAL	95,754.87	26 May 09				0.00	95,754.87	95,754.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 26 NOV 2009 AUD / USD EX.RATE 1.078516 WITH RBS FINANCIAL	-2,342,107.20	26 Nov 09				0.00	-2,342,107.20	-2,342,107.20	0.00
FX DEAL TRANSACTED ON 26 NOV 2009 USD / AUD EX.RATE 0.931068 WITH RBS FINANCIAL	2,351,877.77	26 Nov 09				0.00	2,351,877.77	2,351,877.77	0.00
FX DEAL TRANSACTED ON 26 OCT 2009 AUD / USD EX.RATE 1.0929463 WITH RBS FINANCIAL	-1,180,295.82	26 Oct 09				0.00	-1,180,295.82	-1,180,295.82	0.00
FX DEAL TRANSACTED ON 26 OCT 2009 USD / AUD EX.RATE 0.915523 WITH RBS FINANCIAL	1,181,024.67	26 Oct 09				0.00	1,181,024.67	1,181,024.67	0.00
FX DEAL TRANSACTED ON 27 AUG 2009 DKK / USD EX.RATE 5.2275 WITH RBS FINANCIAL	-204,686.75	27 Aug 09				0.00	-204,686.75	-204,686.75	0.00
FX DEAL TRANSACTED ON 27 AUG 2009 GBP / USD EX.RATE 0.6177415 WITH RBS FINANCIAL	-404,700.00	27 Aug 09				0.00	-404,700.00	-404,700.00	0.00
FX DEAL TRANSACTED ON 27 JUL 2009 CHF / USD EX.RATE 1.072 WITH RBS FINANCIAL	-951,492.54	27 Jul 09				0.00	-951,492.54	-951,492.54	0.00
FX DEAL TRANSACTED ON 27 JUL 2009 USD / EUR EX.RATE 1.422 WITH RBS FINANCIAL	511,920.00	27 Jul 09				0.00	511,920.00	511,920.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2009 DKK / USD EX.RATE 5.1823 WITH RBS FINANCIAL	-69,467.23	28 Aug 09				0.00	-69,467.23	-69,467.23	0.00
FX DEAL TRANSACTED ON 28 AUG 2009 USD / EUR EX.RATE 1.436 WITH RBS FINANCIAL	186,680.00	28 Aug 09				0.00	186,680.00	186,680.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2009 EUR / USD EX.RATE 0.7173601 WITH RBS FINANCIAL	-172,856.00	28 May 09				0.00	-172,856.00	-172,856.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2009 EUR / USD EX.RATE 0.7173601 WITH RBS FINANCIAL	-5,576.00	28 May 09				0.00	-5,576.00	-5,576.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2009 USD / EUR EX.RATE 1.39379 WITH RBS FINANCIAL	172,829.96	28 May 09				0.00	172,829.96	172,829.96	0.00
FX DEAL TRANSACTED ON 28 MAY 2009 USD / EUR EX.RATE 1.39379 WITH RBS FINANCIAL	5,575.16	28 May 09				0.00	5,575.16	5,575.16	0.00
FX DEAL TRANSACTED ON 29 JUL 2009 USD / GBP EX.RATE 1.6417 WITH RBS FINANCIAL	147,753.00	29 Jul 09				0.00	147,753.00	147,753.00	0.00

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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
RBS FIN MKTS TREAS									
FX DEAL TRANSACTED ON 29 MAY 2009 EUR / USD EX.RATE 0.7084662 WITH RBS FINANCIAL	-5,646.00	29 May 09				0.00	-5,646.00	-5,646.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 USD / EUR EX.RATE 1.41133 WITH RBS FINANCIAL	5,645.32	29 May 09				0.00	5,645.32	5,645.32	0.00
FX DEAL TRANSACTED ON 29 OCT 2009 AUD / USD EX.RATE 1.0907956 WITH RBS FINANCIAL	-275,028.60	29 Oct 09				0.00	-275,028.60	-275,028.60	0.00
FX DEAL TRANSACTED ON 30 JUL 2009 JPY / USD EX.RATE 95.57 WITH RBS FINANCIAL	-184,158.21	30 Jul 09				0.00	-184,158.21	-184,158.21	0.00
FX DEAL TRANSACTED ON 30 JUN 2009 JPY / USD EX.RATE 96.34 WITH RBS FINANCIAL	-876,063.94	30 Jun 09				0.00	-876,063.94	-876,063.94	0.00
FX DEAL TRANSACTED ON 30 JUN 2009 USD / EUR EX.RATE 1.4028 WITH RBS FINANCIAL	273,546.00	30 Jun 09				0.00	273,546.00	273,546.00	0.00
FX DEAL TRANSACTED ON 31 JUL 2009 USD / EUR EX.RATE 1.418 WITH RBS FINANCIAL	680,640.00	31 Jul 09				0.00	680,640.00	680,640.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2009 EUR / USD EX.RATE 0.7541478 WITH RBS FINANCIAL	-649,740.00	31 Mar 09				0.00	-649,740.00	-649,740.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2009 JPY / USD EX.RATE 99.0027 WITH RBS FINANCIAL	-1,757,224.80	31 Mar 09				0.00	-1,757,224.80	-1,757,224.80	0.00
FX DEAL TRANSACTED ON 31 MAR 2009 USD / EUR EX.RATE 1.325932 WITH RBS FINANCIAL	649,706.68	31 Mar 09				0.00	649,706.68	649,706.68	0.00
FX DEAL TRANSACTED ON 31 MAR 2009 USD / JPY EX.RATE 0.010096 WITH RBS FINANCIAL	1,756,398.08	31 Mar 09				0.00	1,756,398.08	1,756,398.08	0.00
Total RBS FIN MKTS TREAS							**.000.00**	**-32,993.40**	**-32,993.40**

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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
STATE STREET BOSTON DTC #997									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 16 OCT 2009 USD / AUD EX.RATE 0.91582 WITH STATE STREET	-132,719.56	16 Oct 09				0.00	-121,547.23	-122,573.15	-1,025.92
FX DEAL TRANSACTED ON 20 OCT 2009 USD / AUD EX.RATE 0.9282 WITH STATE STREET	-92,713.43	20 Oct 09				0.00	-86,056.61	-85,565.23	491.38
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2009 GBP / USD EX.RATE 0.694107 WITH STATE STREET	33,895.32	1 Apr 09				0.00	48,832.99	50,182.02	1,349.03
FX DEAL TRANSACTED ON 02 APR 2009 GBP / USD EX.RATE 0.6802721 WITH STATE STREET	145,188.65	2 Apr 09				0.00	213,427.32	214,828.39	1,401.07
FX DEAL TRANSACTED ON 02 FEB 2009 USD / GBP EX.RATE 1.42535 WITH STATE STREET	-27,535.95	2 Feb 09				0.00	-39,248.37	-40,049.66	-801.29
FX DEAL TRANSACTED ON 02 MAR 2009 GBP / USD EX.RATE 0.7121087 WITH STATE STREET	100,556.38	2 Mar 09				0.00	141,209.31	141,849.85	640.54
FX DEAL TRANSACTED ON 03 APR 2009 GBP / USD EX.RATE 0.6745363 WITH STATE STREET	23,546.46	3 Apr 09				0.00	34,907.63	34,733.39	-174.24
FX DEAL TRANSACTED ON 03 FEB 2009 USD / GBP EX.RATE 1.44195 WITH STATE STREET	-22,065.37	3 Feb 09				0.00	-31,817.16	-32,279.43	-462.27
FX DEAL TRANSACTED ON 03 JUN 2009 GBP / USD EX.RATE 0.6101281 WITH STATE STREET	188,258.30	3 Jun 09				0.00	308,555.35	301,420.37	-7,134.98
FX DEAL TRANSACTED ON 03 MAR 2009 GBP / USD EX.RATE 0.7120986 WITH STATE STREET	25,861.25	3 Mar 09				0.00	36,316.95	36,518.67	201.72
FX DEAL TRANSACTED ON 04 FEB 2009 USD / GBP EX.RATE 1.44477 WITH STATE STREET	-61,489.97	4 Feb 09				0.00	-88,838.86	-90,596.24	-1,757.38
FX DEAL TRANSACTED ON 04 NOV 2009 GBP / USD EX.RATE 0.6034275 WITH STATE STREET	83,987.31	4 Nov 09				0.00	139,183.77	139,494.53	310.76

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 05 FEB 2009 USD / GBP EX.RATE 1.46266 WITH STATE STREET	-35,504.26	5 Feb 09				0.00	-51,930.66	-52,940.41	-1,009.75
FX DEAL TRANSACTED ON 05 JAN 2009 USD / GBP EX.RATE 1.46563 WITH STATE STREET	-7,846.41	5 Jan 09				0.00	-11,499.93	-11,894.77	-394.84
FX DEAL TRANSACTED ON 06 APR 2009 GBP / USD EX.RATE 0.679394 WITH STATE STREET	35,687.79	6 Apr 09				0.00	52,528.86	52,259.42	-269.44
FX DEAL TRANSACTED ON 06 FEB 2009 USD / GBP EX.RATE 1.48046 WITH STATE STREET	-53,243.91	6 Feb 09				0.00	-78,825.48	-78,207.32	618.16
FX DEAL TRANSACTED ON 06 JAN 2009 GBP / USD EX.RATE 0.6687621 WITH STATE STREET	43,276.38	6 Jan 09				0.00	64,711.17	65,769.28	1,058.11
FX DEAL TRANSACTED ON 06 MAR 2009 GBP / USD EX.RATE 0.7082153 WITH STATE STREET	135,386.82	6 Mar 09				0.00	191,166.19	187,402.42	-3,763.77
FX DEAL TRANSACTED ON 06 OCT 2009 USD / GBP EX.RATE 1.5908 WITH STATE STREET	-127,020.12	6 Oct 09				0.00	-202,063.61	-204,489.69	-2,426.08
FX DEAL TRANSACTED ON 07 APR 2009 GBP / USD EX.RATE 0.6792555 WITH STATE STREET	8,566.30	7 Apr 09				0.00	12,611.31	12,675.55	64.24
FX DEAL TRANSACTED ON 07 AUG 2009 GBP / USD EX.RATE 0.59891 WITH STATE STREET	121,269.26	7 Aug 09				0.00	202,483.28	200,094.28	-2,389.00
FX DEAL TRANSACTED ON 09 FEB 2009 GBP / USD EX.RATE 0.6702054 WITH STATE STREET	27,033.96	9 Feb 09				0.00	40,336.83	38,803.19	-1,533.64
FX DEAL TRANSACTED ON 09 MAR 2009 GBP / USD EX.RATE 0.7237461 WITH STATE STREET	39,178.73	9 Mar 09				0.00	54,133.25	53,966.74	-166.51
FX DEAL TRANSACTED ON 10 FEB 2009 USD / GBP EX.RATE 1.4522 WITH STATE STREET	-11,334.09	10 Feb 09				0.00	-16,459.37	-16,155.04	304.33
FX DEAL TRANSACTED ON 11 FEB 2009 USD / GBP EX.RATE 1.4335 WITH STATE STREET	-12,827.70	11 Feb 09				0.00	-18,388.51	-18,268.57	119.94
FX DEAL TRANSACTED ON 11 NOV 2009 GBP / USD EX.RATE 0.6034384 WITH STATE STREET	208,238.28	11 Nov 09				0.00	345,086.23	347,226.94	2,140.71
FX DEAL TRANSACTED ON 12 AUG 2009 GBP / USD EX.RATE 0.6045218 WITH STATE STREET	12,539.24	12 Aug 09				0.00	20,742.41	20,727.99	-14.42

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 12 FEB 2009 USD / GBP EX.RATE 1.421 WITH STATE STREET	-21,258.69	12 Feb 09				0.00	-30,208.60	-30,275.56	-66.96
FX DEAL TRANSACTED ON 12 MAR 2009 GBP / USD EX.RATE 0.7187006 WITH STATE STREET	12,419.56	12 Mar 09				0.00	17,280.58	17,495.43	214.85
FX DEAL TRANSACTED ON 13 AUG 2009 GBP / USD EX.RATE 0.6032018 WITH STATE STREET	474,851.83	13 Aug 09				0.00	787,218.86	774,483.32	-12,735.54
FX DEAL TRANSACTED ON 13 FEB 2009 USD / GBP EX.RATE 1.43886 WITH STATE STREET	-26,738.95	13 Feb 09				0.00	-38,473.61	-38,115.04	358.57
FX DEAL TRANSACTED ON 13 MAR 2009 GBP / USD EX.RATE 0.7150518 WITH STATE STREET	26,858.19	13 Mar 09				0.00	37,561.18	37,652.50	91.32
FX DEAL TRANSACTED ON 14 AUG 2009 GBP / USD EX.RATE 0.6044122 WITH STATE STREET	172,256.05	14 Aug 09				0.00	284,997.63	284,687.57	-310.06
FX DEAL TRANSACTED ON 15 DEC 2009 GBP / USD EX.RATE 0.615502 WITH STATE STREET	270,705.72	15 Dec 09				0.00	439,812.88	436,594.17	-3,218.71
FX DEAL TRANSACTED ON 15 JAN 2009 GBP / USD EX.RATE 0.6820817 WITH STATE STREET	142,746.03	15 Jan 09				0.00	209,279.95	207,295.78	-1,984.17
FX DEAL TRANSACTED ON 16 FEB 2009 USD / GBP EX.RATE 1.42427 WITH STATE STREET	-4,714.81	16 Feb 09				0.00	-6,715.16	-6,690.32	24.84
FX DEAL TRANSACTED ON 16 MAR 2009 GBP / USD EX.RATE 0.7099752 WITH STATE STREET	12,488.58	16 Mar 09				0.00	17,590.16	17,446.55	-143.61
FX DEAL TRANSACTED ON 17 APR 2009 GBP / USD EX.RATE 0.6761371 WITH STATE STREET	11,691.81	17 Apr 09				0.00	17,292.07	17,094.60	-197.47
FX DEAL TRANSACTED ON 17 FEB 2009 USD / GBP EX.RATE 1.42346 WITH STATE STREET	-31,462.75	17 Feb 09				0.00	-44,785.97	-45,027.91	-241.94
FX DEAL TRANSACTED ON 17 JUN 2009 USD / GBP EX.RATE 1.6431 WITH STATE STREET	-126,801.93	17 Jun 09				0.00	-208,348.25	-206,509.63	1,838.62
FX DEAL TRANSACTED ON 17 SEP 2009 GBP / USD EX.RATE 0.607755 WITH STATE STREET	35,882.33	17 Sep 09				0.00	59,040.79	58,062.99	-977.80
FX DEAL TRANSACTED ON 18 FEB 2009 GBP / USD EX.RATE 0.7027901 WITH STATE STREET	4,889.36	18 Feb 09				0.00	6,957.07	7,003.52	46.45

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 19 FEB 2009 USD / GBP EX.RATE 1.43127 WITH STATE STREET	-26,077.13	19 Feb 09				0.00	-37,323.41	-37,957.87	-634.46
FX DEAL TRANSACTED ON 20 APR 2009 GBP / USD EX.RATE 0.6878998 WITH STATE STREET	19,909.61	20 Apr 09				0.00	28,942.60	28,942.60	0.00
FX DEAL TRANSACTED ON 20 FEB 2009 USD / GBP EX.RATE 1.44437 WITH STATE STREET	-21,273.85	20 Feb 09				0.00	-30,727.31	-30,681.15	46.16
FX DEAL TRANSACTED ON 21 APR 2009 GBP / USD EX.RATE 0.6803184 WITH STATE STREET	13,528.55	21 Apr 09				0.00	19,885.62	19,767.24	-118.38
FX DEAL TRANSACTED ON 21 AUG 2009 USD / GBP EX.RATE 1.6499 WITH STATE STREET	-199,734.03	21 Aug 09				0.00	-329,541.18	-327,044.51	2,496.67
FX DEAL TRANSACTED ON 21 MAY 2009 GBP / USD EX.RATE 0.6307238 WITH STATE STREET	41,866.25	21 May 09				0.00	66,378.10	66,747.37	369.27
FX DEAL TRANSACTED ON 22 MAY 2009 GBP / USD EX.RATE 0.6279041 WITH STATE STREET	233,033.17	22 May 09				0.00	371,128.63	373,645.38	2,516.75
FX DEAL TRANSACTED ON 22 OCT 2009 GBP / USD EX.RATE 0.6015399 WITH STATE STREET	46,054.16	22 Oct 09				0.00	76,560.44	75,298.55	-1,261.89
FX DEAL TRANSACTED ON 23 FEB 2009 USD / GBP EX.RATE 1.4488 WITH STATE STREET	-17,026.06	23 Feb 09				0.00	-24,667.36	-24,239.15	428.21
FX DEAL TRANSACTED ON 23 JUN 2009 USD / GBP EX.RATE 1.6293 WITH STATE STREET	-101,714.68	23 Jun 09				0.00	-165,723.73	-165,744.07	-20.34
FX DEAL TRANSACTED ON 23 OCT 2009 GBP / USD EX.RATE 0.613008 WITH STATE STREET	158,401.25	23 Oct 09				0.00	258,399.96	258,772.21	372.25
FX DEAL TRANSACTED ON 24 FEB 2009 GBP / USD EX.RATE 0.6892796 WITH STATE STREET	92,714.26	24 Feb 09				0.00	134,508.92	133,160.86	-1,348.06
FX DEAL TRANSACTED ON 25 FEB 2009 GBP / USD EX.RATE 0.7044238 WITH STATE STREET	40,499.25	25 Feb 09				0.00	57,492.74	57,725.60	232.86
FX DEAL TRANSACTED ON 25 MAR 2009 GBP / USD EX.RATE 0.6879945 WITH STATE STREET	18,614.12	25 Mar 09				0.00	27,055.62	26,661.93	-393.69
FX DEAL TRANSACTED ON 26 AUG 2009 USD / GBP EX.RATE 1.62397 WITH STATE STREET	-258,602.86	26 Aug 09				0.00	-419,963.29	-421,470.95	-1,507.66

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 26 MAY 2009 GBP / USD EX.RATE 0.6271952 WITH STATE STREET	44,250.15	26 May 09				0.00	70,552.44	70,658.64	106.20
FX DEAL TRANSACTED ON 26 NOV 2009 GBP / USD EX.RATE 0.6053269 WITH STATE STREET	57,177.01	26 Nov 09				0.00	94,456.42	93,833.19	-623.23
FX DEAL TRANSACTED ON 27 FEB 2009 GBP / USD EX.RATE 0.6975933 WITH STATE STREET	159,859.73	27 Feb 09				0.00	229,158.92	224,491.00	-4,667.92
FX DEAL TRANSACTED ON 27 JAN 2009 GBP / USD EX.RATE 0.7062346 WITH STATE STREET	6,932.47	27 Jan 09				0.00	9,816.10	9,929.38	113.28
FX DEAL TRANSACTED ON 27 JUL 2009 GBP / USD EX.RATE 0.6060239 WITH STATE STREET	143,826.51	27 Jul 09				0.00	237,328.12	236,019.31	-1,308.81
FX DEAL TRANSACTED ON 27 NOV 2009 USD / GBP EX.RATE 1.64888 WITH STATE STREET	-274,319.01	27 Nov 09				0.00	-452,319.13	-456,110.22	-3,791.09
FX DEAL TRANSACTED ON 28 JAN 2009 GBP / USD EX.RATE 0.6974619 WITH STATE STREET	30,137.38	28 Jan 09				0.00	43,210.07	43,449.06	238.99
FX DEAL TRANSACTED ON 28 JUL 2009 GBP / USD EX.RATE 0.6091247 WITH STATE STREET	99,862.21	28 Jul 09				0.00	163,943.79	164,682.76	738.97
FX DEAL TRANSACTED ON 29 JAN 2009 GBP / USD EX.RATE 0.7007561 WITH STATE STREET	54,360.05	29 Jan 09				0.00	77,573.42	76,984.70	-588.72
FX DEAL TRANSACTED ON 30 JUL 2009 USD / GBP EX.RATE 1.6496 WITH STATE STREET	-568,294.00	30 Jul 09				0.00	-937,457.78	-961,866.00	-24,408.22
FX DEAL TRANSACTED ON 30 MAR 2009 GBP / USD EX.RATE 0.7042204 WITH STATE STREET	34,299.45	30 Mar 09				0.00	48,705.56	49,327.75	622.19
FX DEAL TRANSACTED ON 30 OCT 2009 USD / GBP EX.RATE 1.64435 WITH STATE STREET	-519,023.93	30 Oct 09				0.00	-853,457.00	-850,861.83	2,595.17
FX DEAL TRANSACTED ON 31 JUL 2009 USD / GBP EX.RATE 1.6703 WITH STATE STREET	-204,439.91	31 Jul 09				0.00	-341,475.98	-345,585.20	-4,109.22
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 05 JUN 2009 USD / CAD EX.RATE 0.8934954 WITH STATE STREET	-156,479.13	5 Jun 09				0.00	-139,813.38	-141,642.12	-1,828.74

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 09 JUN 2009 USD / CAD EX.RATE 0.9062897 WITH STATE STREET	-136,196.32	9 Jun 09				0.00	-123,433.32	-123,893.68	-460.36
FX DEAL TRANSACTED ON 10 JUN 2009 USD / CAD EX.RATE 0.9023642 WITH STATE STREET	-48,530.04	10 Jun 09				0.00	-43,791.77	-43,415.67	376.10
FX DEAL TRANSACTED ON 11 JUN 2009 USD / CAD EX.RATE 0.9103571 WITH STATE STREET	-1,658,244.20	11 Jun 09				0.00	-1,509,594.44	-1,464,750.64	44,843.80
FX DEAL TRANSACTED ON 13 JUL 2009 CAD / USD EX.RATE 1.1511 WITH STATE STREET	66,696.01	13 Jul 09				0.00	57,941.11	59,504.85	1,563.74
FX DEAL TRANSACTED ON 14 JUL 2009 USD / CAD EX.RATE 0.8798944 WITH STATE STREET	-182,467.88	14 Jul 09				0.00	-160,552.47	-163,260.31	-2,707.84
FX DEAL TRANSACTED ON 22 MAY 2009 CAD / USD EX.RATE 1.1198 WITH STATE STREET	329,850.58	22 May 09				0.00	294,562.05	294,089.32	-472.73
FX DEAL TRANSACTED ON 26 MAY 2009 CAD / USD EX.RATE 1.1165 WITH STATE STREET	440,536.36	26 May 09				0.00	394,569.06	395,916.56	1,347.50
FX DEAL TRANSACTED ON 28 SEP 2009 USD / CAD EX.RATE 0.9192106 WITH STATE STREET	-518,962.07	28 Sep 09				0.00	-477,035.43	-483,520.05	-6,484.62
Danish krone - DKK									
FX DEAL TRANSACTED ON 01 DEC 2009 USD / DKK EX.RATE 0.2029015 WITH STATE STREET	-264,608.37	1 Dec 09				0.00	-53,689.43	-53,648.07	41.36
FX DEAL TRANSACTED ON 02 DEC 2009 DKK / USD EX.RATE 4.946 WITH STATE STREET	1,173,515.97	2 Dec 09				0.00	237,265.66	234,801.81	-2,463.85
FX DEAL TRANSACTED ON 04 NOV 2009 DKK / USD EX.RATE 5.0141 WITH STATE STREET	876,502.07	4 Nov 09				0.00	174,807.46	175,151.54	344.08
FX DEAL TRANSACTED ON 04 SEP 2009 DKK / USD EX.RATE 5.2335 WITH STATE STREET	232,429.49	4 Sep 09				0.00	44,411.86	45,320.70	908.84
FX DEAL TRANSACTED ON 08 DEC 2009 DKK / USD EX.RATE 5.0505 WITH STATE STREET	263,869.68	8 Dec 09				0.00	52,246.25	52,194.58	-51.67
FX DEAL TRANSACTED ON 09 DEC 2009 USD / DKK EX.RATE 0.1976871 WITH STATE STREET	-90,455.56	9 Dec 09				0.00	-17,881.89	-17,772.10	109.79

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 09 SEP 2009 DKK / USD EX.RATE 5.1085 WITH STATE STREET	136,734.32	9 Sep 09				0.00	26,766.04	26,844.60	78.56
FX DEAL TRANSACTED ON 10 DEC 2009 USD / DKK EX.RATE 0.197566 WITH STATE STREET	-698,917.09	10 Dec 09				0.00	-138,082.24	-137,629.52	452.72
FX DEAL TRANSACTED ON 12 NOV 2009 DKK / USD EX.RATE 5.005 WITH STATE STREET	714,247.34	12 Nov 09				0.00	142,706.76	143,786.96	1,080.20
FX DEAL TRANSACTED ON 18 AUG 2009 USD / DKK EX.RATE 0.1891432 WITH STATE STREET	-387,433.82	18 Aug 09				0.00	-73,280.47	-74,097.54	-817.07
FX DEAL TRANSACTED ON 18 AUG 2009 USD / DKK EX.RATE 0.1897173 WITH STATE STREET	-59,014.89	18 Aug 09				0.00	-11,196.15	-11,286.72	-90.57
FX DEAL TRANSACTED ON 19 AUG 2009 USD / DKK EX.RATE 0.1907935 WITH STATE STREET	-69,568.74	19 Aug 09				0.00	-13,273.26	-13,366.78	-93.52
FX DEAL TRANSACTED ON 19 AUG 2009 USD / DKK EX.RATE 0.1915158 WITH STATE STREET	-27,703.35	19 Aug 09				0.00	-5,305.63	-5,322.86	-17.23
FX DEAL TRANSACTED ON 19 NOV 2009 DKK / USD EX.RATE 5.0036 WITH STATE STREET	934,126.54	19 Nov 09				0.00	186,690.89	188,045.73	1,354.84
FX DEAL TRANSACTED ON 22 SEP 2009 DKK / USD EX.RATE 5.031 WITH STATE STREET	321,164.41	22 Sep 09				0.00	63,837.09	63,471.23	-365.86
FX DEAL TRANSACTED ON 23 DEC 2009 USD / DKK EX.RATE 0.1927154 WITH STATE STREET	-551,225.51	23 Dec 09				0.00	-106,229.62	-106,720.14	-490.52
FX DEAL TRANSACTED ON 26 MAY 2009 DKK / USD EX.RATE 5.3215 WITH STATE STREET	1,357,435.42	26 May 09				0.00	255,085.11	254,220.43	-864.68
FX DEAL TRANSACTED ON 27 NOV 2009 USD / DKK EX.RATE 0.2010656 WITH STATE STREET	-1,162,617.15	27 Nov 09				0.00	-233,762.37	-235,798.67	-2,036.30
FX DEAL TRANSACTED ON 28 DEC 2009 USD / DKK EX.RATE 0.193289 WITH STATE STREET	-302,410.63	28 Dec 09				0.00	-58,452.65	-58,310.08	142.57
FX DEAL TRANSACTED ON 30 NOV 2009 DKK / USD EX.RATE 4.9593 WITH STATE STREET	2,074,726.86	30 Nov 09				0.00	418,350.75	420,295.74	1,944.99

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
STATE STREET BOSTON DTC #997									
Euro - EUR									
FX DEAL TRANSACTED ON 01 APR 2009 USD / EUR EX.RATE 1.32085 WITH STATE STREET	-10,298.93	1 Apr 09				0.00	-13,603.34	-13,825.80	-222.46
FX DEAL TRANSACTED ON 01 APR 2009 USD / EUR EX.RATE 1.3209 WITH STATE STREET	-41,586.59	1 Apr 09				0.00	-54,931.73	-55,902.78	-971.05
FX DEAL TRANSACTED ON 01 DEC 2009 USD / EUR EX.RATE 1.51 WITH STATE STREET	-200,883.76	1 Dec 09				0.00	-303,334.48	-303,083.39	251.09
FX DEAL TRANSACTED ON 01 JUN 2009 EUR / USD EX.RATE 0.7049203 WITH STATE STREET	33,386.61	1 Jun 09				0.00	47,362.24	47,370.59	8.35
FX DEAL TRANSACTED ON 02 APR 2009 EUR / USD EX.RATE 0.7443799 WITH STATE STREET	229,881.96	2 Apr 09				0.00	308,823.43	308,605.04	-218.39
FX DEAL TRANSACTED ON 02 APR 2009 EUR / USD EX.RATE 0.7443799 WITH STATE STREET	215,006.55	2 Apr 09				0.00	288,839.80	288,237.76	-602.04
FX DEAL TRANSACTED ON 02 DEC 2009 EUR / USD EX.RATE 0.6646726 WITH STATE STREET	389,614.45	2 Dec 09				0.00	586,174.94	587,830.83	1,655.89
FX DEAL TRANSACTED ON 02 FEB 2009 USD / EUR EX.RATE 1.28578 WITH STATE STREET	-49,575.05	2 Feb 09				0.00	-63,742.61	-63,862.58	-119.97
FX DEAL TRANSACTED ON 02 JAN 2009 EUR / USD EX.RATE 0.7208766 WITH STATE STREET	51,350.18	2 Jan 09				0.00	71,232.97	70,008.27	-1,224.70
FX DEAL TRANSACTED ON 02 JAN 2009 USD / EUR EX.RATE 1.3871 WITH STATE STREET	-36,471.98	2 Jan 09				0.00	-50,590.28	-48,808.63	1,781.65
FX DEAL TRANSACTED ON 02 MAR 2009 EUR / USD EX.RATE 0.7942812 WITH STATE STREET	36,084.70	2 Mar 09				0.00	45,430.64	45,338.62	-92.02
FX DEAL TRANSACTED ON 02 SEP 2009 EUR / USD EX.RATE 0.6997411 WITH STATE STREET	52,761.38	2 Sep 09				0.00	75,401.29	75,229.82	-171.47
FX DEAL TRANSACTED ON 03 APR 2009 USD / EUR EX.RATE 1.3442 WITH STATE STREET	-75,923.02	3 Apr 09				0.00	-102,055.72	-100,768.82	1,286.90
FX DEAL TRANSACTED ON 03 APR 2009 USD / EUR EX.RATE 1.3442 WITH STATE STREET	-3,744.90	3 Apr 09				0.00	-5,033.89	-5,020.41	13.48

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 03 MAR 2009 EUR / USD EX.RATE 0.7959249 WITH STATE STREET	48,605.80	3 Mar 09				0.00	61,068.33	61,041.60	-26.73
FX DEAL TRANSACTED ON 04 FEB 2009 USD / EUR EX.RATE 1.28364 WITH STATE STREET	-3,830.88	4 Feb 09				0.00	-4,917.47	-4,923.64	-6.17
FX DEAL TRANSACTED ON 04 FEB 2009 USD / EUR EX.RATE 1.2837 WITH STATE STREET	-62,890.82	4 Feb 09				0.00	-80,732.95	-80,742.38	-9.43
FX DEAL TRANSACTED ON 04 MAR 2009 EUR / USD EX.RATE 0.7916403 WITH STATE STREET	71,393.56	4 Mar 09				0.00	90,184.34	89,584.63	-599.71
FX DEAL TRANSACTED ON 04 MAR 2009 EUR / USD EX.RATE 0.7916779 WITH STATE STREET	85,969.28	4 Mar 09				0.00	108,591.24	108,841.41	250.17
FX DEAL TRANSACTED ON 04 NOV 2009 EUR / USD EX.RATE 0.6738544 WITH STATE STREET	34,235.05	4 Nov 09				0.00	50,804.81	50,910.95	106.14
FX DEAL TRANSACTED ON 05 FEB 2009 USD / EUR EX.RATE 1.28327 WITH STATE STREET	-60,641.77	5 Feb 09				0.00	-77,819.76	-79,255.76	-1,436.00
FX DEAL TRANSACTED ON 05 FEB 2009 USD / EUR EX.RATE 1.2833 WITH STATE STREET	-53,246.86	5 Feb 09				0.00	-68,331.70	-68,435.53	-103.83
FX DEAL TRANSACTED ON 06 APR 2009 EUR / USD EX.RATE 0.7464358 WITH STATE STREET	44,375.38	6 Apr 09				0.00	59,449.70	58,708.63	-741.07
FX DEAL TRANSACTED ON 06 APR 2009 USD / EUR EX.RATE 1.3397 WITH STATE STREET	-9,587.88	6 Apr 09				0.00	-12,844.88	-12,725.51	119.37
FX DEAL TRANSACTED ON 06 FEB 2009 EUR / USD EX.RATE 0.7699415 WITH STATE STREET	14,169.45	6 Feb 09				0.00	18,403.28	18,518.76	115.48
FX DEAL TRANSACTED ON 06 FEB 2009 USD / EUR EX.RATE 1.29877 WITH STATE STREET	-80,678.81	6 Feb 09				0.00	-104,783.22	-105,193.07	-409.85
FX DEAL TRANSACTED ON 06 JAN 2009 EUR / USD EX.RATE 0.7391529 WITH STATE STREET	62,863.41	6 Jan 09				0.00	85,047.91	86,236.03	1,188.12
FX DEAL TRANSACTED ON 06 MAR 2009 EUR / USD EX.RATE 0.7882705 WITH STATE STREET	116,997.88	6 Mar 09				0.00	148,423.51	147,838.52	-584.99
FX DEAL TRANSACTED ON 06 MAR 2009 EUR / USD EX.RATE 0.788283 WITH STATE STREET	178,158.64	6 Mar 09				0.00	226,008.49	227,178.98	1,170.49

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 07 APR 2009 USD / EUR EX.RATE 1.3245 WITH STATE STREET	-3,754.53	7 Apr 09				0.00	-4,972.87	-4,967.24	5.63
FX DEAL TRANSACTED ON 07 APR 2009 USD / EUR EX.RATE 1.3245 WITH STATE STREET	-78,199.85	7 Apr 09				0.00	-103,575.70	-104,158.30	-582.60
FX DEAL TRANSACTED ON 07 AUG 2009 EUR / USD EX.RATE 0.7044734 WITH STATE STREET	63,020.40	7 Aug 09				0.00	89,457.46	89,258.94	-198.52
FX DEAL TRANSACTED ON 07 JAN 2009 EUR / USD EX.RATE 0.7325471 WITH STATE STREET	43,552.83	7 Jan 09				0.00	59,453.97	58,835.52	-618.45
FX DEAL TRANSACTED ON 08 APR 2009 USD / EUR EX.RATE 1.3277 WITH STATE STREET	-11,289.21	8 Apr 09				0.00	-14,988.68	-15,036.66	-47.98
FX DEAL TRANSACTED ON 08 APR 2009 USD / EUR EX.RATE 1.3277 WITH STATE STREET	-127,921.72	8 Apr 09				0.00	-169,841.67	-169,579.43	262.24
FX DEAL TRANSACTED ON 08 OCT 2009 EUR / USD EX.RATE 0.6764069 WITH STATE STREET	17,635.14	8 Oct 09				0.00	26,071.79	26,116.76	44.97
FX DEAL TRANSACTED ON 08 SEP 2009 USD / EUR EX.RATE 1.45 WITH STATE STREET	-198,596.71	8 Sep 09				0.00	-287,965.23	-289,246.17	-1,280.94
FX DEAL TRANSACTED ON 09 APR 2009 EUR / USD EX.RATE 0.7595321 WITH STATE STREET	202,269.93	9 Apr 09				0.00	266,308.59	268,139.14	1,830.55
FX DEAL TRANSACTED ON 09 APR 2009 EUR / USD EX.RATE 0.7595379 WITH STATE STREET	12,609.15	9 Apr 09				0.00	16,601.08	16,615.71	14.63
FX DEAL TRANSACTED ON 09 FEB 2009 EUR / USD EX.RATE 0.7678251 WITH STATE STREET	25,355.71	9 Feb 09				0.00	33,022.77	32,712.67	-310.10
FX DEAL TRANSACTED ON 09 FEB 2009 USD / EUR EX.RATE 1.3024 WITH STATE STREET	-44,328.91	9 Feb 09				0.00	-57,733.97	-57,798.25	-64.28
FX DEAL TRANSACTED ON 09 MAR 2009 EUR / USD EX.RATE 0.7914523 WITH STATE STREET	54,502.15	9 Mar 09				0.00	68,863.47	69,618.32	754.85
FX DEAL TRANSACTED ON 09 MAR 2009 EUR / USD EX.RATE 0.7914523 WITH STATE STREET	12,195.91	9 Mar 09				0.00	15,409.53	15,551.61	142.08
FX DEAL TRANSACTED ON 09 OCT 2009 USD / EUR EX.RATE 1.4682 WITH STATE STREET	-116,438.51	9 Oct 09				0.00	-170,955.02	-172,620.08	-1,665.06

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 10 FEB 2009 EUR / USD EX.RATE 0.7751938 WITH STATE STREET	27,226.50	10 Feb 09				0.00	35,122.19	34,783.22	-338.97
FX DEAL TRANSACTED ON 10 MAR 2009 EUR / USD EX.RATE 0.789827 WITH STATE STREET	37,842.14	10 Mar 09				0.00	47,911.93	48,337.66	425.73
FX DEAL TRANSACTED ON 10 MAR 2009 EUR / USD EX.RATE 0.789827 WITH STATE STREET	25,163.66	10 Mar 09				0.00	31,859.71	32,203.20	343.49
FX DEAL TRANSACTED ON 10 NOV 2009 EUR / USD EX.RATE 0.6688068 WITH STATE STREET	30,974.07	10 Nov 09				0.00	46,312.43	46,425.48	113.05
FX DEAL TRANSACTED ON 10 NOV 2009 USD / EUR EX.RATE 1.4952 WITH STATE STREET	-33,493.57	10 Nov 09				0.00	-50,079.59	-49,846.81	232.78
FX DEAL TRANSACTED ON 10 SEP 2009 EUR / USD EX.RATE 0.685307 WITH STATE STREET	97,089.89	10 Sep 09				0.00	141,673.57	141,872.60	199.03
FX DEAL TRANSACTED ON 10 SEP 2009 USD / EUR EX.RATE 1.4592 WITH STATE STREET	-79,765.02	10 Sep 09				0.00	-116,393.12	-116,700.22	-307.10
FX DEAL TRANSACTED ON 11 AUG 2009 EUR / USD EX.RATE 0.7062147 WITH STATE STREET	115,634.60	11 Aug 09				0.00	163,738.59	164,345.67	607.08
FX DEAL TRANSACTED ON 11 AUG 2009 EUR / USD EX.RATE 0.7077642 WITH STATE STREET	21,201.44	11 Aug 09				0.00	29,955.51	30,132.55	177.04
FX DEAL TRANSACTED ON 11 AUG 2009 USD / EUR EX.RATE 1.416 WITH STATE STREET	-67,060.24	11 Aug 09				0.00	-94,957.30	-95,852.56	-895.26
FX DEAL TRANSACTED ON 11 DEC 2009 EUR / USD EX.RATE 0.6838074 WITH STATE STREET	54,432.74	11 Dec 09				0.00	79,602.44	79,235.02	-367.42
FX DEAL TRANSACTED ON 11 FEB 2009 USD / EUR EX.RATE 1.2857 WITH STATE STREET	-3,884.77	11 Feb 09				0.00	-4,994.65	-4,971.34	23.31
FX DEAL TRANSACTED ON 11 FEB 2009 USD / EUR EX.RATE 1.2858 WITH STATE STREET	-3,890.77	11 Feb 09				0.00	-5,002.75	-4,970.65	32.10
FX DEAL TRANSACTED ON 11 MAR 2009 USD / EUR EX.RATE 1.27728 WITH STATE STREET	-36,555.81	11 Mar 09				0.00	-46,692.00	-47,124.10	-432.10
FX DEAL TRANSACTED ON 11 SEP 2009 EUR / USD EX.RATE 0.6860122 WITH STATE STREET	149,077.78	11 Sep 09				0.00	217,310.68	218,108.26	797.58

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 12 FEB 2009 EUR / USD EX.RATE 0.7799095 WITH STATE STREET	35,342.48	12 Feb 09				0.00	45,316.13	45,227.77	-88.36
FX DEAL TRANSACTED ON 12 JAN 2009 USD / EUR EX.RATE 1.338 WITH STATE STREET	-31,406.41	12 Jan 09				0.00	-42,021.78	-41,381.09	640.69
FX DEAL TRANSACTED ON 12 MAR 2009 USD / EUR EX.RATE 1.2851 WITH STATE STREET	-84,422.36	12 Mar 09				0.00	-108,491.17	-109,719.52	-1,228.35
FX DEAL TRANSACTED ON 12 NOV 2009 EUR / USD EX.RATE 0.6724497 WITH STATE STREET	104,361.82	12 Nov 09				0.00	155,196.46	155,368.65	172.19
FX DEAL TRANSACTED ON 13 AUG 2009 EUR / USD EX.RATE 0.699839 WITH STATE STREET	350,752.79	13 Aug 09				0.00	501,190.66	499,314.12	-1,876.54
FX DEAL TRANSACTED ON 13 AUG 2009 USD / EUR EX.RATE 1.4289 WITH STATE STREET	-100,718.04	13 Aug 09				0.00	-143,916.01	-141,725.39	2,190.62
FX DEAL TRANSACTED ON 13 FEB 2009 EUR / USD EX.RATE 0.7749115 WITH STATE STREET	52,272.98	13 Feb 09				0.00	67,456.71	65,730.66	-1,726.05
FX DEAL TRANSACTED ON 13 FEB 2009 USD / EUR EX.RATE 1.2905 WITH STATE STREET	-11,350.44	13 Feb 09				0.00	-14,647.74	-14,525.16	122.58
FX DEAL TRANSACTED ON 13 JAN 2009 USD / EUR EX.RATE 1.3188 WITH STATE STREET	-74,715.61	13 Jan 09				0.00	-98,534.95	-98,355.63	179.32
FX DEAL TRANSACTED ON 13 MAR 2009 EUR / USD EX.RATE 0.7744734 WITH STATE STREET	19,745.22	13 Mar 09				0.00	25,495.03	25,612.51	117.48
FX DEAL TRANSACTED ON 13 OCT 2009 EUR / USD EX.RATE 0.6738999 WITH STATE STREET	190,692.29	13 Oct 09				0.00	282,968.29	284,884.77	1,916.48
FX DEAL TRANSACTED ON 14 APR 2009 EUR / USD EX.RATE 0.7517667 WITH STATE STREET	38,432.85	14 Apr 09				0.00	51,123.38	50,644.89	-478.49
FX DEAL TRANSACTED ON 14 APR 2009 USD / EUR EX.RATE 1.33018 WITH STATE STREET	-20,547.38	14 Apr 09				0.00	-27,331.71	-27,100.97	230.74
FX DEAL TRANSACTED ON 14 JAN 2009 USD / EUR EX.RATE 1.3163 WITH STATE STREET	-98,351.16	14 Jan 09				0.00	-129,459.63	-128,485.96	973.67
FX DEAL TRANSACTED ON 14 JUL 2009 EUR / USD EX.RATE 0.7162811 WITH STATE STREET	132,189.70	14 Jul 09				0.00	184,550.04	186,579.14	2,029.10

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 14 OCT 2009 EUR / USD EX.RATE 0.6715466 WITH STATE STREET	166,779.45	14 Oct 09				0.00	248,351.28	248,109.46	-241.82
FX DEAL TRANSACTED ON 14 OCT 2009 USD / EUR EX.RATE 1.4937 WITH STATE STREET	-59,152.74	14 Oct 09				0.00	-88,356.45	-87,998.58	357.87
FX DEAL TRANSACTED ON 14 SEP 2009 EUR / USD EX.RATE 0.6839477 WITH STATE STREET	7,031.09	14 Sep 09				0.00	10,280.16	10,264.34	-15.82
FX DEAL TRANSACTED ON 14 SEP 2009 USD / EUR EX.RATE 1.4621 WITH STATE STREET	-150,276.20	14 Sep 09				0.00	-219,718.83	-220,718.16	-999.33
FX DEAL TRANSACTED ON 15 APR 2009 EUR / USD EX.RATE 0.7575758 WITH STATE STREET	8,380.17	15 Apr 09				0.00	11,061.82	10,931.09	-130.73
FX DEAL TRANSACTED ON 15 APR 2009 EUR / USD EX.RATE 0.7575758 WITH STATE STREET	106,744.86	15 Apr 09				0.00	140,903.22	140,791.13	-112.09
FX DEAL TRANSACTED ON 15 JAN 2009 EUR / USD EX.RATE 0.7609192 WITH STATE STREET	299,380.40	15 Jan 09				0.00	393,445.72	393,745.12	299.40
FX DEAL TRANSACTED ON 15 JAN 2009 EUR / USD EX.RATE 0.7609192 WITH STATE STREET	77,305.44	15 Jan 09				0.00	101,594.81	100,991.83	-602.98
FX DEAL TRANSACTED ON 15 JUL 2009 EUR / USD EX.RATE 0.7087172 WITH STATE STREET	263,400.02	15 Jul 09				0.00	371,657.43	371,775.94	118.51
FX DEAL TRANSACTED ON 15 JUL 2009 USD / EUR EX.RATE 1.411 WITH STATE STREET	-170,340.41	15 Jul 09				0.00	-240,350.32	-240,358.84	-8.52
FX DEAL TRANSACTED ON 15 OCT 2009 EUR / USD EX.RATE 0.6691649 WITH STATE STREET	83,690.44	15 Oct 09				0.00	125,066.99	125,071.18	4.19
FX DEAL TRANSACTED ON 15 OCT 2009 EUR / USD EX.RATE 0.669344 WITH STATE STREET	325,812.20	15 Oct 09				0.00	486,763.43	486,910.04	146.61
FX DEAL TRANSACTED ON 15 SEP 2009 EUR / USD EX.RATE 0.6832468 WITH STATE STREET	97,993.16	15 Sep 09				0.00	143,422.79	143,927.45	504.66
FX DEAL TRANSACTED ON 15 SEP 2009 USD / EUR EX.RATE 1.4636 WITH STATE STREET	-80,272.54	15 Sep 09				0.00	-117,486.89	-118,357.85	-870.96
FX DEAL TRANSACTED ON 16 APR 2009 EUR / USD EX.RATE 0.7606877 WITH STATE STREET	79,925.45	16 Apr 09				0.00	105,070.00	104,254.76	-815.24

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3146 WITH STATE STREET	-94,403.45	16 Apr 09				0.00	-124,102.78	-121,973.97	2,128.81
FX DEAL TRANSACTED ON 16 FEB 2009 EUR / USD EX.RATE 0.7828524 WITH STATE STREET	51,782.58	16 Feb 09				0.00	66,146.03	64,886.16	-1,259.87
FX DEAL TRANSACTED ON 16 FEB 2009 USD / EUR EX.RATE 1.2774 WITH STATE STREET	-3,874.81	16 Feb 09				0.00	-4,949.68	-4,872.38	77.30
FX DEAL TRANSACTED ON 16 JAN 2009 USD / EUR EX.RATE 1.3266 WITH STATE STREET	-26,808.80	16 Jan 09				0.00	-35,564.55	-34,616.86	947.69
FX DEAL TRANSACTED ON 16 MAR 2009 EUR / USD EX.RATE 0.7694675 WITH STATE STREET	52,935.83	16 Mar 09				0.00	68,795.40	69,398.87	603.47
FX DEAL TRANSACTED ON 16 MAR 2009 EUR / USD EX.RATE 0.7694675 WITH STATE STREET	82,274.17	16 Mar 09				0.00	106,923.51	106,721.94	-201.57
FX DEAL TRANSACTED ON 16 SEP 2009 USD / EUR EX.RATE 1.4702 WITH STATE STREET	-203,240.16	16 Sep 09				0.00	-298,803.68	-299,220.31	-416.63
FX DEAL TRANSACTED ON 17 APR 2009 USD / EUR EX.RATE 1.30327 WITH STATE STREET	-54,009.18	17 Apr 09				0.00	-70,388.54	-69,971.60	416.94
FX DEAL TRANSACTED ON 17 APR 2009 USD / EUR EX.RATE 1.3033 WITH STATE STREET	-12,739.78	17 Apr 09				0.00	-16,603.76	-16,460.43	143.33
FX DEAL TRANSACTED ON 17 AUG 2009 EUR / USD EX.RATE 0.7103786 WITH STATE STREET	87,177.15	17 Aug 09				0.00	122,719.27	122,950.29	231.02
FX DEAL TRANSACTED ON 17 DEC 2009 EUR / USD EX.RATE 0.6984216 WITH STATE STREET	37,222.92	17 Dec 09				0.00	53,295.78	53,282.75	-13.03
FX DEAL TRANSACTED ON 17 FEB 2009 EUR / USD EX.RATE 0.7936508 WITH STATE STREET	42,921.10	17 Feb 09				0.00	54,080.59	54,469.02	388.43
FX DEAL TRANSACTED ON 17 FEB 2009 USD / EUR EX.RATE 1.26 WITH STATE STREET	-3,918.12	17 Feb 09				0.00	-4,936.83	-4,909.60	27.23
FX DEAL TRANSACTED ON 17 JUL 2009 EUR / USD EX.RATE 0.7075639 WITH STATE STREET	175,758.73	17 Jul 09				0.00	248,399.81	249,797.09	1,397.28
FX DEAL TRANSACTED ON 17 JUL 2009 USD / EUR EX.RATE 1.4133 WITH STATE STREET	-42,107.81	17 Jul 09				0.00	-59,510.97	-59,904.67	-393.70

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 17 SEP 2009 EUR / USD EX.RATE 0.6797819 WITH STATE STREET	14,507.55	17 Sep 09				0.00	21,341.48	21,358.74	17.26
FX DEAL TRANSACTED ON 17 SEP 2009 USD / EUR EX.RATE 1.47106 WITH STATE STREET	-332,633.89	17 Sep 09				0.00	-489,324.41	-487,524.89	1,799.52
FX DEAL TRANSACTED ON 18 NOV 2009 EUR / USD EX.RATE 0.6673385 WITH STATE STREET	77,086.85	18 Nov 09				0.00	115,513.87	114,447.00	-1,066.87
FX DEAL TRANSACTED ON 18 SEP 2009 EUR / USD EX.RATE 0.6796248 WITH STATE STREET	135,915.95	18 Sep 09				0.00	199,986.73	199,205.22	-781.51
FX DEAL TRANSACTED ON 18 SEP 2009 USD / EUR EX.RATE 1.4714 WITH STATE STREET	-371,636.89	18 Sep 09				0.00	-546,826.52	-549,743.83	-2,917.31
FX DEAL TRANSACTED ON 19 FEB 2009 EUR / USD EX.RATE 0.7880842 WITH STATE STREET	102,005.34	19 Feb 09				0.00	129,434.58	128,684.83	-749.75
FX DEAL TRANSACTED ON 19 FEB 2009 EUR / USD EX.RATE 0.7881028 WITH STATE STREET	72,720.58	19 Feb 09				0.00	92,272.96	92,598.76	325.80
FX DEAL TRANSACTED ON 19 JAN 2009 USD / EUR EX.RATE 1.3144 WITH STATE STREET	-80,408.09	19 Jan 09				0.00	-105,688.39	-103,826.94	1,861.45
FX DEAL TRANSACTED ON 19 JAN 2009 USD / EUR EX.RATE 1.3144 WITH STATE STREET	-87,733.11	19 Jan 09				0.00	-115,316.40	-112,960.76	2,355.64
FX DEAL TRANSACTED ON 19 MAR 2009 EUR / USD EX.RATE 0.7329229 WITH STATE STREET	106,368.82	19 Mar 09				0.00	145,129.62	144,294.63	-834.99
FX DEAL TRANSACTED ON 19 OCT 2009 EUR / USD EX.RATE 0.6691649 WITH STATE STREET	34,721.47	19 Oct 09				0.00	51,887.76	51,884.29	-3.47
FX DEAL TRANSACTED ON 20 APR 2009 USD / EUR EX.RATE 1.29148 WITH STATE STREET	-53,202.25	20 Apr 09				0.00	-68,709.64	-69,240.07	-530.43
FX DEAL TRANSACTED ON 20 APR 2009 USD / EUR EX.RATE 1.2915 WITH STATE STREET	-3,838.07	20 Apr 09				0.00	-4,956.87	-4,972.41	-15.54
FX DEAL TRANSACTED ON 20 AUG 2009 USD / EUR EX.RATE 1.4255 WITH STATE STREET	-54,146.68	20 Aug 09				0.00	-77,186.09	-77,538.05	-351.96
FX DEAL TRANSACTED ON 20 FEB 2009 EUR / USD EX.RATE 0.7775445 WITH STATE STREET	97,372.80	20 Feb 09				0.00	125,231.16	123,989.66	-1,241.50

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 20 FEB 2009 EUR / USD EX.RATE 0.7775506 WITH STATE STREET	106,388.62	20 Feb 09				0.00	136,825.34	135,650.81	-1,174.53
FX DEAL TRANSACTED ON 20 JAN 2009 USD / EUR EX.RATE 1.28843 WITH STATE STREET	-56,164.52	20 Jan 09				0.00	-72,364.05	-72,789.22	-425.17
FX DEAL TRANSACTED ON 20 JAN 2009 USD / EUR EX.RATE 1.2885 WITH STATE STREET	-12,920.63	20 Jan 09				0.00	-16,648.23	-16,635.96	12.27
FX DEAL TRANSACTED ON 20 MAR 2009 EUR / USD EX.RATE 0.7372457 WITH STATE STREET	48,295.39	20 Mar 09				0.00	65,507.87	65,312.28	-195.59
FX DEAL TRANSACTED ON 21 APR 2009 USD / EUR EX.RATE 1.29638 WITH STATE STREET	-85,743.12	21 Apr 09				0.00	-111,155.67	-111,864.76	-709.09
FX DEAL TRANSACTED ON 21 APR 2009 USD / EUR EX.RATE 1.2964 WITH STATE STREET	-8,514.60	21 Apr 09				0.00	-11,038.33	-11,081.33	-43.00
FX DEAL TRANSACTED ON 21 AUG 2009 USD / EUR EX.RATE 1.4342 WITH STATE STREET	-272,768.65	21 Aug 09				0.00	-391,204.80	-390,836.54	368.26
FX DEAL TRANSACTED ON 21 JAN 2009 USD / EUR EX.RATE 1.28611 WITH STATE STREET	-174,462.41	21 Jan 09				0.00	-224,377.85	-223,146.14	1,231.71
FX DEAL TRANSACTED ON 22 APR 2009 EUR / USD EX.RATE 0.7683442 WITH STATE STREET	36,522.65	22 Apr 09				0.00	47,534.23	47,649.28	115.05
FX DEAL TRANSACTED ON 22 APR 2009 USD / EUR EX.RATE 1.30144 WITH STATE STREET	-48,195.20	22 Apr 09				0.00	-62,723.16	-63,865.87	-1,142.71
FX DEAL TRANSACTED ON 22 JAN 2009 USD / EUR EX.RATE 1.29517 WITH STATE STREET	-104,204.50	22 Jan 09				0.00	-134,962.54	-136,846.57	-1,884.03
FX DEAL TRANSACTED ON 22 JUL 2009 EUR / USD EX.RATE 0.7023952 WITH STATE STREET	75,764.31	22 Jul 09				0.00	107,865.65	107,589.10	-276.55
FX DEAL TRANSACTED ON 22 JUL 2009 EUR / USD EX.RATE 0.7023952 WITH STATE STREET	43,118.44	22 Jul 09				0.00	61,387.72	61,437.31	49.59
FX DEAL TRANSACTED ON 22 MAY 2009 EUR / USD EX.RATE 0.7133685 WITH STATE STREET	34,634.72	22 May 09				0.00	48,550.95	48,441.85	-109.10
FX DEAL TRANSACTED ON 23 APR 2009 EUR / USD EX.RATE 0.7634171 WITH STATE STREET	8,054.32	23 Apr 09				0.00	10,550.35	10,573.71	23.36

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 23 APR 2009 USD / EUR EX.RATE 1.3099 WITH STATE STREET	-21,544.33	23 Apr 09				0.00	-28,220.92	-28,549.47	-328.55
FX DEAL TRANSACTED ON 23 FEB 2009 EUR / USD EX.RATE 0.7861017 WITH STATE STREET	57,088.53	23 Feb 09				0.00	72,622.32	72,476.74	-145.58
FX DEAL TRANSACTED ON 23 JAN 2009 USD / EUR EX.RATE 1.2997 WITH STATE STREET	-7,655.25	23 Jan 09				0.00	-9,949.53	-10,083.11	-133.58
FX DEAL TRANSACTED ON 23 MAR 2009 EUR / USD EX.RATE 0.7336596 WITH STATE STREET	69,961.56	23 Mar 09				0.00	95,359.71	94,724.46	-635.25
FX DEAL TRANSACTED ON 24 APR 2009 USD / EUR EX.RATE 1.3254 WITH STATE STREET	-15,039.07	24 Apr 09				0.00	-19,932.78	-19,743.29	189.49
FX DEAL TRANSACTED ON 24 APR 2009 USD / EUR EX.RATE 1.3254 WITH STATE STREET	-273,197.85	24 Apr 09				0.00	-362,096.43	-357,274.51	4,821.92
FX DEAL TRANSACTED ON 24 FEB 2009 USD / EUR EX.RATE 1.28545 WITH STATE STREET	-42,480.34	24 Feb 09				0.00	-54,606.35	-54,164.56	441.79
FX DEAL TRANSACTED ON 24 MAR 2009 USD / EUR EX.RATE 1.3512 WITH STATE STREET	-17,831.14	24 Mar 09				0.00	-24,093.44	-24,178.14	-84.70
FX DEAL TRANSACTED ON 24 NOV 2009 EUR / USD EX.RATE 0.6688963 WITH STATE STREET	28,199.00	24 Nov 09				0.00	42,157.51	42,150.46	-7.05
FX DEAL TRANSACTED ON 25 MAR 2009 USD / EUR EX.RATE 1.3577 WITH STATE STREET	-36,172.11	25 Mar 09				0.00	-49,110.87	-48,130.61	980.26
FX DEAL TRANSACTED ON 25 NOV 2009 USD / EUR EX.RATE 1.5086 WITH STATE STREET	-12,698.24	25 Nov 09				0.00	-19,156.56	-19,018.79	137.77
FX DEAL TRANSACTED ON 26 JAN 2009 EUR / USD EX.RATE 0.7612262 WITH STATE STREET	50,993.22	26 Jan 09				0.00	66,988.26	67,433.44	445.18
FX DEAL TRANSACTED ON 26 MAR 2009 USD / EUR EX.RATE 1.3536 WITH STATE STREET	-33,402.34	26 Mar 09				0.00	-45,213.41	-43,974.18	1,239.23
FX DEAL TRANSACTED ON 26 MAY 2009 EUR / USD EX.RATE 0.7147963 WITH STATE STREET	23,484.07	26 May 09				0.00	32,854.21	32,741.49	-112.72
FX DEAL TRANSACTED ON 26 NOV 2009 EUR / USD EX.RATE 0.6652032 WITH STATE STREET	112,775.09	26 Nov 09				0.00	169,534.79	168,908.88	-625.91

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 26 NOV 2009 EUR / USD EX.RATE 0.6652032 WITH STATE STREET	55,694.20	26 Nov 09				0.00	83,725.09	83,616.49	-108.60
FX DEAL TRANSACTED ON 26 OCT 2009 EUR / USD EX.RATE 0.670466 WITH STATE STREET	177,740.93	26 Oct 09				0.00	265,100.60	262,407.81	-2,692.79
FX DEAL TRANSACTED ON 27 APR 2009 EUR / USD EX.RATE 0.7684682 WITH STATE STREET	26,294.05	27 Apr 09				0.00	34,216.18	34,885.63	669.45
FX DEAL TRANSACTED ON 27 APR 2009 USD / EUR EX.RATE 1.3013 WITH STATE STREET	-18,152.09	27 Apr 09				0.00	-23,621.31	-23,738.40	-117.09
FX DEAL TRANSACTED ON 27 FEB 2009 EUR / USD EX.RATE 0.7874016 WITH STATE STREET	127,474.95	27 Feb 09				0.00	161,893.19	160,165.90	-1,727.29
FX DEAL TRANSACTED ON 27 FEB 2009 EUR / USD EX.RATE 0.7874016 WITH STATE STREET	131,608.05	27 Feb 09				0.00	167,142.22	165,687.96	-1,454.26
FX DEAL TRANSACTED ON 27 JAN 2009 EUR / USD EX.RATE 0.7586246 WITH STATE STREET	3,821.41	27 Jan 09				0.00	5,037.29	4,998.21	-39.08
FX DEAL TRANSACTED ON 27 NOV 2009 USD / EUR EX.RATE 1.4883 WITH STATE STREET	-136,801.49	27 Nov 09				0.00	-203,601.66	-205,386.92	-1,785.26
FX DEAL TRANSACTED ON 27 NOV 2009 USD / EUR EX.RATE 1.4921 WITH STATE STREET	-158,130.87	27 Nov 09				0.00	-235,947.07	-238,674.81	-2,727.74
FX DEAL TRANSACTED ON 27 NOV 2009 USD / EUR EX.RATE 1.4965 WITH STATE STREET	-123,967.46	27 Nov 09				0.00	-185,517.30	-187,110.27	-1,592.97
FX DEAL TRANSACTED ON 28 APR 2009 USD / EUR EX.RATE 1.3125 WITH STATE STREET	-69,851.97	28 Apr 09				0.00	-91,680.71	-92,574.82	-894.11
FX DEAL TRANSACTED ON 28 DEC 2009 EUR / USD EX.RATE 0.6948305 WITH STATE STREET	106,362.99	28 Dec 09				0.00	153,077.62	153,231.85	154.23
FX DEAL TRANSACTED ON 28 DEC 2009 EUR / USD EX.RATE 0.6948305 WITH STATE STREET	1,662.83	28 Dec 09				0.00	2,393.14	2,378.01	-15.13
FX DEAL TRANSACTED ON 28 JAN 2009 EUR / USD EX.RATE 0.7544323 WITH STATE STREET	170,863.91	28 Jan 09				0.00	226,480.11	223,481.46	-2,998.65
FX DEAL TRANSACTED ON 28 JAN 2009 EUR / USD EX.RATE 0.7544664 WITH STATE STREET	216,515.29	28 Jan 09				0.00	286,978.03	277,464.36	-9,513.67

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 28 OCT 2009 USD / EUR EX.RATE 1.4729 WITH STATE STREET	-176,733.38	28 Oct 09				0.00	-260,310.60	-260,761.28	-450.68
FX DEAL TRANSACTED ON 29 APR 2009 EUR / USD EX.RATE 0.7504127 WITH STATE STREET	45,505.19	29 Apr 09				0.00	60,640.22	60,717.58	77.36
FX DEAL TRANSACTED ON 29 JAN 2009 USD / EUR EX.RATE 1.29563 WITH STATE STREET	-3,809.82	29 Jan 09				0.00	-4,936.12	-4,878.67	57.45
FX DEAL TRANSACTED ON 29 JAN 2009 USD / EUR EX.RATE 1.2957 WITH STATE STREET	-36,328.31	29 Jan 09				0.00	-47,070.59	-46,554.73	515.86
FX DEAL TRANSACTED ON 30 JAN 2009 USD / EUR EX.RATE 1.2807 WITH STATE STREET	-22,403.32	30 Jan 09				0.00	-28,691.93	-28,688.57	3.36
FX DEAL TRANSACTED ON 30 MAR 2009 USD / EUR EX.RATE 1.31527 WITH STATE STREET	-14,543.45	30 Mar 09				0.00	-19,128.56	-19,238.80	-110.24
FX DEAL TRANSACTED ON 30 NOV 2009 USD / EUR EX.RATE 1.4999 WITH STATE STREET	-213,182.79	30 Nov 09				0.00	-319,752.87	-321,383.72	-1,630.85
FX DEAL TRANSACTED ON 30 SEP 2009 EUR / USD EX.RATE 0.6829668 WITH STATE STREET	38,398.98	30 Sep 09				0.00	56,223.79	56,081.71	-142.08
FX DEAL TRANSACTED ON 30 SEP 2009 EUR / USD EX.RATE 0.6829668 WITH STATE STREET	25,860.74	30 Sep 09				0.00	37,865.30	37,657.12	-208.18
FX DEAL TRANSACTED ON 31 DEC 2009 EUR / USD EX.RATE 0.6955554 WITH STATE STREET	14,670.15	31 Dec 09				0.00	21,091.27	21,047.95	-43.32
FX DEAL TRANSACTED ON 31 JUL 2009 EUR / USD EX.RATE 0.7019022 WITH STATE STREET	150,329.06	31 Jul 09				0.00	214,173.81	216,714.37	2,540.56
FX DEAL TRANSACTED ON 31 JUL 2009 USD / EUR EX.RATE 1.4247 WITH STATE STREET	-313,794.10	31 Jul 09				0.00	-447,062.45	-451,785.07	-4,722.62
FX DEAL TRANSACTED ON 31 MAR 2009 USD / EUR EX.RATE 1.32618 WITH STATE STREET	-42,546.93	31 Mar 09				0.00	-56,424.89	-57,193.71	-768.82
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 01 APR 2009 USD / HKD EX.RATE 0.129014 WITH STATE STREET	-679,441.08	1 Apr 09				0.00	-87,657.38	-87,669.25	-11.87

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 02 APR 2009 USD / HKD EX.RATE 0.129024 WITH STATE STREET	-1,491,629.92	2 Apr 09				0.00	-192,455.96	-192,467.14	-11.18
FX DEAL TRANSACTED ON 02 JAN 2009 USD / HKD EX.RATE 0.129021 WITH STATE STREET	-236,112.85	2 Jan 09				0.00	-30,463.42	-30,449.87	13.55
FX DEAL TRANSACTED ON 02 NOV 2009 HKD / USD EX.RATE 7.7501 WITH STATE STREET	567,537.69	2 Nov 09				0.00	73,229.72	73,228.31	-1.41
FX DEAL TRANSACTED ON 02 SEP 2009 HKD / USD EX.RATE 7.7512 WITH STATE STREET	551,853.41	2 Sep 09				0.00	71,195.87	71,198.16	2.29
FX DEAL TRANSACTED ON 05 JAN 2009 USD / HKD EX.RATE 0.128951 WITH STATE STREET	-284,502.23	5 Jan 09				0.00	-36,686.77	-36,695.05	-8.28
FX DEAL TRANSACTED ON 06 MAR 2009 USD / HKD EX.RATE 0.128927 WITH STATE STREET	-454,059.98	6 Mar 09				0.00	-58,540.80	-58,542.31	-1.51
FX DEAL TRANSACTED ON 06 OCT 2009 HKD / USD EX.RATE 7.7502 WITH STATE STREET	427,280.23	6 Oct 09				0.00	55,131.51	55,132.58	1.07
FX DEAL TRANSACTED ON 07 APR 2009 USD / HKD EX.RATE 0.129019 WITH STATE STREET	-152,716.17	7 Apr 09				0.00	-19,703.28	-19,704.42	-1.14
FX DEAL TRANSACTED ON 08 APR 2009 USD / HKD EX.RATE 0.129024 WITH STATE STREET	-385,960.02	8 Apr 09				0.00	-49,798.08	-49,798.40	-0.32
FX DEAL TRANSACTED ON 08 JAN 2009 USD / HKD EX.RATE 0.128964 WITH STATE STREET	-29,896.66	8 Jan 09				0.00	-3,855.59	-3,854.05	1.54
FX DEAL TRANSACTED ON 09 APR 2009 HKD / USD EX.RATE 7.7500155 WITH STATE STREET	576,979.72	9 Apr 09				0.00	74,449.00	74,446.60	-2.40
FX DEAL TRANSACTED ON 09 JAN 2009 USD / HKD EX.RATE 0.128906 WITH STATE STREET	-171,345.96	9 Jan 09				0.00	-22,087.50	-22,095.33	-7.83
FX DEAL TRANSACTED ON 09 JUN 2009 USD / HKD EX.RATE 0.1290056 WITH STATE STREET	-2,547,685.83	9 Jun 09				0.00	-328,665.80	-328,676.40	-10.60
FX DEAL TRANSACTED ON 09 MAR 2009 USD / HKD EX.RATE 0.128924 WITH STATE STREET	-380,995.06	9 Mar 09				0.00	-49,119.46	-49,124.21	-4.75
FX DEAL TRANSACTED ON 10 FEB 2009 USD / HKD EX.RATE 0.128996 WITH STATE STREET	-681,085.18	10 Feb 09				0.00	-87,857.02	-87,868.92	-11.90

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 10 MAR 2009 USD / HKD EX.RATE 0.128929 WITH STATE STREET	-77,990.49	10 Mar 09				0.00	-10,055.24	-10,055.83	-0.59
FX DEAL TRANSACTED ON 11 FEB 2009 USD / HKD EX.RATE 0.129006 WITH STATE STREET	-165,090.42	11 Feb 09				0.00	-21,297.59	-21,296.91	0.68
FX DEAL TRANSACTED ON 11 MAR 2009 USD / HKD EX.RATE 0.128932 WITH STATE STREET	-157,137.16	11 Mar 09				0.00	-20,260.08	-20,266.22	-6.14
FX DEAL TRANSACTED ON 12 FEB 2009 USD / HKD EX.RATE 0.128996 WITH STATE STREET	-70,191.61	12 Feb 09				0.00	-9,054.41	-9,052.49	1.92
FX DEAL TRANSACTED ON 12 MAR 2009 USD / HKD EX.RATE 0.128964 WITH STATE STREET	-1,251,675.47	12 Mar 09				0.00	-161,421.12	-161,448.18	-27.06
FX DEAL TRANSACTED ON 13 FEB 2009 USD / HKD EX.RATE 0.128976 WITH STATE STREET	-55,092.00	13 Feb 09				0.00	-7,105.53	-7,105.12	0.41
FX DEAL TRANSACTED ON 13 JAN 2009 USD / HKD EX.RATE 0.128947 WITH STATE STREET	-245,451.78	13 Jan 09				0.00	-31,650.37	-31,643.43	6.94
FX DEAL TRANSACTED ON 13 MAR 2009 USD / HKD EX.RATE 0.128974 WITH STATE STREET	-562,881.89	13 Mar 09				0.00	-72,597.14	-72,615.40	-18.26
FX DEAL TRANSACTED ON 14 JAN 2009 USD / HKD EX.RATE 0.128916 WITH STATE STREET	-323,452.12	14 Jan 09				0.00	-41,698.09	-41,673.11	24.98
FX DEAL TRANSACTED ON 15 JAN 2009 USD / HKD EX.RATE 0.128843 WITH STATE STREET	-263,524.02	15 Jan 09				0.00	-33,953.16	-33,963.22	-10.06
FX DEAL TRANSACTED ON 16 FEB 2009 USD / HKD EX.RATE 0.128966 WITH STATE STREET	-194,322.99	16 Feb 09				0.00	-25,061.00	-25,058.90	2.10
FX DEAL TRANSACTED ON 16 JAN 2009 HKD / USD EX.RATE 7.7590956 WITH STATE STREET	1,865,428.76	16 Jan 09				0.00	240,418.19	240,418.19	0.00
FX DEAL TRANSACTED ON 16 JUL 2009 HKD / USD EX.RATE 7.7502 WITH STATE STREET	362,186.91	16 Jul 09				0.00	46,732.59	46,733.49	0.90
FX DEAL TRANSACTED ON 16 MAR 2009 HKD / USD EX.RATE 7.7521784 WITH STATE STREET	1,025,201.23	16 Mar 09				0.00	132,246.49	132,243.93	-2.56
FX DEAL TRANSACTED ON 17 AUG 2009 USD / HKD EX.RATE 0.1290189 WITH STATE STREET	-5,808,360.40	17 Aug 09				0.00	-749,388.50	-749,335.33	53.17

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 17 FEB 2009 USD / HKD EX.RATE 0.128951 WITH STATE STREET	-473,219.68	17 Feb 09				0.00	-61,022.02	-61,018.88	3.14
FX DEAL TRANSACTED ON 17 MAR 2009 USD / HKD EX.RATE 0.128987 WITH STATE STREET	-196,538.90	17 Mar 09				0.00	-25,351.03	-25,352.17	-1.14
FX DEAL TRANSACTED ON 18 FEB 2009 USD / HKD EX.RATE 0.128949 WITH STATE STREET	-63,151.93	18 Feb 09				0.00	-8,143.38	-8,143.59	-0.21
FX DEAL TRANSACTED ON 18 MAR 2009 USD / HKD EX.RATE 0.128987 WITH STATE STREET	-425,673.80	18 Mar 09				0.00	-54,906.52	-54,917.50	-10.98
FX DEAL TRANSACTED ON 19 FEB 2009 USD / HKD EX.RATE 0.128947 WITH STATE STREET	-83,305.90	19 Feb 09				0.00	-10,742.08	-10,743.12	-1.04
FX DEAL TRANSACTED ON 19 JAN 2009 USD / HKD EX.RATE 0.128873 WITH STATE STREET	-779,533.31	19 Jan 09				0.00	-100,460.50	-100,472.16	-11.66
FX DEAL TRANSACTED ON 19 MAR 2009 USD / HKD EX.RATE 0.129006 WITH STATE STREET	-848,985.92	19 Mar 09				0.00	-109,523.96	-109,543.04	-19.08
FX DEAL TRANSACTED ON 20 FEB 2009 USD / HKD EX.RATE 0.128961 WITH STATE STREET	-38,715.25	20 Feb 09				0.00	-4,992.75	-4,993.45	-0.70
FX DEAL TRANSACTED ON 20 JAN 2009 USD / HKD EX.RATE 0.128878 WITH STATE STREET	-159,843.17	20 Jan 09				0.00	-20,600.20	-20,600.87	-0.67
FX DEAL TRANSACTED ON 20 MAR 2009 USD / HKD EX.RATE 0.129017 WITH STATE STREET	-216,144.12	20 Mar 09				0.00	-27,886.33	-27,887.95	-1.62
FX DEAL TRANSACTED ON 20 OCT 2009 USD / HKD EX.RATE 0.1290289 WITH STATE STREET	-673,705.70	20 Oct 09				0.00	-86,927.52	-86,929.21	-1.69
FX DEAL TRANSACTED ON 21 JAN 2009 USD / HKD EX.RATE 0.128871 WITH STATE STREET	-2,591,694.18	21 Jan 09				0.00	-333,994.12	-334,017.80	-23.68
FX DEAL TRANSACTED ON 22 JAN 2009 USD / HKD EX.RATE 0.128874 WITH STATE STREET	-456,129.18	22 Jan 09				0.00	-58,783.32	-58,789.76	-6.44
FX DEAL TRANSACTED ON 22 SEP 2009 HKD / USD EX.RATE 7.7503 WITH STATE STREET	301,217.50	22 Sep 09				0.00	38,865.27	38,863.52	-1.75
FX DEAL TRANSACTED ON 23 DEC 2009 HKD / USD EX.RATE 7.7539 WITH STATE STREET	575,016.45	23 Dec 09				0.00	74,158.35	74,132.06	-26.29

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 23 FEB 2009 USD / HKD EX.RATE 0.128967 WITH STATE STREET	-75,382.87	23 Feb 09				0.00	-9,721.93	-9,722.43	-0.50
FX DEAL TRANSACTED ON 23 JAN 2009 USD / HKD EX.RATE 0.128879 WITH STATE STREET	-450,924.57	23 Jan 09				0.00	-58,114.83	-58,132.81	-17.98
FX DEAL TRANSACTED ON 23 MAR 2009 USD / HKD EX.RATE 0.129016 WITH STATE STREET	-2,320,948.11	23 Mar 09				0.00	-299,438.54	-299,475.24	-36.70
FX DEAL TRANSACTED ON 24 APR 2009 USD / HKD EX.RATE 0.129029 WITH STATE STREET	-1,072,544.12	24 Apr 09				0.00	-138,389.22	-138,391.00	-1.78
FX DEAL TRANSACTED ON 24 FEB 2009 USD / HKD EX.RATE 0.128972 WITH STATE STREET	-524,473.37	24 Feb 09				0.00	-67,642.56	-67,646.49	-3.93
FX DEAL TRANSACTED ON 24 MAR 2009 USD / HKD EX.RATE 0.129027 WITH STATE STREET	-1,145,884.90	24 Mar 09				0.00	-147,850.39	-147,855.16	-4.77
FX DEAL TRANSACTED ON 24 NOV 2009 USD / HKD EX.RATE 0.1290306 WITH STATE STREET	-1,057,279.91	24 Nov 09				0.00	-136,421.45	-136,420.57	0.88
FX DEAL TRANSACTED ON 24 SEP 2009 HKD / USD EX.RATE 7.7502 WITH STATE STREET	325,069.86	24 Sep 09				0.00	41,943.42	41,942.60	-0.82
FX DEAL TRANSACTED ON 25 AUG 2009 HKD / USD EX.RATE 7.7504 WITH STATE STREET	556,697.75	25 Aug 09				0.00	71,828.26	71,822.24	-6.02
FX DEAL TRANSACTED ON 25 MAR 2009 USD / HKD EX.RATE 0.129024 WITH STATE STREET	-882,159.88	25 Mar 09				0.00	-113,819.74	-113,826.35	-6.61
FX DEAL TRANSACTED ON 25 NOV 2009 USD / HKD EX.RATE 0.1290306 WITH STATE STREET	-1,364,777.96	25 Nov 09				0.00	-176,098.11	-176,096.97	1.14
FX DEAL TRANSACTED ON 26 MAR 2009 HKD / USD EX.RATE 7.7500155 WITH STATE STREET	2,624,840.31	26 Mar 09				0.00	338,689.07	338,675.96	-13.11
FX DEAL TRANSACTED ON 26 NOV 2009 USD / HKD EX.RATE 0.1290289 WITH STATE STREET	-884,976.45	26 Nov 09				0.00	-114,187.56	-114,188.30	-0.74
FX DEAL TRANSACTED ON 27 APR 2009 USD / HKD EX.RATE 0.129031 WITH STATE STREET	-350,197.17	27 Apr 09				0.00	-45,186.15	-45,179.45	6.70
FX DEAL TRANSACTED ON 27 MAR 2009 HKD / USD EX.RATE 7.7503158 WITH STATE STREET	296,175.28	27 Mar 09				0.00	38,214.69	38,215.43	0.74

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 29 APR 2009 USD / HKD EX.RATE 0.129026 WITH STATE STREET	-382,936.62	29 Apr 09				0.00	-49,408.63	-49,410.86	-2.23
FX DEAL TRANSACTED ON 29 JAN 2009 HKD / USD EX.RATE 7.7563874 WITH STATE STREET	80,073.79	29 Jan 09				0.00	10,323.58	10,325.91	2.33
FX DEAL TRANSACTED ON 30 MAR 2009 USD / HKD EX.RATE 0.129029 WITH STATE STREET	-653,967.38	30 Mar 09				0.00	-84,380.71	-84,382.89	-2.18
FX DEAL TRANSACTED ON 30 NOV 2009 USD / HKD EX.RATE 0.1290289 WITH STATE STREET	-418,169.45	30 Nov 09				0.00	-53,955.96	-53,957.00	-1.04
FX DEAL TRANSACTED ON 30 OCT 2009 HKD / USD EX.RATE 7.75 WITH STATE STREET	312,264.73	30 Oct 09				0.00	40,292.22	40,291.44	-0.78
FX DEAL TRANSACTED ON 31 MAR 2009 USD / HKD EX.RATE 0.129029 WITH STATE STREET	-286,702.30	31 Mar 09				0.00	-36,992.89	-36,991.70	1.19
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 OCT 2009 JPY / USD EX.RATE 89.56 WITH STATE STREET	24,067,655.00	1 Oct 09				0.00	268,732.19	268,717.19	-15.00
FX DEAL TRANSACTED ON 02 APR 2009 JPY / USD EX.RATE 99.29 WITH STATE STREET	24,147,556.00	2 Apr 09				0.00	243,202.30	239,547.21	-3,655.09
FX DEAL TRANSACTED ON 02 NOV 2009 JPY / USD EX.RATE 90.08 WITH STATE STREET	3,612,290.00	2 Nov 09				0.00	40,100.91	39,875.15	-225.76
FX DEAL TRANSACTED ON 03 APR 2009 JPY / USD EX.RATE 99.7 WITH STATE STREET	55,342,447.00	3 Apr 09				0.00	555,089.74	550,534.17	-4,555.57
FX DEAL TRANSACTED ON 04 DEC 2009 JPY / USD EX.RATE 88.33 WITH STATE STREET	4,866,029.00	4 Dec 09				0.00	55,089.20	55,033.13	-56.07
FX DEAL TRANSACTED ON 06 MAR 2009 USD / JPY EX.RATE 0.0102375 WITH STATE STREET	-12,231,857.00	6 Mar 09				0.00	-125,223.76	-124,313.81	909.95
FX DEAL TRANSACTED ON 07 APR 2009 USD / JPY EX.RATE 0.0099793 WITH STATE STREET	-65,024,105.00	7 Apr 09				0.00	-648,897.83	-648,134.61	763.22
FX DEAL TRANSACTED ON 07 AUG 2009 JPY / USD EX.RATE 97.57 WITH STATE STREET	14,793,501.00	7 Aug 09				0.00	151,619.36	154,283.79	2,664.43

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 09 FEB 2009 USD / JPY EX.RATE 0.0109076 WITH STATE STREET	-15,091,839.00	9 Feb 09				0.00	-164,616.10	-166,475.53	-1,859.43
FX DEAL TRANSACTED ON 09 JUL 2009 JPY / USD EX.RATE 92.83 WITH STATE STREET	10,827,735.00	9 Jul 09				0.00	116,640.47	116,974.40	333.93
FX DEAL TRANSACTED ON 10 APR 2009 JPY / USD EX.RATE 100.2 WITH STATE STREET	20,238,911.00	10 Apr 09				0.00	201,985.14	203,969.88	1,984.74
FX DEAL TRANSACTED ON 10 FEB 2009 USD / JPY EX.RATE 0.0109714 WITH STATE STREET	-24,824,666.00	10 Feb 09				0.00	-272,361.55	-270,185.74	2,175.81
FX DEAL TRANSACTED ON 10 JUN 2009 JPY / USD EX.RATE 98.22 WITH STATE STREET	958,340.00	10 Jun 09				0.00	9,757.08	9,752.61	-4.47
FX DEAL TRANSACTED ON 11 DEC 2009 USD / JPY EX.RATE 0.011202 WITH STATE STREET	-9,809,372.00	11 Dec 09				0.00	-109,884.31	-109,351.45	532.86
FX DEAL TRANSACTED ON 11 JUN 2009 JPY / USD EX.RATE 98.015 WITH STATE STREET	66,540,198.00	11 Jun 09				0.00	678,877.70	679,016.26	138.56
FX DEAL TRANSACTED ON 12 AUG 2009 JPY / USD EX.RATE 95.76 WITH STATE STREET	1,941,767.00	12 Aug 09				0.00	20,277.43	20,542.36	264.93
FX DEAL TRANSACTED ON 12 FEB 2009 USD / JPY EX.RATE 0.0110497 WITH STATE STREET	-27,368,182.00	12 Feb 09				0.00	-302,410.85	-297,868.76	4,542.09
FX DEAL TRANSACTED ON 13 MAR 2009 USD / JPY EX.RATE 0.0101678 WITH STATE STREET	-15,533,049.00	13 Mar 09				0.00	-157,936.44	-157,169.37	767.07
FX DEAL TRANSACTED ON 15 JUL 2009 JPY / USD EX.RATE 93.507 WITH STATE STREET	48,340,358.00	15 Jul 09				0.00	516,970.47	511,267.67	-5,702.80
FX DEAL TRANSACTED ON 16 JAN 2009 JPY / USD EX.RATE 90.399 WITH STATE STREET	32,461,603.00	16 Jan 09				0.00	359,092.50	360,084.34	991.84
FX DEAL TRANSACTED ON 16 NOV 2009 JPY / USD EX.RATE 89.53 WITH STATE STREET	4,603,180.00	16 Nov 09				0.00	51,414.94	51,582.03	167.09
FX DEAL TRANSACTED ON 16 OCT 2009 USD / JPY EX.RATE 0.0109697 WITH STATE STREET	-35,578,688.00	16 Oct 09				0.00	-390,288.37	-392,246.16	-1,957.79
FX DEAL TRANSACTED ON 17 FEB 2009 USD / JPY EX.RATE 0.0108684 WITH STATE STREET	-14,520,173.00	17 Feb 09				0.00	-157,810.81	-154,330.37	3,480.44

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 17 MAR 2009 JPY / USD EX.RATE 98.817 WITH STATE STREET	6,736,306.00	17 Mar 09				0.00	68,169.51	70,031.25	1,861.74
FX DEAL TRANSACTED ON 18 DEC 2009 JPY / USD EX.RATE 90.269 WITH STATE STREET	10,675,214.00	18 Dec 09				0.00	118,260.02	116,764.71	-1,495.31
FX DEAL TRANSACTED ON 19 FEB 2009 JPY / USD EX.RATE 94.23 WITH STATE STREET	5,353,987.00	19 Feb 09				0.00	56,818.29	56,682.94	-135.35
FX DEAL TRANSACTED ON 20 FEB 2009 JPY / USD EX.RATE 94.18 WITH STATE STREET	4,308,123.00	20 Feb 09				0.00	45,743.50	44,526.10	-1,217.40
FX DEAL TRANSACTED ON 21 APR 2009 JPY / USD EX.RATE 98.1 WITH STATE STREET	15,063,730.00	21 Apr 09				0.00	153,554.84	153,790.00	235.16
FX DEAL TRANSACTED ON 21 OCT 2009 USD / JPY EX.RATE 0.0109685 WITH STATE STREET	-18,427,662.00	21 Oct 09				0.00	-202,124.19	-200,420.49	1,703.70
FX DEAL TRANSACTED ON 22 JAN 2009 JPY / USD EX.RATE 88.738 WITH STATE STREET	4,871,169.00	22 Jan 09				0.00	54,893.83	54,377.86	-515.97
FX DEAL TRANSACTED ON 22 OCT 2009 USD / JPY EX.RATE 0.0109027 WITH STATE STREET	-36,582,838.00	22 Oct 09				0.00	-398,853.45	-397,834.14	1,019.31
FX DEAL TRANSACTED ON 23 MAR 2009 USD / JPY EX.RATE 0.0103146 WITH STATE STREET	-12,591,693.00	23 Mar 09				0.00	-129,878.22	-128,854.82	1,023.40
FX DEAL TRANSACTED ON 24 SEP 2009 USD / JPY EX.RATE 0.0109686 WITH STATE STREET	-17,832,159.00	24 Sep 09				0.00	-195,594.54	-199,308.81	-3,714.27
FX DEAL TRANSACTED ON 25 FEB 2009 JPY / USD EX.RATE 96.7975 WITH STATE STREET	10,775,563.00	25 Feb 09				0.00	111,320.67	110,128.91	-1,191.76
FX DEAL TRANSACTED ON 25 MAR 2009 JPY / USD EX.RATE 97.88 WITH STATE STREET	6,047,888.00	25 Mar 09				0.00	61,788.80	61,697.40	-91.40
FX DEAL TRANSACTED ON 26 JAN 2009 USD / JPY EX.RATE 0.0112207 WITH STATE STREET	-14,887,055.00	26 Jan 09				0.00	-167,043.18	-165,946.44	1,096.74
FX DEAL TRANSACTED ON 26 NOV 2009 USD / JPY EX.RATE 0.0115367 WITH STATE STREET	-12,773,774.00	26 Nov 09				0.00	-147,367.03	-148,282.25	-915.22
FX DEAL TRANSACTED ON 27 APR 2009 USD / JPY EX.RATE 0.0103423 WITH STATE STREET	-9,814,773.00	27 Apr 09				0.00	-101,507.63	-99,758.84	1,748.79

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 27 FEB 2009 JPY / USD EX.RATE 98.05 WITH STATE STREET	15,397,172.00	27 Feb 09				0.00	157,033.88	156,324.40	-709.48
FX DEAL TRANSACTED ON 27 JUL 2009 JPY / USD EX.RATE 95.13 WITH STATE STREET	18,580,664.00	27 Jul 09				0.00	195,318.66	195,534.48	215.82
FX DEAL TRANSACTED ON 27 MAR 2009 JPY / USD EX.RATE 97.697 WITH STATE STREET	6,890,580.00	27 Mar 09				0.00	70,530.11	69,763.90	-766.21
FX DEAL TRANSACTED ON 27 NOV 2009 USD / JPY EX.RATE 0.0115447 WITH STATE STREET	-29,709,637.00	27 Nov 09				0.00	-342,988.19	-342,731.00	257.19
FX DEAL TRANSACTED ON 28 JAN 2009 JPY / USD EX.RATE 89.345 WITH STATE STREET	5,953,648.00	28 Jan 09				0.00	66,636.61	66,291.59	-345.02
FX DEAL TRANSACTED ON 28 OCT 2009 USD / JPY EX.RATE 0.0109674 WITH STATE STREET	-16,493,219.00	28 Oct 09				0.00	-180,888.35	-182,205.25	-1,316.90
FX DEAL TRANSACTED ON 28 SEP 2009 USD / JPY EX.RATE 0.0111532 WITH STATE STREET	-31,230,865.00	28 Sep 09				0.00	-348,325.51	-348,811.81	-486.30
FX DEAL TRANSACTED ON 29 JAN 2009 JPY / USD EX.RATE 89.788 WITH STATE STREET	2,966,078.00	29 Jan 09				0.00	33,034.24	33,011.44	-22.80
FX DEAL TRANSACTED ON 29 JUL 2009 JPY / USD EX.RATE 94.93 WITH STATE STREET	8,365,632.00	29 Jul 09				0.00	88,124.22	87,878.90	-245.32
FX DEAL TRANSACTED ON 30 NOV 2009 JPY / USD EX.RATE 86.23 WITH STATE STREET	3,371,841.00	30 Nov 09				0.00	39,102.88	38,616.97	-485.91
FX DEAL TRANSACTED ON 30 OCT 2009 JPY / USD EX.RATE 91.01 WITH STATE STREET	21,954,803.00	30 Oct 09				0.00	241,235.06	241,779.67	544.61
Mexican peso - MXN									
FX DEAL TRANSACTED ON 02 JAN 2009 USD / MXN EX.RATE 0.0728863 WITH STATE STREET	-68,769.15	2 Jan 09				0.00	-5,012.33	-5,147.97	-135.64
FX DEAL TRANSACTED ON 05 JAN 2009 USD / MXN EX.RATE 0.0742672 WITH STATE STREET	-67,531.89	5 Jan 09				0.00	-5,015.40	-5,024.69	-9.29
FX DEAL TRANSACTED ON 06 JAN 2009 USD / MXN EX.RATE 0.0746887 WITH STATE STREET	-66,518.30	6 Jan 09				0.00	-4,968.17	-4,923.34	44.83

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 07 JAN 2009 USD / MXN EX.RATE 0.0740763 WITH STATE STREET	-66,864.53	7 Jan 09				0.00	-4,953.07	-4,880.62	72.45
FX DEAL TRANSACTED ON 08 JAN 2009 USD / MXN EX.RATE 0.0732391 WITH STATE STREET	-77,761.61	8 Jan 09				0.00	-5,695.19	-5,655.60	39.59
FX DEAL TRANSACTED ON 09 JAN 2009 USD / MXN EX.RATE 0.0732601 WITH STATE STREET	-68,373.96	9 Jan 09				0.00	-5,009.08	-4,940.76	68.32
FX DEAL TRANSACTED ON 12 JAN 2009 USD / MXN EX.RATE 0.0725058 WITH STATE STREET	-68,717.31	12 Jan 09				0.00	-4,982.40	-4,869.86	112.54
FX DEAL TRANSACTED ON 13 JAN 2009 USD / MXN EX.RATE 0.0722496 WITH STATE STREET	-69,033.92	13 Jan 09				0.00	-4,987.68	-4,845.34	142.34
FX DEAL TRANSACTED ON 14 JAN 2009 USD / MXN EX.RATE 0.0707284 WITH STATE STREET	-70,282.07	14 Jan 09				0.00	-4,970.94	-5,019.29	-48.35
FX DEAL TRANSACTED ON 15 JAN 2009 USD / MXN EX.RATE 0.0716846 WITH STATE STREET	-70,637.34	15 Jan 09				0.00	-5,063.61	-5,044.66	18.95
FX DEAL TRANSACTED ON 16 JAN 2009 USD / MXN EX.RATE 0.0719166 WITH STATE STREET	-94,450.84	16 Jan 09				0.00	-6,792.58	-6,778.20	14.38
FX DEAL TRANSACTED ON 19 JAN 2009 USD / MXN EX.RATE 0.0719166 WITH STATE STREET	-69,709.13	19 Jan 09				0.00	-5,013.24	-4,994.03	19.21
FX DEAL TRANSACTED ON 21 JAN 2009 USD / MXN EX.RATE 0.0724659 WITH STATE STREET	-69,499.70	21 Jan 09				0.00	-5,036.36	-4,936.32	100.04
FX DEAL TRANSACTED ON 22 JAN 2009 USD / MXN EX.RATE 0.0709331 WITH STATE STREET	-69,709.49	22 Jan 09				0.00	-4,944.71	-5,002.80	-58.09
FX DEAL TRANSACTED ON 26 JAN 2009 USD / MXN EX.RATE 0.0709024 WITH STATE STREET	-69,589.44	26 Jan 09				0.00	-4,934.06	-4,932.69	1.37
FX DEAL TRANSACTED ON 27 JAN 2009 USD / MXN EX.RATE 0.0703047 WITH STATE STREET	-70,787.49	27 Jan 09				0.00	-4,976.69	-4,991.71	-15.02
FX DEAL TRANSACTED ON 28 JAN 2009 USD / MXN EX.RATE 0.0710454 WITH STATE STREET	-70,457.40	28 Jan 09				0.00	-5,005.68	-4,867.81	137.87
FX DEAL TRANSACTED ON 29 JAN 2009 USD / MXN EX.RATE 0.070429 WITH STATE STREET	-70,892.79	29 Jan 09				0.00	-4,992.91	-4,890.84	102.07

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 30 JAN 2009 USD / MXN EX.RATE 0.0695952 WITH STATE STREET	-50,088.41	30 Jan 09				0.00	-3,485.91	-3,442.21	43.70
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 26 AUG 2009 ILS / USD EX.RATE 3.794 WITH STATE STREET	103,572.19	26 Aug 09				0.00	27,298.94	27,274.86	-24.08
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 02 JUN 2009 SGD / USD EX.RATE 1.43795 WITH STATE STREET	393,583.09	2 Jun 09				0.00	273,711.25	272,187.48	-1,523.77
FX DEAL TRANSACTED ON 02 SEP 2009 SGD / USD EX.RATE 1.4441 WITH STATE STREET	77,989.93	2 Sep 09				0.00	54,005.91	54,140.88	134.97
FX DEAL TRANSACTED ON 02 SEP 2009 USD / SGD EX.RATE 0.6924728 WITH STATE STREET	-85,518.55	2 Sep 09				0.00	-59,219.27	-59,719.66	-500.39
FX DEAL TRANSACTED ON 06 NOV 2009 USD / SGD EX.RATE 0.7183908 WITH STATE STREET	-102,875.33	6 Nov 09				0.00	-73,904.69	-74,179.13	-274.44
FX DEAL TRANSACTED ON 12 AUG 2009 USD / SGD EX.RATE 0.6907986 WITH STATE STREET	-189,401.75	12 Aug 09				0.00	-130,838.46	-131,137.40	-298.94
FX DEAL TRANSACTED ON 14 APR 2009 SGD / USD EX.RATE 1.5011 WITH STATE STREET	22,932.82	14 Apr 09				0.00	15,277.34	15,322.77	45.43
FX DEAL TRANSACTED ON 15 APR 2009 SGD / USD EX.RATE 1.50244 WITH STATE STREET	56,656.01	15 Apr 09				0.00	37,709.33	37,741.74	32.41
FX DEAL TRANSACTED ON 16 APR 2009 SGD / USD EX.RATE 1.4936096 WITH STATE STREET	117,184.72	16 Apr 09				0.00	78,457.38	77,644.34	-813.04
FX DEAL TRANSACTED ON 17 APR 2009 SGD / USD EX.RATE 1.499799 WITH STATE STREET	71,112.97	17 Apr 09				0.00	47,414.97	47,185.30	-229.67
FX DEAL TRANSACTED ON 19 NOV 2009 USD / SGD EX.RATE 0.7194762 WITH STATE STREET	-56,388.61	19 Nov 09				0.00	-40,570.26	-40,743.22	-172.96
FX DEAL TRANSACTED ON 24 JUL 2009 SGD / USD EX.RATE 1.4403 WITH STATE STREET	46,286.41	24 Jul 09				0.00	32,136.65	32,131.07	-5.58

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 26 NOV 2009 USD / SGD EX.RATE 0.7223868 WITH STATE STREET	-55,233.90	26 Nov 09				0.00	-39,900.24	-40,014.42	-114.18
FX DEAL TRANSACTED ON 29 JUL 2009 SGD / USD EX.RATE 1.4431 WITH STATE STREET	28,200.69	29 Jul 09				0.00	19,541.74	19,555.97	14.23
FX DEAL TRANSACTED ON 30 JUN 2009 SGD / USD EX.RATE 1.4467 WITH STATE STREET	153,253.69	30 Jun 09				0.00	105,933.29	106,146.07	212.78
FX DEAL TRANSACTED ON 30 NOV 2009 USD / SGD EX.RATE 0.7221781 WITH STATE STREET	-75,670.06	30 Nov 09				0.00	-54,647.26	-54,851.26	-204.00
Swedish krona - SEK									
FX DEAL TRANSACTED ON 02 APR 2009 SEK / USD EX.RATE 8.0298066 WITH STATE STREET	836,836.28	2 Apr 09				0.00	104,216.33	104,221.52	5.19
FX DEAL TRANSACTED ON 21 APR 2009 SEK / USD EX.RATE 8.5380327 WITH STATE STREET	352,608.39	21 Apr 09				0.00	41,298.57	42,194.95	896.38
FX DEAL TRANSACTED ON 22 APR 2009 SEK / USD EX.RATE 8.4051271 WITH STATE STREET	145,690.31	22 Apr 09				0.00	17,333.48	17,923.84	590.36
FX DEAL TRANSACTED ON 24 APR 2009 SEK / USD EX.RATE 8.1064868 WITH STATE STREET	164,883.96	24 Apr 09				0.00	20,339.72	20,145.51	-194.21
FX DEAL TRANSACTED ON 26 AUG 2009 USD / SEK EX.RATE 0.1401345 WITH STATE STREET	-244,133.79	26 Aug 09				0.00	-34,211.57	-34,609.27	-397.70
FX DEAL TRANSACTED ON 29 APR 2009 SEK / USD EX.RATE 8.0124995 WITH STATE STREET	613,332.37	29 Apr 09				0.00	76,546.94	77,299.44	752.50
Swiss franc - CHF									
FX DEAL TRANSACTED ON 02 APR 2009 USD / CHF EX.RATE 0.880127 WITH STATE STREET	-16,349.64	2 Apr 09				0.00	-14,389.76	-14,384.06	5.70
FX DEAL TRANSACTED ON 02 NOV 2009 CHF / USD EX.RATE 1.01949 WITH STATE STREET	721,946.46	2 Nov 09				0.00	708,144.72	708,937.46	792.74
FX DEAL TRANSACTED ON 03 JUN 2009 CHF / USD EX.RATE 1.0695 WITH STATE STREET	34,527.69	3 Jun 09				0.00	32,283.96	31,868.28	-415.68

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 03 NOV 2009 CHF / USD EX.RATE 1.02788 WITH STATE STREET	1,412,897.97	3 Nov 09				0.00	1,374,574.82	1,391,949.14	17,374.32
FX DEAL TRANSACTED ON 04 FEB 2009 USD / CHF EX.RATE 0.861727 WITH STATE STREET	-231,976.84	4 Feb 09				0.00	-199,900.76	-198,355.57	1,545.19
FX DEAL TRANSACTED ON 04 MAR 2009 CHF / USD EX.RATE 1.1719496 WITH STATE STREET	121,792.14	4 Mar 09				0.00	103,922.64	105,658.14	1,735.50
FX DEAL TRANSACTED ON 05 FEB 2009 USD / CHF EX.RATE 0.856025 WITH STATE STREET	-66,423.82	5 Feb 09				0.00	-56,860.46	-57,435.21	-574.75
FX DEAL TRANSACTED ON 05 JAN 2009 USD / CHF EX.RATE 0.902437 WITH STATE STREET	-31,390.46	5 Jan 09				0.00	-28,327.93	-28,560.15	-232.22
FX DEAL TRANSACTED ON 06 JAN 2009 USD / CHF EX.RATE 0.896138 WITH STATE STREET	-52,153.18	6 Jan 09				0.00	-46,736.43	-47,735.28	-998.85
FX DEAL TRANSACTED ON 07 JAN 2009 USD / CHF EX.RATE 0.908117 WITH STATE STREET	-81,921.70	7 Jan 09				0.00	-74,394.47	-73,906.54	487.93
FX DEAL TRANSACTED ON 08 DEC 2009 CHF / USD EX.RATE 1.0256 WITH STATE STREET	186,145.11	8 Dec 09				0.00	181,498.74	181,304.29	-194.45
FX DEAL TRANSACTED ON 08 JAN 2009 USD / CHF EX.RATE 0.914244 WITH STATE STREET	-196,559.03	8 Jan 09				0.00	-179,702.90	-176,120.27	3,582.63
FX DEAL TRANSACTED ON 09 APR 2009 CHF / USD EX.RATE 1.1559798 WITH STATE STREET	36,034.76	9 Apr 09				0.00	31,172.48	31,411.05	238.57
FX DEAL TRANSACTED ON 09 JAN 2009 USD / CHF EX.RATE 0.894454 WITH STATE STREET	-139,849.74	9 Jan 09				0.00	-125,089.21	-124,415.94	673.27
FX DEAL TRANSACTED ON 10 DEC 2009 CHF / USD EX.RATE 1.0274 WITH STATE STREET	267,816.09	10 Dec 09				0.00	260,673.63	259,650.10	-1,023.53
FX DEAL TRANSACTED ON 11 FEB 2009 USD / CHF EX.RATE 0.861067 WITH STATE STREET	-78,036.02	11 Feb 09				0.00	-67,194.23	-67,263.73	-69.50
FX DEAL TRANSACTED ON 12 FEB 2009 USD / CHF EX.RATE 0.859033 WITH STATE STREET	-74,112.81	12 Feb 09				0.00	-63,665.33	-63,882.09	-216.76
FX DEAL TRANSACTED ON 12 JAN 2009 CHF / USD EX.RATE 1.1141999 WITH STATE STREET	39,653.66	12 Jan 09				0.00	35,589.36	35,463.63	-125.73

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 12 MAR 2009 USD / CHF EX.RATE 0.841255 WITH STATE STREET	-155,732.15	12 Mar 09				0.00	-131,010.47	-131,719.66	-709.19
FX DEAL TRANSACTED ON 12 NOV 2009 USD / CHF EX.RATE 0.9839614 WITH STATE STREET	-223,106.31	12 Nov 09				0.00	-219,528.00	-221,500.43	-1,972.43
FX DEAL TRANSACTED ON 14 APR 2009 CHF / USD EX.RATE 1.1354 WITH STATE STREET	8,191.87	14 Apr 09				0.00	7,214.96	7,138.26	-76.70
FX DEAL TRANSACTED ON 14 JUL 2009 USD / CHF EX.RATE 0.9189487 WITH STATE STREET	-272,388.69	14 Jul 09				0.00	-250,311.24	-253,349.48	-3,038.24
FX DEAL TRANSACTED ON 15 JAN 2009 CHF / USD EX.RATE 1.1229999 WITH STATE STREET	86,758.54	15 Jan 09				0.00	77,256.05	76,699.41	-556.64
FX DEAL TRANSACTED ON 16 APR 2009 USD / CHF EX.RATE 0.869943 WITH STATE STREET	-84,194.16	16 Apr 09				0.00	-73,244.16	-71,905.51	1,338.65
FX DEAL TRANSACTED ON 16 FEB 2009 USD / CHF EX.RATE 0.860148 WITH STATE STREET	-76,063.14	16 Feb 09				0.00	-65,425.59	-64,484.88	940.71
FX DEAL TRANSACTED ON 16 JUL 2009 USD / CHF EX.RATE 0.929368 WITH STATE STREET	-185,312.75	16 Jul 09				0.00	-172,223.75	-173,213.77	-990.02
FX DEAL TRANSACTED ON 17 JUL 2009 USD / CHF EX.RATE 0.9298001 WITH STATE STREET	-113,226.28	17 Jul 09				0.00	-105,277.81	-106,225.99	-948.18
FX DEAL TRANSACTED ON 17 MAR 2009 USD / CHF EX.RATE 0.845594 WITH STATE STREET	-74,931.46	17 Mar 09				0.00	-63,361.63	-66,992.81	-3,631.18
FX DEAL TRANSACTED ON 18 MAR 2009 USD / CHF EX.RATE 0.858664 WITH STATE STREET	-279,140.14	18 Mar 09				0.00	-239,687.57	-248,312.18	-8,624.61
FX DEAL TRANSACTED ON 19 FEB 2009 CHF / USD EX.RATE 1.1734899 WITH STATE STREET	63,455.46	19 Feb 09				0.00	54,074.14	54,475.22	401.08
FX DEAL TRANSACTED ON 19 JUN 2009 CHF / USD EX.RATE 1.0802 WITH STATE STREET	53,166.11	19 Jun 09				0.00	49,218.77	49,562.89	344.12
FX DEAL TRANSACTED ON 20 FEB 2009 CHF / USD EX.RATE 1.1486899 WITH STATE STREET	131,264.06	20 Feb 09				0.00	114,272.83	112,460.64	-1,812.19
FX DEAL TRANSACTED ON 20 JUL 2009 USD / CHF EX.RATE 0.9360666 WITH STATE STREET	-99,137.23	20 Jul 09				0.00	-92,799.05	-92,933.89	-134.84

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 20 JUL 2009 USD / CHF EX.RATE 0.9360666 WITH STATE STREET	-109,023.09	20 Jul 09				0.00	-102,052.88	-102,201.16	-148.28
FX DEAL TRANSACTED ON 21 JUL 2009 USD / CHF EX.RATE 0.9368559 WITH STATE STREET	-297,964.53	21 Jul 09				0.00	-279,149.83	-279,032.20	117.63
FX DEAL TRANSACTED ON 22 MAY 2009 CHF / USD EX.RATE 1.1259 WITH STATE STREET	245,619.62	22 May 09				0.00	218,154.03	226,659.55	8,505.52
FX DEAL TRANSACTED ON 22 SEP 2009 CHF / USD EX.RATE 1.024 WITH STATE STREET	33,293.41	22 Sep 09				0.00	32,513.10	32,414.96	-98.14
FX DEAL TRANSACTED ON 23 NOV 2009 USD / CHF EX.RATE 0.9906974 WITH STATE STREET	-52,536.04	23 Nov 09				0.00	-52,047.32	-52,209.73	-162.41
FX DEAL TRANSACTED ON 26 NOV 2009 CHF / USD EX.RATE 1.0037 WITH STATE STREET	468,422.94	26 Nov 09				0.00	466,696.16	466,440.57	-255.59
FX DEAL TRANSACTED ON 28 DEC 2009 CHF / USD EX.RATE 1.0343 WITH STATE STREET	18,137.06	28 Dec 09				0.00	17,535.59	17,422.73	-112.86
FX DEAL TRANSACTED ON 28 JAN 2009 CHF / USD EX.RATE 1.1451697 WITH STATE STREET	134,801.60	28 Jan 09				0.00	117,713.18	116,138.19	-1,574.99
FX DEAL TRANSACTED ON 29 JUL 2009 USD / CHF EX.RATE 0.9176838 WITH STATE STREET	-56,593.48	29 Jul 09				0.00	-51,934.92	-52,583.95	-649.03
FX DEAL TRANSACTED ON 29 OCT 2009 USD / CHF EX.RATE 0.9819324 WITH STATE STREET	-327,008.44	29 Oct 09				0.00	-321,100.20	-321,052.91	47.29
FX DEAL TRANSACTED ON 30 SEP 2009 CHF / USD EX.RATE 1.0365 WITH STATE STREET	265,708.27	30 Sep 09				0.00	256,351.44	256,847.05	495.61
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2009 GBP / USD EX.RATE 0.694107 WITH STATE STREET	-48,832.99	1 Apr 09				0.00	-48,832.99	-48,832.99	0.00
FX DEAL TRANSACTED ON 01 APR 2009 USD / EUR EX.RATE 1.32085 WITH STATE STREET	13,603.34	1 Apr 09				0.00	13,603.34	13,603.34	0.00
FX DEAL TRANSACTED ON 01 APR 2009 USD / EUR EX.RATE 1.3209 WITH STATE STREET	54,931.73	1 Apr 09				0.00	54,931.73	54,931.73	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 01 APR 2009 USD / HKD EX.RATE 0.129014 WITH STATE STREET	87,657.38	1 Apr 09				0.00	87,657.38	87,657.38	0.00
FX DEAL TRANSACTED ON 01 DEC 2009 USD / DKK EX.RATE 0.2029015 WITH STATE STREET	53,689.43	1 Dec 09				0.00	53,689.43	53,689.43	0.00
FX DEAL TRANSACTED ON 01 DEC 2009 USD / EUR EX.RATE 1.51 WITH STATE STREET	303,334.48	1 Dec 09				0.00	303,334.48	303,334.48	0.00
FX DEAL TRANSACTED ON 01 JUN 2009 EUR / USD EX.RATE 0.7049203 WITH STATE STREET	-47,362.24	1 Jun 09				0.00	-47,362.24	-47,362.24	0.00
FX DEAL TRANSACTED ON 01 OCT 2009 JPY / USD EX.RATE 89.56 WITH STATE STREET	-268,732.19	1 Oct 09				0.00	-268,732.19	-268,732.19	0.00
FX DEAL TRANSACTED ON 02 APR 2009 EUR / USD EX.RATE 0.7443799 WITH STATE STREET	-308,823.43	2 Apr 09				0.00	-308,823.43	-308,823.43	0.00
FX DEAL TRANSACTED ON 02 APR 2009 EUR / USD EX.RATE 0.7443799 WITH STATE STREET	-288,839.80	2 Apr 09				0.00	-288,839.80	-288,839.80	0.00
FX DEAL TRANSACTED ON 02 APR 2009 GBP / USD EX.RATE 0.6802721 WITH STATE STREET	-213,427.32	2 Apr 09				0.00	-213,427.32	-213,427.32	0.00
FX DEAL TRANSACTED ON 02 APR 2009 JPY / USD EX.RATE 99.29 WITH STATE STREET	-243,202.30	2 Apr 09				0.00	-243,202.30	-243,202.30	0.00
FX DEAL TRANSACTED ON 02 APR 2009 SEK / USD EX.RATE 8.0298066 WITH STATE STREET	-104,216.33	2 Apr 09				0.00	-104,216.33	-104,216.33	0.00
FX DEAL TRANSACTED ON 02 APR 2009 USD / CHF EX.RATE 0.880127 WITH STATE STREET	14,389.76	2 Apr 09				0.00	14,389.76	14,389.76	0.00
FX DEAL TRANSACTED ON 02 APR 2009 USD / HKD EX.RATE 0.129024 WITH STATE STREET	192,455.96	2 Apr 09				0.00	192,455.96	192,455.96	0.00
FX DEAL TRANSACTED ON 02 DEC 2009 DKK / USD EX.RATE 4.946 WITH STATE STREET	-237,265.66	2 Dec 09				0.00	-237,265.66	-237,265.66	0.00
FX DEAL TRANSACTED ON 02 DEC 2009 EUR / USD EX.RATE 0.6646726 WITH STATE STREET	-586,174.94	2 Dec 09				0.00	-586,174.94	-586,174.94	0.00
FX DEAL TRANSACTED ON 02 FEB 2009 USD / EUR EX.RATE 1.28578 WITH STATE STREET	63,742.61	2 Feb 09				0.00	63,742.61	63,742.61	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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 02 FEB 2009 USD / GBP EX.RATE 1.42535 WITH STATE STREET	39,248.37	2 Feb 09				0.00	39,248.37	39,248.37	0.00
FX DEAL TRANSACTED ON 02 JAN 2009 EUR / USD EX.RATE 0.7208766 WITH STATE STREET	-71,232.97	2 Jan 09				0.00	-71,232.97	-71,232.97	0.00
FX DEAL TRANSACTED ON 02 JAN 2009 USD / EUR EX.RATE 1.3871 WITH STATE STREET	50,590.28	2 Jan 09				0.00	50,590.28	50,590.28	0.00
FX DEAL TRANSACTED ON 02 JAN 2009 USD / HKD EX.RATE 0.129021 WITH STATE STREET	30,463.42	2 Jan 09				0.00	30,463.42	30,463.42	0.00
FX DEAL TRANSACTED ON 02 JAN 2009 USD / MXN EX.RATE 0.0728863 WITH STATE STREET	5,012.33	2 Jan 09				0.00	5,012.33	5,012.33	0.00
FX DEAL TRANSACTED ON 02 JUN 2009 SGD / USD EX.RATE 1.43795 WITH STATE STREET	-273,711.25	2 Jun 09				0.00	-273,711.25	-273,711.25	0.00
FX DEAL TRANSACTED ON 02 MAR 2009 EUR / USD EX.RATE 0.7942812 WITH STATE STREET	-45,430.64	2 Mar 09				0.00	-45,430.64	-45,430.64	0.00
FX DEAL TRANSACTED ON 02 MAR 2009 GBP / USD EX.RATE 0.7121087 WITH STATE STREET	-141,209.31	2 Mar 09				0.00	-141,209.31	-141,209.31	0.00
FX DEAL TRANSACTED ON 02 NOV 2009 CHF / USD EX.RATE 1.01949 WITH STATE STREET	-708,144.72	2 Nov 09				0.00	-708,144.72	-708,144.72	0.00
FX DEAL TRANSACTED ON 02 NOV 2009 HKD / USD EX.RATE 7.7501 WITH STATE STREET	-73,229.72	2 Nov 09				0.00	-73,229.72	-73,229.72	0.00
FX DEAL TRANSACTED ON 02 NOV 2009 JPY / USD EX.RATE 90.08 WITH STATE STREET	-40,100.91	2 Nov 09				0.00	-40,100.91	-40,100.91	0.00
FX DEAL TRANSACTED ON 02 SEP 2009 EUR / USD EX.RATE 0.6997411 WITH STATE STREET	-75,401.29	2 Sep 09				0.00	-75,401.29	-75,401.29	0.00
FX DEAL TRANSACTED ON 02 SEP 2009 HKD / USD EX.RATE 7.7512 WITH STATE STREET	-71,195.87	2 Sep 09				0.00	-71,195.87	-71,195.87	0.00
FX DEAL TRANSACTED ON 02 SEP 2009 SGD / USD EX.RATE 1.4441 WITH STATE STREET	-54,005.91	2 Sep 09				0.00	-54,005.91	-54,005.91	0.00
FX DEAL TRANSACTED ON 02 SEP 2009 USD / SGD EX.RATE 0.6924728 WITH STATE STREET	59,219.27	2 Sep 09				0.00	59,219.27	59,219.27	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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 03 APR 2009 GBP / USD EX.RATE 0.6745363 WITH STATE STREET	-34,907.63	3 Apr 09				0.00	-34,907.63	-34,907.63	0.00
FX DEAL TRANSACTED ON 03 APR 2009 JPY / USD EX.RATE 99.7 WITH STATE STREET	-555,089.74	3 Apr 09				0.00	-555,089.74	-555,089.74	0.00
FX DEAL TRANSACTED ON 03 APR 2009 USD / EUR EX.RATE 1.3442 WITH STATE STREET	102,055.72	3 Apr 09				0.00	102,055.72	102,055.72	0.00
FX DEAL TRANSACTED ON 03 APR 2009 USD / EUR EX.RATE 1.3442 WITH STATE STREET	5,033.89	3 Apr 09				0.00	5,033.89	5,033.89	0.00
FX DEAL TRANSACTED ON 03 FEB 2009 USD / GBP EX.RATE 1.44195 WITH STATE STREET	31,817.16	3 Feb 09				0.00	31,817.16	31,817.16	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 CHF / USD EX.RATE 1.0695 WITH STATE STREET	-32,283.96	3 Jun 09				0.00	-32,283.96	-32,283.96	0.00
FX DEAL TRANSACTED ON 03 JUN 2009 GBP / USD EX.RATE 0.6101281 WITH STATE STREET	-308,555.35	3 Jun 09				0.00	-308,555.35	-308,555.35	0.00
FX DEAL TRANSACTED ON 03 MAR 2009 EUR / USD EX.RATE 0.7959249 WITH STATE STREET	-61,068.33	3 Mar 09				0.00	-61,068.33	-61,068.33	0.00
FX DEAL TRANSACTED ON 03 MAR 2009 GBP / USD EX.RATE 0.7120986 WITH STATE STREET	-36,316.95	3 Mar 09				0.00	-36,316.95	-36,316.95	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 CHF / USD EX.RATE 1.02788 WITH STATE STREET	-1,374,574.82	3 Nov 09				0.00	-1,374,574.82	-1,374,574.82	0.00
FX DEAL TRANSACTED ON 04 DEC 2009 JPY / USD EX.RATE 88.33 WITH STATE STREET	-55,089.20	4 Dec 09				0.00	-55,089.20	-55,089.20	0.00
FX DEAL TRANSACTED ON 04 FEB 2009 USD / CHF EX.RATE 0.861727 WITH STATE STREET	199,900.76	4 Feb 09				0.00	199,900.76	199,900.76	0.00
FX DEAL TRANSACTED ON 04 FEB 2009 USD / EUR EX.RATE 1.28364 WITH STATE STREET	4,917.47	4 Feb 09				0.00	4,917.47	4,917.47	0.00
FX DEAL TRANSACTED ON 04 FEB 2009 USD / EUR EX.RATE 1.2837 WITH STATE STREET	80,732.95	4 Feb 09				0.00	80,732.95	80,732.95	0.00
FX DEAL TRANSACTED ON 04 FEB 2009 USD / GBP EX.RATE 1.44477 WITH STATE STREET	88,838.86	4 Feb 09				0.00	88,838.86	88,838.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 04 MAR 2009 CHF / USD EX.RATE 1.1719496 WITH STATE STREET	-103,922.64	4 Mar 09				0.00	-103,922.64	-103,922.64	0.00
FX DEAL TRANSACTED ON 04 MAR 2009 EUR / USD EX.RATE 0.7916403 WITH STATE STREET	-90,184.34	4 Mar 09				0.00	-90,184.34	-90,184.34	0.00
FX DEAL TRANSACTED ON 04 MAR 2009 EUR / USD EX.RATE 0.7916779 WITH STATE STREET	-108,591.24	4 Mar 09				0.00	-108,591.24	-108,591.24	0.00
FX DEAL TRANSACTED ON 04 NOV 2009 DKK / USD EX.RATE 5.0141 WITH STATE STREET	-174,807.46	4 Nov 09				0.00	-174,807.46	-174,807.46	0.00
FX DEAL TRANSACTED ON 04 NOV 2009 EUR / USD EX.RATE 0.6738544 WITH STATE STREET	-50,804.81	4 Nov 09				0.00	-50,804.81	-50,804.81	0.00
FX DEAL TRANSACTED ON 04 NOV 2009 GBP / USD EX.RATE 0.6034275 WITH STATE STREET	-139,183.77	4 Nov 09				0.00	-139,183.77	-139,183.77	0.00
FX DEAL TRANSACTED ON 04 SEP 2009 DKK / USD EX.RATE 5.2335 WITH STATE STREET	-44,411.86	4 Sep 09				0.00	-44,411.86	-44,411.86	0.00
FX DEAL TRANSACTED ON 05 FEB 2009 USD / CHF EX.RATE 0.856025 WITH STATE STREET	56,860.46	5 Feb 09				0.00	56,860.46	56,860.46	0.00
FX DEAL TRANSACTED ON 05 FEB 2009 USD / EUR EX.RATE 1.28327 WITH STATE STREET	77,819.76	5 Feb 09				0.00	77,819.76	77,819.76	0.00
FX DEAL TRANSACTED ON 05 FEB 2009 USD / EUR EX.RATE 1.2833 WITH STATE STREET	68,331.70	5 Feb 09				0.00	68,331.70	68,331.70	0.00
FX DEAL TRANSACTED ON 05 FEB 2009 USD / GBP EX.RATE 1.46266 WITH STATE STREET	51,930.66	5 Feb 09				0.00	51,930.66	51,930.66	0.00
FX DEAL TRANSACTED ON 05 JAN 2009 USD / CHF EX.RATE 0.902437 WITH STATE STREET	28,327.93	5 Jan 09				0.00	28,327.93	28,327.93	0.00
FX DEAL TRANSACTED ON 05 JAN 2009 USD / GBP EX.RATE 1.46563 WITH STATE STREET	11,499.93	5 Jan 09				0.00	11,499.93	11,499.93	0.00
FX DEAL TRANSACTED ON 05 JAN 2009 USD / HKD EX.RATE 0.128951 WITH STATE STREET	36,686.77	5 Jan 09				0.00	36,686.77	36,686.77	0.00
FX DEAL TRANSACTED ON 05 JAN 2009 USD / MXN EX.RATE 0.0742672 WITH STATE STREET	5,015.40	5 Jan 09				0.00	5,015.40	5,015.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 05 JUN 2009 USD / CAD EX.RATE 0.8934954 WITH STATE STREET	139,813.38	5 Jun 09				0.00	139,813.38	139,813.38	0.00
FX DEAL TRANSACTED ON 06 APR 2009 EUR / USD EX.RATE 0.7464358 WITH STATE STREET	-59,449.70	6 Apr 09				0.00	-59,449.70	-59,449.70	0.00
FX DEAL TRANSACTED ON 06 APR 2009 GBP / USD EX.RATE 0.679394 WITH STATE STREET	-52,528.86	6 Apr 09				0.00	-52,528.86	-52,528.86	0.00
FX DEAL TRANSACTED ON 06 APR 2009 USD / EUR EX.RATE 1.3397 WITH STATE STREET	12,844.88	6 Apr 09				0.00	12,844.88	12,844.88	0.00
FX DEAL TRANSACTED ON 06 FEB 2009 EUR / USD EX.RATE 0.7699415 WITH STATE STREET	-18,403.28	6 Feb 09				0.00	-18,403.28	-18,403.28	0.00
FX DEAL TRANSACTED ON 06 FEB 2009 USD / EUR EX.RATE 1.29877 WITH STATE STREET	104,783.22	6 Feb 09				0.00	104,783.22	104,783.22	0.00
FX DEAL TRANSACTED ON 06 FEB 2009 USD / GBP EX.RATE 1.48046 WITH STATE STREET	78,825.48	6 Feb 09				0.00	78,825.48	78,825.48	0.00
FX DEAL TRANSACTED ON 06 JAN 2009 EUR / USD EX.RATE 0.7391529 WITH STATE STREET	-85,047.91	6 Jan 09				0.00	-85,047.91	-85,047.91	0.00
FX DEAL TRANSACTED ON 06 JAN 2009 GBP / USD EX.RATE 0.6687621 WITH STATE STREET	-64,711.17	6 Jan 09				0.00	-64,711.17	-64,711.17	0.00
FX DEAL TRANSACTED ON 06 JAN 2009 USD / CHF EX.RATE 0.896138 WITH STATE STREET	46,736.43	6 Jan 09				0.00	46,736.43	46,736.43	0.00
FX DEAL TRANSACTED ON 06 JAN 2009 USD / MXN EX.RATE 0.0746887 WITH STATE STREET	4,968.17	6 Jan 09				0.00	4,968.17	4,968.17	0.00
FX DEAL TRANSACTED ON 06 MAR 2009 EUR / USD EX.RATE 0.7882705 WITH STATE STREET	-148,423.51	6 Mar 09				0.00	-148,423.51	-148,423.51	0.00
FX DEAL TRANSACTED ON 06 MAR 2009 EUR / USD EX.RATE 0.788283 WITH STATE STREET	-226,008.49	6 Mar 09				0.00	-226,008.49	-226,008.49	0.00
FX DEAL TRANSACTED ON 06 MAR 2009 GBP / USD EX.RATE 0.7082153 WITH STATE STREET	-191,166.19	6 Mar 09				0.00	-191,166.19	-191,166.19	0.00
FX DEAL TRANSACTED ON 06 MAR 2009 USD / HKD EX.RATE 0.128927 WITH STATE STREET	58,540.80	6 Mar 09				0.00	58,540.80	58,540.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 06 MAR 2009 USD / JPY EX.RATE 0.0102375 WITH STATE STREET	125,223.76	6 Mar 09				0.00	125,223.76	125,223.76	0.00
FX DEAL TRANSACTED ON 06 NOV 2009 USD / SGD EX.RATE 0.7183908 WITH STATE STREET	73,904.69	6 Nov 09				0.00	73,904.69	73,904.69	0.00
FX DEAL TRANSACTED ON 06 OCT 2009 HKD / USD EX.RATE 7.7502 WITH STATE STREET	-55,131.51	6 Oct 09				0.00	-55,131.51	-55,131.51	0.00
FX DEAL TRANSACTED ON 06 OCT 2009 USD / GBP EX.RATE 1.5908 WITH STATE STREET	202,063.61	6 Oct 09				0.00	202,063.61	202,063.61	0.00
FX DEAL TRANSACTED ON 07 APR 2009 GBP / USD EX.RATE 0.6792555 WITH STATE STREET	-12,611.31	7 Apr 09				0.00	-12,611.31	-12,611.31	0.00
FX DEAL TRANSACTED ON 07 APR 2009 USD / EUR EX.RATE 1.3245 WITH STATE STREET	4,972.87	7 Apr 09				0.00	4,972.87	4,972.87	0.00
FX DEAL TRANSACTED ON 07 APR 2009 USD / EUR EX.RATE 1.3245 WITH STATE STREET	103,575.70	7 Apr 09				0.00	103,575.70	103,575.70	0.00
FX DEAL TRANSACTED ON 07 APR 2009 USD / HKD EX.RATE 0.129019 WITH STATE STREET	19,703.28	7 Apr 09				0.00	19,703.28	19,703.28	0.00
FX DEAL TRANSACTED ON 07 APR 2009 USD / JPY EX.RATE 0.0099793 WITH STATE STREET	648,897.83	7 Apr 09				0.00	648,897.83	648,897.83	0.00
FX DEAL TRANSACTED ON 07 AUG 2009 EUR / USD EX.RATE 0.7044734 WITH STATE STREET	-89,457.46	7 Aug 09				0.00	-89,457.46	-89,457.46	0.00
FX DEAL TRANSACTED ON 07 AUG 2009 GBP / USD EX.RATE 0.59891 WITH STATE STREET	-202,483.28	7 Aug 09				0.00	-202,483.28	-202,483.28	0.00
FX DEAL TRANSACTED ON 07 AUG 2009 JPY / USD EX.RATE 97.57 WITH STATE STREET	-151,619.36	7 Aug 09				0.00	-151,619.36	-151,619.36	0.00
FX DEAL TRANSACTED ON 07 JAN 2009 EUR / USD EX.RATE 0.7325471 WITH STATE STREET	-59,453.97	7 Jan 09				0.00	-59,453.97	-59,453.97	0.00
FX DEAL TRANSACTED ON 07 JAN 2009 USD / CHF EX.RATE 0.908117 WITH STATE STREET	74,394.47	7 Jan 09				0.00	74,394.47	74,394.47	0.00
FX DEAL TRANSACTED ON 07 JAN 2009 USD / MXN EX.RATE 0.0740763 WITH STATE STREET	4,953.07	7 Jan 09				0.00	4,953.07	4,953.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 08 APR 2009 USD / EUR EX.RATE 1.3277 WITH STATE STREET	14,988.68	8 Apr 09				0.00	14,988.68	14,988.68	0.00
FX DEAL TRANSACTED ON 08 APR 2009 USD / EUR EX.RATE 1.3277 WITH STATE STREET	169,841.67	8 Apr 09				0.00	169,841.67	169,841.67	0.00
FX DEAL TRANSACTED ON 08 APR 2009 USD / HKD EX.RATE 0.129024 WITH STATE STREET	49,798.08	8 Apr 09				0.00	49,798.08	49,798.08	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 CHF / USD EX.RATE 1.0256 WITH STATE STREET	-181,498.74	8 Dec 09				0.00	-181,498.74	-181,498.74	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 DKK / USD EX.RATE 5.0505 WITH STATE STREET	-52,246.25	8 Dec 09				0.00	-52,246.25	-52,246.25	0.00
FX DEAL TRANSACTED ON 08 JAN 2009 USD / CHF EX.RATE 0.914244 WITH STATE STREET	179,702.90	8 Jan 09				0.00	179,702.90	179,702.90	0.00
FX DEAL TRANSACTED ON 08 JAN 2009 USD / HKD EX.RATE 0.128964 WITH STATE STREET	3,855.59	8 Jan 09				0.00	3,855.59	3,855.59	0.00
FX DEAL TRANSACTED ON 08 JAN 2009 USD / MXN EX.RATE 0.0732391 WITH STATE STREET	5,695.19	8 Jan 09				0.00	5,695.19	5,695.19	0.00
FX DEAL TRANSACTED ON 08 OCT 2009 EUR / USD EX.RATE 0.6764069 WITH STATE STREET	-26,071.79	8 Oct 09				0.00	-26,071.79	-26,071.79	0.00
FX DEAL TRANSACTED ON 08 SEP 2009 USD / EUR EX.RATE 1.45 WITH STATE STREET	287,965.23	8 Sep 09				0.00	287,965.23	287,965.23	0.00
FX DEAL TRANSACTED ON 09 APR 2009 CHF / USD EX.RATE 1.1559798 WITH STATE STREET	-31,172.48	9 Apr 09				0.00	-31,172.48	-31,172.48	0.00
FX DEAL TRANSACTED ON 09 APR 2009 EUR / USD EX.RATE 0.7595321 WITH STATE STREET	-266,308.59	9 Apr 09				0.00	-266,308.59	-266,308.59	0.00
FX DEAL TRANSACTED ON 09 APR 2009 EUR / USD EX.RATE 0.7595379 WITH STATE STREET	-16,601.08	9 Apr 09				0.00	-16,601.08	-16,601.08	0.00
FX DEAL TRANSACTED ON 09 APR 2009 HKD / USD EX.RATE 7.7500155 WITH STATE STREET	-74,449.00	9 Apr 09				0.00	-74,449.00	-74,449.00	0.00
FX DEAL TRANSACTED ON 09 DEC 2009 USD / DKK EX.RATE 0.1976871 WITH STATE STREET	17,881.89	9 Dec 09				0.00	17,881.89	17,881.89	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 09 FEB 2009 EUR / USD EX.RATE 0.7678251 WITH STATE STREET	-33,022.77	9 Feb 09				0.00	-33,022.77	-33,022.77	0.00
FX DEAL TRANSACTED ON 09 FEB 2009 GBP / USD EX.RATE 0.6702054 WITH STATE STREET	-40,336.83	9 Feb 09				0.00	-40,336.83	-40,336.83	0.00
FX DEAL TRANSACTED ON 09 FEB 2009 USD / EUR EX.RATE 1.3024 WITH STATE STREET	57,733.97	9 Feb 09				0.00	57,733.97	57,733.97	0.00
FX DEAL TRANSACTED ON 09 FEB 2009 USD / JPY EX.RATE 0.0109076 WITH STATE STREET	164,616.10	9 Feb 09				0.00	164,616.10	164,616.10	0.00
FX DEAL TRANSACTED ON 09 JAN 2009 USD / CHF EX.RATE 0.894454 WITH STATE STREET	125,089.21	9 Jan 09				0.00	125,089.21	125,089.21	0.00
FX DEAL TRANSACTED ON 09 JAN 2009 USD / HKD EX.RATE 0.128906 WITH STATE STREET	22,087.50	9 Jan 09				0.00	22,087.50	22,087.50	0.00
FX DEAL TRANSACTED ON 09 JAN 2009 USD / MXN EX.RATE 0.0732601 WITH STATE STREET	5,009.08	9 Jan 09				0.00	5,009.08	5,009.08	0.00
FX DEAL TRANSACTED ON 09 JUL 2009 JPY / USD EX.RATE 92.83 WITH STATE STREET	-116,640.47	9 Jul 09				0.00	-116,640.47	-116,640.47	0.00
FX DEAL TRANSACTED ON 09 JUN 2009 USD / CAD EX.RATE 0.9062897 WITH STATE STREET	123,433.32	9 Jun 09				0.00	123,433.32	123,433.32	0.00
FX DEAL TRANSACTED ON 09 JUN 2009 USD / HKD EX.RATE 0.1290056 WITH STATE STREET	328,665.80	9 Jun 09				0.00	328,665.80	328,665.80	0.00
FX DEAL TRANSACTED ON 09 MAR 2009 EUR / USD EX.RATE 0.7914523 WITH STATE STREET	-68,863.47	9 Mar 09				0.00	-68,863.47	-68,863.47	0.00
FX DEAL TRANSACTED ON 09 MAR 2009 EUR / USD EX.RATE 0.7914523 WITH STATE STREET	-15,409.53	9 Mar 09				0.00	-15,409.53	-15,409.53	0.00
FX DEAL TRANSACTED ON 09 MAR 2009 GBP / USD EX.RATE 0.7237461 WITH STATE STREET	-54,133.25	9 Mar 09				0.00	-54,133.25	-54,133.25	0.00
FX DEAL TRANSACTED ON 09 MAR 2009 USD / HKD EX.RATE 0.128924 WITH STATE STREET	49,119.46	9 Mar 09				0.00	49,119.46	49,119.46	0.00
FX DEAL TRANSACTED ON 09 OCT 2009 USD / EUR EX.RATE 1.4682 WITH STATE STREET	170,955.02	9 Oct 09				0.00	170,955.02	170,955.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 09 SEP 2009 DKK / USD EX.RATE 5.1085 WITH STATE STREET	-26,766.04	9 Sep 09				0.00	-26,766.04	-26,766.04	0.00
FX DEAL TRANSACTED ON 10 APR 2009 JPY / USD EX.RATE 100.2 WITH STATE STREET	-201,985.14	10 Apr 09				0.00	-201,985.14	-201,985.14	0.00
FX DEAL TRANSACTED ON 10 DEC 2009 CHF / USD EX.RATE 1.0274 WITH STATE STREET	-260,673.63	10 Dec 09				0.00	-260,673.63	-260,673.63	0.00
FX DEAL TRANSACTED ON 10 DEC 2009 USD / DKK EX.RATE 0.197566 WITH STATE STREET	138,082.24	10 Dec 09				0.00	138,082.24	138,082.24	0.00
FX DEAL TRANSACTED ON 10 FEB 2009 EUR / USD EX.RATE 0.7751938 WITH STATE STREET	-35,122.19	10 Feb 09				0.00	-35,122.19	-35,122.19	0.00
FX DEAL TRANSACTED ON 10 FEB 2009 USD / GBP EX.RATE 1.4522 WITH STATE STREET	16,459.37	10 Feb 09				0.00	16,459.37	16,459.37	0.00
FX DEAL TRANSACTED ON 10 FEB 2009 USD / HKD EX.RATE 0.128996 WITH STATE STREET	87,857.02	10 Feb 09				0.00	87,857.02	87,857.02	0.00
FX DEAL TRANSACTED ON 10 FEB 2009 USD / JPY EX.RATE 0.0109714 WITH STATE STREET	272,361.55	10 Feb 09				0.00	272,361.55	272,361.55	0.00
FX DEAL TRANSACTED ON 10 JUN 2009 JPY / USD EX.RATE 98.22 WITH STATE STREET	-9,757.08	10 Jun 09				0.00	-9,757.08	-9,757.08	0.00
FX DEAL TRANSACTED ON 10 JUN 2009 USD / CAD EX.RATE 0.9023642 WITH STATE STREET	43,791.77	10 Jun 09				0.00	43,791.77	43,791.77	0.00
FX DEAL TRANSACTED ON 10 MAR 2009 EUR / USD EX.RATE 0.789827 WITH STATE STREET	-47,911.93	10 Mar 09				0.00	-47,911.93	-47,911.93	0.00
FX DEAL TRANSACTED ON 10 MAR 2009 EUR / USD EX.RATE 0.789827 WITH STATE STREET	-31,859.71	10 Mar 09				0.00	-31,859.71	-31,859.71	0.00
FX DEAL TRANSACTED ON 10 MAR 2009 USD / HKD EX.RATE 0.128929 WITH STATE STREET	10,055.24	10 Mar 09				0.00	10,055.24	10,055.24	0.00
FX DEAL TRANSACTED ON 10 NOV 2009 EUR / USD EX.RATE 0.6688068 WITH STATE STREET	-46,312.43	10 Nov 09				0.00	-46,312.43	-46,312.43	0.00
FX DEAL TRANSACTED ON 10 NOV 2009 USD / EUR EX.RATE 1.4952 WITH STATE STREET	50,079.59	10 Nov 09				0.00	50,079.59	50,079.59	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 10 SEP 2009 EUR / USD EX.RATE 0.685307 WITH STATE STREET	-141,673.57	10 Sep 09				0.00	-141,673.57	-141,673.57	0.00
FX DEAL TRANSACTED ON 10 SEP 2009 USD / EUR EX.RATE 1.4592 WITH STATE STREET	116,393.12	10 Sep 09				0.00	116,393.12	116,393.12	0.00
FX DEAL TRANSACTED ON 11 AUG 2009 EUR / USD EX.RATE 0.7062147 WITH STATE STREET	-163,738.59	11 Aug 09				0.00	-163,738.59	-163,738.59	0.00
FX DEAL TRANSACTED ON 11 AUG 2009 EUR / USD EX.RATE 0.7077642 WITH STATE STREET	-29,955.51	11 Aug 09				0.00	-29,955.51	-29,955.51	0.00
FX DEAL TRANSACTED ON 11 AUG 2009 USD / EUR EX.RATE 1.416 WITH STATE STREET	94,957.30	11 Aug 09				0.00	94,957.30	94,957.30	0.00
FX DEAL TRANSACTED ON 11 DEC 2009 EUR / USD EX.RATE 0.6838074 WITH STATE STREET	-79,602.44	11 Dec 09				0.00	-79,602.44	-79,602.44	0.00
FX DEAL TRANSACTED ON 11 DEC 2009 USD / JPY EX.RATE 0.011202 WITH STATE STREET	109,884.31	11 Dec 09				0.00	109,884.31	109,884.31	0.00
FX DEAL TRANSACTED ON 11 FEB 2009 USD / CHF EX.RATE 0.861067 WITH STATE STREET	67,194.23	11 Feb 09				0.00	67,194.23	67,194.23	0.00
FX DEAL TRANSACTED ON 11 FEB 2009 USD / EUR EX.RATE 1.2857 WITH STATE STREET	4,994.65	11 Feb 09				0.00	4,994.65	4,994.65	0.00
FX DEAL TRANSACTED ON 11 FEB 2009 USD / EUR EX.RATE 1.2858 WITH STATE STREET	5,002.75	11 Feb 09				0.00	5,002.75	5,002.75	0.00
FX DEAL TRANSACTED ON 11 FEB 2009 USD / GBP EX.RATE 1.4335 WITH STATE STREET	18,388.51	11 Feb 09				0.00	18,388.51	18,388.51	0.00
FX DEAL TRANSACTED ON 11 FEB 2009 USD / HKD EX.RATE 0.129006 WITH STATE STREET	21,297.59	11 Feb 09				0.00	21,297.59	21,297.59	0.00
FX DEAL TRANSACTED ON 11 JUN 2009 JPY / USD EX.RATE 98.015 WITH STATE STREET	-678,877.70	11 Jun 09				0.00	-678,877.70	-678,877.70	0.00
FX DEAL TRANSACTED ON 11 JUN 2009 USD / CAD EX.RATE 0.9103571 WITH STATE STREET	1,509,594.44	11 Jun 09				0.00	1,509,594.44	1,509,594.44	0.00
FX DEAL TRANSACTED ON 11 MAR 2009 USD / EUR EX.RATE 1.27728 WITH STATE STREET	46,692.00	11 Mar 09				0.00	46,692.00	46,692.00	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 11 MAR 2009 USD / HKD EX.RATE 0.128932 WITH STATE STREET	20,260.08	11 Mar 09				0.00	20,260.08	20,260.08	0.00
FX DEAL TRANSACTED ON 11 NOV 2009 GBP / USD EX.RATE 0.6034384 WITH STATE STREET	-345,086.23	11 Nov 09				0.00	-345,086.23	-345,086.23	0.00
FX DEAL TRANSACTED ON 11 SEP 2009 EUR / USD EX.RATE 0.6860122 WITH STATE STREET	-217,310.68	11 Sep 09				0.00	-217,310.68	-217,310.68	0.00
FX DEAL TRANSACTED ON 12 AUG 2009 GBP / USD EX.RATE 0.6045218 WITH STATE STREET	-20,742.41	12 Aug 09				0.00	-20,742.41	-20,742.41	0.00
FX DEAL TRANSACTED ON 12 AUG 2009 JPY / USD EX.RATE 95.76 WITH STATE STREET	-20,277.43	12 Aug 09				0.00	-20,277.43	-20,277.43	0.00
FX DEAL TRANSACTED ON 12 AUG 2009 USD / SGD EX.RATE 0.6907986 WITH STATE STREET	130,838.46	12 Aug 09				0.00	130,838.46	130,838.46	0.00
FX DEAL TRANSACTED ON 12 FEB 2009 EUR / USD EX.RATE 0.7799095 WITH STATE STREET	-45,316.13	12 Feb 09				0.00	-45,316.13	-45,316.13	0.00
FX DEAL TRANSACTED ON 12 FEB 2009 USD / CHF EX.RATE 0.859033 WITH STATE STREET	63,665.33	12 Feb 09				0.00	63,665.33	63,665.33	0.00
FX DEAL TRANSACTED ON 12 FEB 2009 USD / GBP EX.RATE 1.421 WITH STATE STREET	30,208.60	12 Feb 09				0.00	30,208.60	30,208.60	0.00
FX DEAL TRANSACTED ON 12 FEB 2009 USD / HKD EX.RATE 0.128996 WITH STATE STREET	9,054.41	12 Feb 09				0.00	9,054.41	9,054.41	0.00
FX DEAL TRANSACTED ON 12 FEB 2009 USD / JPY EX.RATE 0.0110497 WITH STATE STREET	302,410.85	12 Feb 09				0.00	302,410.85	302,410.85	0.00
FX DEAL TRANSACTED ON 12 JAN 2009 CHF / USD EX.RATE 1.1141999 WITH STATE STREET	-35,589.36	12 Jan 09				0.00	-35,589.36	-35,589.36	0.00
FX DEAL TRANSACTED ON 12 JAN 2009 USD / EUR EX.RATE 1.338 WITH STATE STREET	42,021.78	12 Jan 09				0.00	42,021.78	42,021.78	0.00
FX DEAL TRANSACTED ON 12 JAN 2009 USD / MXN EX.RATE 0.0725058 WITH STATE STREET	4,982.40	12 Jan 09				0.00	4,982.40	4,982.40	0.00
FX DEAL TRANSACTED ON 12 MAR 2009 GBP / USD EX.RATE 0.7187006 WITH STATE STREET	-17,280.58	12 Mar 09				0.00	-17,280.58	-17,280.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 12 MAR 2009 USD / CHF EX.RATE 0.841255 WITH STATE STREET	131,010.47	12 Mar 09				0.00	131,010.47	131,010.47	0.00
FX DEAL TRANSACTED ON 12 MAR 2009 USD / EUR EX.RATE 1.2851 WITH STATE STREET	108,491.17	12 Mar 09				0.00	108,491.17	108,491.17	0.00
FX DEAL TRANSACTED ON 12 MAR 2009 USD / HKD EX.RATE 0.128964 WITH STATE STREET	161,421.12	12 Mar 09				0.00	161,421.12	161,421.12	0.00
FX DEAL TRANSACTED ON 12 NOV 2009 DKK / USD EX.RATE 5.005 WITH STATE STREET	-142,706.76	12 Nov 09				0.00	-142,706.76	-142,706.76	0.00
FX DEAL TRANSACTED ON 12 NOV 2009 EUR / USD EX.RATE 0.6724497 WITH STATE STREET	-155,196.46	12 Nov 09				0.00	-155,196.46	-155,196.46	0.00
FX DEAL TRANSACTED ON 12 NOV 2009 USD / CHF EX.RATE 0.9839614 WITH STATE STREET	219,528.00	12 Nov 09				0.00	219,528.00	219,528.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2009 EUR / USD EX.RATE 0.699839 WITH STATE STREET	-501,190.66	13 Aug 09				0.00	-501,190.66	-501,190.66	0.00
FX DEAL TRANSACTED ON 13 AUG 2009 GBP / USD EX.RATE 0.6032018 WITH STATE STREET	-787,218.86	13 Aug 09				0.00	-787,218.86	-787,218.86	0.00
FX DEAL TRANSACTED ON 13 AUG 2009 USD / EUR EX.RATE 1.4289 WITH STATE STREET	143,916.01	13 Aug 09				0.00	143,916.01	143,916.01	0.00
FX DEAL TRANSACTED ON 13 FEB 2009 EUR / USD EX.RATE 0.7749115 WITH STATE STREET	-67,456.71	13 Feb 09				0.00	-67,456.71	-67,456.71	0.00
FX DEAL TRANSACTED ON 13 FEB 2009 USD / EUR EX.RATE 1.2905 WITH STATE STREET	14,647.74	13 Feb 09				0.00	14,647.74	14,647.74	0.00
FX DEAL TRANSACTED ON 13 FEB 2009 USD / GBP EX.RATE 1.43886 WITH STATE STREET	38,473.61	13 Feb 09				0.00	38,473.61	38,473.61	0.00
FX DEAL TRANSACTED ON 13 FEB 2009 USD / HKD EX.RATE 0.128976 WITH STATE STREET	7,105.53	13 Feb 09				0.00	7,105.53	7,105.53	0.00
FX DEAL TRANSACTED ON 13 JAN 2009 USD / EUR EX.RATE 1.3188 WITH STATE STREET	98,534.95	13 Jan 09				0.00	98,534.95	98,534.95	0.00
FX DEAL TRANSACTED ON 13 JAN 2009 USD / HKD EX.RATE 0.128947 WITH STATE STREET	31,650.37	13 Jan 09				0.00	31,650.37	31,650.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 13 JAN 2009 USD / MXN EX.RATE 0.0722496 WITH STATE STREET	4,987.68	13 Jan 09				0.00	4,987.68	4,987.68	0.00
FX DEAL TRANSACTED ON 13 JUL 2009 CAD / USD EX.RATE 1.1511 WITH STATE STREET	-57,941.11	13 Jul 09				0.00	-57,941.11	-57,941.11	0.00
FX DEAL TRANSACTED ON 13 MAR 2009 EUR / USD EX.RATE 0.7744734 WITH STATE STREET	-25,495.03	13 Mar 09				0.00	-25,495.03	-25,495.03	0.00
FX DEAL TRANSACTED ON 13 MAR 2009 GBP / USD EX.RATE 0.7150518 WITH STATE STREET	-37,561.18	13 Mar 09				0.00	-37,561.18	-37,561.18	0.00
FX DEAL TRANSACTED ON 13 MAR 2009 USD / HKD EX.RATE 0.128974 WITH STATE STREET	72,597.14	13 Mar 09				0.00	72,597.14	72,597.14	0.00
FX DEAL TRANSACTED ON 13 MAR 2009 USD / JPY EX.RATE 0.0101678 WITH STATE STREET	157,936.44	13 Mar 09				0.00	157,936.44	157,936.44	0.00
FX DEAL TRANSACTED ON 13 OCT 2009 EUR / USD EX.RATE 0.6738999 WITH STATE STREET	-282,968.29	13 Oct 09				0.00	-282,968.29	-282,968.29	0.00
FX DEAL TRANSACTED ON 14 APR 2009 CHF / USD EX.RATE 1.1354 WITH STATE STREET	-7,214.96	14 Apr 09				0.00	-7,214.96	-7,214.96	0.00
FX DEAL TRANSACTED ON 14 APR 2009 EUR / USD EX.RATE 0.7517667 WITH STATE STREET	-51,123.38	14 Apr 09				0.00	-51,123.38	-51,123.38	0.00
FX DEAL TRANSACTED ON 14 APR 2009 SGD / USD EX.RATE 1.5011 WITH STATE STREET	-15,277.34	14 Apr 09				0.00	-15,277.34	-15,277.34	0.00
FX DEAL TRANSACTED ON 14 APR 2009 USD / EUR EX.RATE 1.33018 WITH STATE STREET	27,331.71	14 Apr 09				0.00	27,331.71	27,331.71	0.00
FX DEAL TRANSACTED ON 14 AUG 2009 GBP / USD EX.RATE 0.6044122 WITH STATE STREET	-284,997.63	14 Aug 09				0.00	-284,997.63	-284,997.63	0.00
FX DEAL TRANSACTED ON 14 JAN 2009 USD / EUR EX.RATE 1.3163 WITH STATE STREET	129,459.63	14 Jan 09				0.00	129,459.63	129,459.63	0.00
FX DEAL TRANSACTED ON 14 JAN 2009 USD / HKD EX.RATE 0.128916 WITH STATE STREET	41,698.09	14 Jan 09				0.00	41,698.09	41,698.09	0.00
FX DEAL TRANSACTED ON 14 JAN 2009 USD / MXN EX.RATE 0.0707284 WITH STATE STREET	4,970.94	14 Jan 09				0.00	4,970.94	4,970.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 14 JUL 2009 EUR / USD EX.RATE 0.7162811 WITH STATE STREET	-184,550.04	14 Jul 09				0.00	-184,550.04	-184,550.04	0.00
FX DEAL TRANSACTED ON 14 JUL 2009 USD / CAD EX.RATE 0.8798944 WITH STATE STREET	160,552.47	14 Jul 09				0.00	160,552.47	160,552.47	0.00
FX DEAL TRANSACTED ON 14 JUL 2009 USD / CHF EX.RATE 0.9189487 WITH STATE STREET	250,311.24	14 Jul 09				0.00	250,311.24	250,311.24	0.00
FX DEAL TRANSACTED ON 14 OCT 2009 EUR / USD EX.RATE 0.6715466 WITH STATE STREET	-248,351.28	14 Oct 09				0.00	-248,351.28	-248,351.28	0.00
FX DEAL TRANSACTED ON 14 OCT 2009 USD / EUR EX.RATE 1.4937 WITH STATE STREET	88,356.45	14 Oct 09				0.00	88,356.45	88,356.45	0.00
FX DEAL TRANSACTED ON 14 SEP 2009 EUR / USD EX.RATE 0.6839477 WITH STATE STREET	-10,280.16	14 Sep 09				0.00	-10,280.16	-10,280.16	0.00
FX DEAL TRANSACTED ON 14 SEP 2009 USD / EUR EX.RATE 1.4621 WITH STATE STREET	219,718.83	14 Sep 09				0.00	219,718.83	219,718.83	0.00
FX DEAL TRANSACTED ON 15 APR 2009 EUR / USD EX.RATE 0.7575758 WITH STATE STREET	-11,061.82	15 Apr 09				0.00	-11,061.82	-11,061.82	0.00
FX DEAL TRANSACTED ON 15 APR 2009 EUR / USD EX.RATE 0.7575758 WITH STATE STREET	-140,903.22	15 Apr 09				0.00	-140,903.22	-140,903.22	0.00
FX DEAL TRANSACTED ON 15 APR 2009 SGD / USD EX.RATE 1.50244 WITH STATE STREET	-37,709.33	15 Apr 09				0.00	-37,709.33	-37,709.33	0.00
FX DEAL TRANSACTED ON 15 DEC 2009 GBP / USD EX.RATE 0.615502 WITH STATE STREET	-439,812.88	15 Dec 09				0.00	-439,812.88	-439,812.88	0.00
FX DEAL TRANSACTED ON 15 JAN 2009 CHF / USD EX.RATE 1.1229999 WITH STATE STREET	-77,256.05	15 Jan 09				0.00	-77,256.05	-77,256.05	0.00
FX DEAL TRANSACTED ON 15 JAN 2009 EUR / USD EX.RATE 0.7609192 WITH STATE STREET	-393,445.72	15 Jan 09				0.00	-393,445.72	-393,445.72	0.00
FX DEAL TRANSACTED ON 15 JAN 2009 EUR / USD EX.RATE 0.7609192 WITH STATE STREET	-101,594.81	15 Jan 09				0.00	-101,594.81	-101,594.81	0.00
FX DEAL TRANSACTED ON 15 JAN 2009 GBP / USD EX.RATE 0.6820817 WITH STATE STREET	-209,279.95	15 Jan 09				0.00	-209,279.95	-209,279.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 15 JAN 2009 USD / HKD EX.RATE 0.128843 WITH STATE STREET	33,953.16	15 Jan 09				0.00	33,953.16	33,953.16	0.00
FX DEAL TRANSACTED ON 15 JAN 2009 USD / MXN EX.RATE 0.0716846 WITH STATE STREET	5,063.61	15 Jan 09				0.00	5,063.61	5,063.61	0.00
FX DEAL TRANSACTED ON 15 JUL 2009 EUR / USD EX.RATE 0.7087172 WITH STATE STREET	-371,657.43	15 Jul 09				0.00	-371,657.43	-371,657.43	0.00
FX DEAL TRANSACTED ON 15 JUL 2009 JPY / USD EX.RATE 93.507 WITH STATE STREET	-516,970.47	15 Jul 09				0.00	-516,970.47	-516,970.47	0.00
FX DEAL TRANSACTED ON 15 JUL 2009 USD / EUR EX.RATE 1.411 WITH STATE STREET	240,350.32	15 Jul 09				0.00	240,350.32	240,350.32	0.00
FX DEAL TRANSACTED ON 15 OCT 2009 EUR / USD EX.RATE 0.6691649 WITH STATE STREET	-125,066.99	15 Oct 09				0.00	-125,066.99	-125,066.99	0.00
FX DEAL TRANSACTED ON 15 OCT 2009 EUR / USD EX.RATE 0.669344 WITH STATE STREET	-486,763.43	15 Oct 09				0.00	-486,763.43	-486,763.43	0.00
FX DEAL TRANSACTED ON 15 SEP 2009 EUR / USD EX.RATE 0.6832468 WITH STATE STREET	-143,422.79	15 Sep 09				0.00	-143,422.79	-143,422.79	0.00
FX DEAL TRANSACTED ON 15 SEP 2009 USD / EUR EX.RATE 1.4636 WITH STATE STREET	117,486.89	15 Sep 09				0.00	117,486.89	117,486.89	0.00
FX DEAL TRANSACTED ON 16 APR 2009 EUR / USD EX.RATE 0.7606877 WITH STATE STREET	-105,070.00	16 Apr 09				0.00	-105,070.00	-105,070.00	0.00
FX DEAL TRANSACTED ON 16 APR 2009 SGD / USD EX.RATE 1.4936096 WITH STATE STREET	-78,457.38	16 Apr 09				0.00	-78,457.38	-78,457.38	0.00
FX DEAL TRANSACTED ON 16 APR 2009 USD / CHF EX.RATE 0.869943 WITH STATE STREET	73,244.16	16 Apr 09				0.00	73,244.16	73,244.16	0.00
FX DEAL TRANSACTED ON 16 APR 2009 USD / EUR EX.RATE 1.3146 WITH STATE STREET	124,102.78	16 Apr 09				0.00	124,102.78	124,102.78	0.00
FX DEAL TRANSACTED ON 16 FEB 2009 EUR / USD EX.RATE 0.7828524 WITH STATE STREET	-66,146.03	16 Feb 09				0.00	-66,146.03	-66,146.03	0.00
FX DEAL TRANSACTED ON 16 FEB 2009 USD / CHF EX.RATE 0.860148 WITH STATE STREET	65,425.59	16 Feb 09				0.00	65,425.59	65,425.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 16 FEB 2009 USD / EUR EX.RATE 1.2774 WITH STATE STREET	4,949.68	16 Feb 09				0.00	4,949.68	4,949.68	0.00
FX DEAL TRANSACTED ON 16 FEB 2009 USD / GBP EX.RATE 1.42427 WITH STATE STREET	6,715.16	16 Feb 09				0.00	6,715.16	6,715.16	0.00
FX DEAL TRANSACTED ON 16 FEB 2009 USD / HKD EX.RATE 0.128966 WITH STATE STREET	25,061.00	16 Feb 09				0.00	25,061.00	25,061.00	0.00
FX DEAL TRANSACTED ON 16 JAN 2009 HKD / USD EX.RATE 7.7590956 WITH STATE STREET	-240,418.19	16 Jan 09				0.00	-240,418.19	-240,418.19	0.00
FX DEAL TRANSACTED ON 16 JAN 2009 JPY / USD EX.RATE 90.399 WITH STATE STREET	-359,092.50	16 Jan 09				0.00	-359,092.50	-359,092.50	0.00
FX DEAL TRANSACTED ON 16 JAN 2009 USD / EUR EX.RATE 1.3266 WITH STATE STREET	35,564.55	16 Jan 09				0.00	35,564.55	35,564.55	0.00
FX DEAL TRANSACTED ON 16 JAN 2009 USD / MXN EX.RATE 0.0719166 WITH STATE STREET	6,792.58	16 Jan 09				0.00	6,792.58	6,792.58	0.00
FX DEAL TRANSACTED ON 16 JUL 2009 HKD / USD EX.RATE 7.7502 WITH STATE STREET	-46,732.59	16 Jul 09				0.00	-46,732.59	-46,732.59	0.00
FX DEAL TRANSACTED ON 16 JUL 2009 USD / CHF EX.RATE 0.929368 WITH STATE STREET	172,223.75	16 Jul 09				0.00	172,223.75	172,223.75	0.00
FX DEAL TRANSACTED ON 16 MAR 2009 EUR / USD EX.RATE 0.7694675 WITH STATE STREET	-68,795.40	16 Mar 09				0.00	-68,795.40	-68,795.40	0.00
FX DEAL TRANSACTED ON 16 MAR 2009 EUR / USD EX.RATE 0.7694675 WITH STATE STREET	-106,923.51	16 Mar 09				0.00	-106,923.51	-106,923.51	0.00
FX DEAL TRANSACTED ON 16 MAR 2009 GBP / USD EX.RATE 0.7099752 WITH STATE STREET	-17,590.16	16 Mar 09				0.00	-17,590.16	-17,590.16	0.00
FX DEAL TRANSACTED ON 16 MAR 2009 HKD / USD EX.RATE 7.7521784 WITH STATE STREET	-132,246.49	16 Mar 09				0.00	-132,246.49	-132,246.49	0.00
FX DEAL TRANSACTED ON 16 NOV 2009 JPY / USD EX.RATE 89.53 WITH STATE STREET	-51,414.94	16 Nov 09				0.00	-51,414.94	-51,414.94	0.00
FX DEAL TRANSACTED ON 16 OCT 2009 USD / AUD EX.RATE 0.91582 WITH STATE STREET	121,547.23	16 Oct 09				0.00	121,547.23	121,547.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 16 OCT 2009 USD / JPY EX.RATE 0.0109697 WITH STATE STREET	390,288.37	16 Oct 09				0.00	390,288.37	390,288.37	0.00
FX DEAL TRANSACTED ON 16 SEP 2009 USD / EUR EX.RATE 1.4702 WITH STATE STREET	298,803.68	16 Sep 09				0.00	298,803.68	298,803.68	0.00
FX DEAL TRANSACTED ON 17 APR 2009 GBP / USD EX.RATE 0.6761371 WITH STATE STREET	-17,292.07	17 Apr 09				0.00	-17,292.07	-17,292.07	0.00
FX DEAL TRANSACTED ON 17 APR 2009 SGD / USD EX.RATE 1.499799 WITH STATE STREET	-47,414.97	17 Apr 09				0.00	-47,414.97	-47,414.97	0.00
FX DEAL TRANSACTED ON 17 APR 2009 USD / EUR EX.RATE 1.30327 WITH STATE STREET	70,388.54	17 Apr 09				0.00	70,388.54	70,388.54	0.00
FX DEAL TRANSACTED ON 17 APR 2009 USD / EUR EX.RATE 1.3033 WITH STATE STREET	16,603.76	17 Apr 09				0.00	16,603.76	16,603.76	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 EUR / USD EX.RATE 0.7103786 WITH STATE STREET	-122,719.27	17 Aug 09				0.00	-122,719.27	-122,719.27	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 USD / HKD EX.RATE 0.1290189 WITH STATE STREET	749,388.50	17 Aug 09				0.00	749,388.50	749,388.50	0.00
FX DEAL TRANSACTED ON 17 DEC 2009 EUR / USD EX.RATE 0.6984216 WITH STATE STREET	-53,295.78	17 Dec 09				0.00	-53,295.78	-53,295.78	0.00
FX DEAL TRANSACTED ON 17 FEB 2009 EUR / USD EX.RATE 0.7936508 WITH STATE STREET	-54,080.59	17 Feb 09				0.00	-54,080.59	-54,080.59	0.00
FX DEAL TRANSACTED ON 17 FEB 2009 USD / EUR EX.RATE 1.26 WITH STATE STREET	4,936.83	17 Feb 09				0.00	4,936.83	4,936.83	0.00
FX DEAL TRANSACTED ON 17 FEB 2009 USD / GBP EX.RATE 1.42346 WITH STATE STREET	44,785.97	17 Feb 09				0.00	44,785.97	44,785.97	0.00
FX DEAL TRANSACTED ON 17 FEB 2009 USD / HKD EX.RATE 0.128951 WITH STATE STREET	61,022.02	17 Feb 09				0.00	61,022.02	61,022.02	0.00
FX DEAL TRANSACTED ON 17 FEB 2009 USD / JPY EX.RATE 0.0108684 WITH STATE STREET	157,810.81	17 Feb 09				0.00	157,810.81	157,810.81	0.00
FX DEAL TRANSACTED ON 17 JUL 2009 EUR / USD EX.RATE 0.7075639 WITH STATE STREET	-248,399.81	17 Jul 09				0.00	-248,399.81	-248,399.81	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 17 JUL 2009 USD / CHF EX.RATE 0.9298001 WITH STATE STREET	105,277.81	17 Jul 09				0.00	105,277.81	105,277.81	0.00
FX DEAL TRANSACTED ON 17 JUL 2009 USD / EUR EX.RATE 1.4133 WITH STATE STREET	59,510.97	17 Jul 09				0.00	59,510.97	59,510.97	0.00
FX DEAL TRANSACTED ON 17 JUN 2009 USD / GBP EX.RATE 1.6431 WITH STATE STREET	208,348.25	17 Jun 09				0.00	208,348.25	208,348.25	0.00
FX DEAL TRANSACTED ON 17 MAR 2009 JPY / USD EX.RATE 98.817 WITH STATE STREET	-68,169.51	17 Mar 09				0.00	-68,169.51	-68,169.51	0.00
FX DEAL TRANSACTED ON 17 MAR 2009 USD / CHF EX.RATE 0.845594 WITH STATE STREET	63,361.63	17 Mar 09				0.00	63,361.63	63,361.63	0.00
FX DEAL TRANSACTED ON 17 MAR 2009 USD / HKD EX.RATE 0.128987 WITH STATE STREET	25,351.03	17 Mar 09				0.00	25,351.03	25,351.03	0.00
FX DEAL TRANSACTED ON 17 SEP 2009 EUR / USD EX.RATE 0.6797819 WITH STATE STREET	-21,341.48	17 Sep 09				0.00	-21,341.48	-21,341.48	0.00
FX DEAL TRANSACTED ON 17 SEP 2009 GBP / USD EX.RATE 0.607755 WITH STATE STREET	-59,040.79	17 Sep 09				0.00	-59,040.79	-59,040.79	0.00
FX DEAL TRANSACTED ON 17 SEP 2009 USD / EUR EX.RATE 1.47106 WITH STATE STREET	489,324.41	17 Sep 09				0.00	489,324.41	489,324.41	0.00
FX DEAL TRANSACTED ON 18 AUG 2009 USD / DKK EX.RATE 0.1891432 WITH STATE STREET	73,280.47	18 Aug 09				0.00	73,280.47	73,280.47	0.00
FX DEAL TRANSACTED ON 18 AUG 2009 USD / DKK EX.RATE 0.1897173 WITH STATE STREET	11,196.15	18 Aug 09				0.00	11,196.15	11,196.15	0.00
FX DEAL TRANSACTED ON 18 DEC 2009 JPY / USD EX.RATE 90.269 WITH STATE STREET	-118,260.02	18 Dec 09				0.00	-118,260.02	-118,260.02	0.00
FX DEAL TRANSACTED ON 18 FEB 2009 GBP / USD EX.RATE 0.7027901 WITH STATE STREET	-6,957.07	18 Feb 09				0.00	-6,957.07	-6,957.07	0.00
FX DEAL TRANSACTED ON 18 FEB 2009 USD / HKD EX.RATE 0.128949 WITH STATE STREET	8,143.38	18 Feb 09				0.00	8,143.38	8,143.38	0.00
FX DEAL TRANSACTED ON 18 MAR 2009 USD / CHF EX.RATE 0.858664 WITH STATE STREET	239,687.57	18 Mar 09				0.00	239,687.57	239,687.57	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 18 MAR 2009 USD / HKD EX.RATE 0.128987 WITH STATE STREET	54,906.52	18 Mar 09				0.00	54,906.52	54,906.52	0.00
FX DEAL TRANSACTED ON 18 NOV 2009 EUR / USD EX.RATE 0.6673385 WITH STATE STREET	-115,513.87	18 Nov 09				0.00	-115,513.87	-115,513.87	0.00
FX DEAL TRANSACTED ON 18 SEP 2009 EUR / USD EX.RATE 0.6796248 WITH STATE STREET	-199,986.73	18 Sep 09				0.00	-199,986.73	-199,986.73	0.00
FX DEAL TRANSACTED ON 18 SEP 2009 USD / EUR EX.RATE 1.4714 WITH STATE STREET	546,826.52	18 Sep 09				0.00	546,826.52	546,826.52	0.00
FX DEAL TRANSACTED ON 19 AUG 2009 USD / DKK EX.RATE 0.1907935 WITH STATE STREET	13,273.26	19 Aug 09				0.00	13,273.26	13,273.26	0.00
FX DEAL TRANSACTED ON 19 AUG 2009 USD / DKK EX.RATE 0.1915158 WITH STATE STREET	5,305.63	19 Aug 09				0.00	5,305.63	5,305.63	0.00
FX DEAL TRANSACTED ON 19 FEB 2009 CHF / USD EX.RATE 1.1734899 WITH STATE STREET	-54,074.14	19 Feb 09				0.00	-54,074.14	-54,074.14	0.00
FX DEAL TRANSACTED ON 19 FEB 2009 EUR / USD EX.RATE 0.7880842 WITH STATE STREET	-129,434.58	19 Feb 09				0.00	-129,434.58	-129,434.58	0.00
FX DEAL TRANSACTED ON 19 FEB 2009 EUR / USD EX.RATE 0.7881028 WITH STATE STREET	-92,272.96	19 Feb 09				0.00	-92,272.96	-92,272.96	0.00
FX DEAL TRANSACTED ON 19 FEB 2009 JPY / USD EX.RATE 94.23 WITH STATE STREET	-56,818.29	19 Feb 09				0.00	-56,818.29	-56,818.29	0.00
FX DEAL TRANSACTED ON 19 FEB 2009 USD / GBP EX.RATE 1.43127 WITH STATE STREET	37,323.41	19 Feb 09				0.00	37,323.41	37,323.41	0.00
FX DEAL TRANSACTED ON 19 FEB 2009 USD / HKD EX.RATE 0.128947 WITH STATE STREET	10,742.08	19 Feb 09				0.00	10,742.08	10,742.08	0.00
FX DEAL TRANSACTED ON 19 JAN 2009 USD / EUR EX.RATE 1.3144 WITH STATE STREET	105,688.39	19 Jan 09				0.00	105,688.39	105,688.39	0.00
FX DEAL TRANSACTED ON 19 JAN 2009 USD / EUR EX.RATE 1.3144 WITH STATE STREET	115,316.40	19 Jan 09				0.00	115,316.40	115,316.40	0.00
FX DEAL TRANSACTED ON 19 JAN 2009 USD / HKD EX.RATE 0.128873 WITH STATE STREET	100,460.50	19 Jan 09				0.00	100,460.50	100,460.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 19 JAN 2009 USD / MXN EX.RATE 0.0719166 WITH STATE STREET	5,013.24	19 Jan 09				0.00	5,013.24	5,013.24	0.00
FX DEAL TRANSACTED ON 19 JUN 2009 CHF / USD EX.RATE 1.0802 WITH STATE STREET	-49,218.77	19 Jun 09				0.00	-49,218.77	-49,218.77	0.00
FX DEAL TRANSACTED ON 19 MAR 2009 EUR / USD EX.RATE 0.7329229 WITH STATE STREET	-145,129.62	19 Mar 09				0.00	-145,129.62	-145,129.62	0.00
FX DEAL TRANSACTED ON 19 MAR 2009 USD / HKD EX.RATE 0.129006 WITH STATE STREET	109,523.96	19 Mar 09				0.00	109,523.96	109,523.96	0.00
FX DEAL TRANSACTED ON 19 NOV 2009 DKK / USD EX.RATE 5.0036 WITH STATE STREET	-186,690.89	19 Nov 09				0.00	-186,690.89	-186,690.89	0.00
FX DEAL TRANSACTED ON 19 NOV 2009 USD / SGD EX.RATE 0.7194762 WITH STATE STREET	40,570.26	19 Nov 09				0.00	40,570.26	40,570.26	0.00
FX DEAL TRANSACTED ON 19 OCT 2009 EUR / USD EX.RATE 0.6691649 WITH STATE STREET	-51,887.76	19 Oct 09				0.00	-51,887.76	-51,887.76	0.00
FX DEAL TRANSACTED ON 20 APR 2009 GBP / USD EX.RATE 0.6878998 WITH STATE STREET	-28,942.60	20 Apr 09				0.00	-28,942.60	-28,942.60	0.00
FX DEAL TRANSACTED ON 20 APR 2009 USD / EUR EX.RATE 1.29148 WITH STATE STREET	68,709.64	20 Apr 09				0.00	68,709.64	68,709.64	0.00
FX DEAL TRANSACTED ON 20 APR 2009 USD / EUR EX.RATE 1.2915 WITH STATE STREET	4,956.87	20 Apr 09				0.00	4,956.87	4,956.87	0.00
FX DEAL TRANSACTED ON 20 AUG 2009 USD / EUR EX.RATE 1.4255 WITH STATE STREET	77,186.09	20 Aug 09				0.00	77,186.09	77,186.09	0.00
FX DEAL TRANSACTED ON 20 FEB 2009 CHF / USD EX.RATE 1.1486899 WITH STATE STREET	-114,272.83	20 Feb 09				0.00	-114,272.83	-114,272.83	0.00
FX DEAL TRANSACTED ON 20 FEB 2009 EUR / USD EX.RATE 0.7775445 WITH STATE STREET	-125,231.16	20 Feb 09				0.00	-125,231.16	-125,231.16	0.00
FX DEAL TRANSACTED ON 20 FEB 2009 EUR / USD EX.RATE 0.7775506 WITH STATE STREET	-136,825.34	20 Feb 09				0.00	-136,825.34	-136,825.34	0.00
FX DEAL TRANSACTED ON 20 FEB 2009 JPY / USD EX.RATE 94.18 WITH STATE STREET	-45,743.50	20 Feb 09				0.00	-45,743.50	-45,743.50	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 20 FEB 2009 USD / GBP EX.RATE 1.44437 WITH STATE STREET	30,727.31	20 Feb 09				0.00	30,727.31	30,727.31	0.00
FX DEAL TRANSACTED ON 20 FEB 2009 USD / HKD EX.RATE 0.128961 WITH STATE STREET	4,992.75	20 Feb 09				0.00	4,992.75	4,992.75	0.00
FX DEAL TRANSACTED ON 20 JAN 2009 USD / EUR EX.RATE 1.28843 WITH STATE STREET	72,364.05	20 Jan 09				0.00	72,364.05	72,364.05	0.00
FX DEAL TRANSACTED ON 20 JAN 2009 USD / EUR EX.RATE 1.2885 WITH STATE STREET	16,648.23	20 Jan 09				0.00	16,648.23	16,648.23	0.00
FX DEAL TRANSACTED ON 20 JAN 2009 USD / HKD EX.RATE 0.128878 WITH STATE STREET	20,600.20	20 Jan 09				0.00	20,600.20	20,600.20	0.00
FX DEAL TRANSACTED ON 20 JUL 2009 USD / CHF EX.RATE 0.9360666 WITH STATE STREET	92,799.05	20 Jul 09				0.00	92,799.05	92,799.05	0.00
FX DEAL TRANSACTED ON 20 JUL 2009 USD / CHF EX.RATE 0.9360666 WITH STATE STREET	102,052.88	20 Jul 09				0.00	102,052.88	102,052.88	0.00
FX DEAL TRANSACTED ON 20 MAR 2009 EUR / USD EX.RATE 0.7372457 WITH STATE STREET	-65,507.87	20 Mar 09				0.00	-65,507.87	-65,507.87	0.00
FX DEAL TRANSACTED ON 20 MAR 2009 USD / HKD EX.RATE 0.129017 WITH STATE STREET	27,886.33	20 Mar 09				0.00	27,886.33	27,886.33	0.00
FX DEAL TRANSACTED ON 20 OCT 2009 USD / AUD EX.RATE 0.9282 WITH STATE STREET	86,056.61	20 Oct 09				0.00	86,056.61	86,056.61	0.00
FX DEAL TRANSACTED ON 20 OCT 2009 USD / HKD EX.RATE 0.1290289 WITH STATE STREET	86,927.52	20 Oct 09				0.00	86,927.52	86,927.52	0.00
FX DEAL TRANSACTED ON 21 APR 2009 GBP / USD EX.RATE 0.6803184 WITH STATE STREET	-19,885.62	21 Apr 09				0.00	-19,885.62	-19,885.62	0.00
FX DEAL TRANSACTED ON 21 APR 2009 JPY / USD EX.RATE 98.1 WITH STATE STREET	-153,554.84	21 Apr 09				0.00	-153,554.84	-153,554.84	0.00
FX DEAL TRANSACTED ON 21 APR 2009 SEK / USD EX.RATE 8.5380327 WITH STATE STREET	-41,298.57	21 Apr 09				0.00	-41,298.57	-41,298.57	0.00
FX DEAL TRANSACTED ON 21 APR 2009 USD / EUR EX.RATE 1.29638 WITH STATE STREET	111,155.67	21 Apr 09				0.00	111,155.67	111,155.67	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 21 APR 2009 USD / EUR EX.RATE 1.2964 WITH STATE STREET	11,038.33	21 Apr 09				0.00	11,038.33	11,038.33	0.00
FX DEAL TRANSACTED ON 21 AUG 2009 USD / EUR EX.RATE 1.4342 WITH STATE STREET	391,204.80	21 Aug 09				0.00	391,204.80	391,204.80	0.00
FX DEAL TRANSACTED ON 21 AUG 2009 USD / GBP EX.RATE 1.6499 WITH STATE STREET	329,541.18	21 Aug 09				0.00	329,541.18	329,541.18	0.00
FX DEAL TRANSACTED ON 21 JAN 2009 USD / EUR EX.RATE 1.28611 WITH STATE STREET	224,377.85	21 Jan 09				0.00	224,377.85	224,377.85	0.00
FX DEAL TRANSACTED ON 21 JAN 2009 USD / HKD EX.RATE 0.128871 WITH STATE STREET	333,994.12	21 Jan 09				0.00	333,994.12	333,994.12	0.00
FX DEAL TRANSACTED ON 21 JAN 2009 USD / MXN EX.RATE 0.0724659 WITH STATE STREET	5,036.36	21 Jan 09				0.00	5,036.36	5,036.36	0.00
FX DEAL TRANSACTED ON 21 JUL 2009 USD / CHF EX.RATE 0.9368559 WITH STATE STREET	279,149.83	21 Jul 09				0.00	279,149.83	279,149.83	0.00
FX DEAL TRANSACTED ON 21 MAY 2009 GBP / USD EX.RATE 0.6307238 WITH STATE STREET	-66,378.10	21 May 09				0.00	-66,378.10	-66,378.10	0.00
FX DEAL TRANSACTED ON 21 OCT 2009 USD / JPY EX.RATE 0.0109685 WITH STATE STREET	202,124.19	21 Oct 09				0.00	202,124.19	202,124.19	0.00
FX DEAL TRANSACTED ON 22 APR 2009 EUR / USD EX.RATE 0.7683442 WITH STATE STREET	-47,534.23	22 Apr 09				0.00	-47,534.23	-47,534.23	0.00
FX DEAL TRANSACTED ON 22 APR 2009 SEK / USD EX.RATE 8.4051271 WITH STATE STREET	-17,333.48	22 Apr 09				0.00	-17,333.48	-17,333.48	0.00
FX DEAL TRANSACTED ON 22 APR 2009 USD / EUR EX.RATE 1.30144 WITH STATE STREET	62,723.16	22 Apr 09				0.00	62,723.16	62,723.16	0.00
FX DEAL TRANSACTED ON 22 JAN 2009 JPY / USD EX.RATE 88.738 WITH STATE STREET	-54,893.83	22 Jan 09				0.00	-54,893.83	-54,893.83	0.00
FX DEAL TRANSACTED ON 22 JAN 2009 USD / EUR EX.RATE 1.29517 WITH STATE STREET	134,962.54	22 Jan 09				0.00	134,962.54	134,962.54	0.00
FX DEAL TRANSACTED ON 22 JAN 2009 USD / HKD EX.RATE 0.128874 WITH STATE STREET	58,783.32	22 Jan 09				0.00	58,783.32	58,783.32	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 22 JAN 2009 USD / MXN EX.RATE 0.0709331 WITH STATE STREET	4,944.71	22 Jan 09				0.00	4,944.71	4,944.71	0.00
FX DEAL TRANSACTED ON 22 JUL 2009 EUR / USD EX.RATE 0.7023952 WITH STATE STREET	-107,865.65	22 Jul 09				0.00	-107,865.65	-107,865.65	0.00
FX DEAL TRANSACTED ON 22 JUL 2009 EUR / USD EX.RATE 0.7023952 WITH STATE STREET	-61,387.72	22 Jul 09				0.00	-61,387.72	-61,387.72	0.00
FX DEAL TRANSACTED ON 22 MAY 2009 CAD / USD EX.RATE 1.1198 WITH STATE STREET	-294,562.05	22 May 09				0.00	-294,562.05	-294,562.05	0.00
FX DEAL TRANSACTED ON 22 MAY 2009 CHF / USD EX.RATE 1.1259 WITH STATE STREET	-218,154.03	22 May 09				0.00	-218,154.03	-218,154.03	0.00
FX DEAL TRANSACTED ON 22 MAY 2009 EUR / USD EX.RATE 0.7133685 WITH STATE STREET	-48,550.95	22 May 09				0.00	-48,550.95	-48,550.95	0.00
FX DEAL TRANSACTED ON 22 MAY 2009 GBP / USD EX.RATE 0.6279041 WITH STATE STREET	-371,128.63	22 May 09				0.00	-371,128.63	-371,128.63	0.00
FX DEAL TRANSACTED ON 22 OCT 2009 GBP / USD EX.RATE 0.6015399 WITH STATE STREET	-76,560.44	22 Oct 09				0.00	-76,560.44	-76,560.44	0.00
FX DEAL TRANSACTED ON 22 OCT 2009 USD / JPY EX.RATE 0.0109027 WITH STATE STREET	398,853.45	22 Oct 09				0.00	398,853.45	398,853.45	0.00
FX DEAL TRANSACTED ON 22 SEP 2009 CHF / USD EX.RATE 1.024 WITH STATE STREET	-32,513.10	22 Sep 09				0.00	-32,513.10	-32,513.10	0.00
FX DEAL TRANSACTED ON 22 SEP 2009 DKK / USD EX.RATE 5.031 WITH STATE STREET	-63,837.09	22 Sep 09				0.00	-63,837.09	-63,837.09	0.00
FX DEAL TRANSACTED ON 22 SEP 2009 HKD / USD EX.RATE 7.7503 WITH STATE STREET	-38,865.27	22 Sep 09				0.00	-38,865.27	-38,865.27	0.00
FX DEAL TRANSACTED ON 23 APR 2009 EUR / USD EX.RATE 0.7634171 WITH STATE STREET	-10,550.35	23 Apr 09				0.00	-10,550.35	-10,550.35	0.00
FX DEAL TRANSACTED ON 23 APR 2009 USD / EUR EX.RATE 1.3099 WITH STATE STREET	28,220.92	23 Apr 09				0.00	28,220.92	28,220.92	0.00
FX DEAL TRANSACTED ON 23 DEC 2009 HKD / USD EX.RATE 7.7539 WITH STATE STREET	-74,158.35	23 Dec 09				0.00	-74,158.35	-74,158.35	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 23 DEC 2009 USD / DKK EX.RATE 0.1927154 WITH STATE STREET	106,229.62	23 Dec 09				0.00	106,229.62	106,229.62	0.00
FX DEAL TRANSACTED ON 23 FEB 2009 EUR / USD EX.RATE 0.7861017 WITH STATE STREET	-72,622.32	23 Feb 09				0.00	-72,622.32	-72,622.32	0.00
FX DEAL TRANSACTED ON 23 FEB 2009 USD / GBP EX.RATE 1.4488 WITH STATE STREET	24,667.36	23 Feb 09				0.00	24,667.36	24,667.36	0.00
FX DEAL TRANSACTED ON 23 FEB 2009 USD / HKD EX.RATE 0.128967 WITH STATE STREET	9,721.93	23 Feb 09				0.00	9,721.93	9,721.93	0.00
FX DEAL TRANSACTED ON 23 JAN 2009 USD / EUR EX.RATE 1.2997 WITH STATE STREET	9,949.53	23 Jan 09				0.00	9,949.53	9,949.53	0.00
FX DEAL TRANSACTED ON 23 JAN 2009 USD / HKD EX.RATE 0.128879 WITH STATE STREET	58,114.83	23 Jan 09				0.00	58,114.83	58,114.83	0.00
FX DEAL TRANSACTED ON 23 JUN 2009 USD / GBP EX.RATE 1.6293 WITH STATE STREET	165,723.73	23 Jun 09				0.00	165,723.73	165,723.73	0.00
FX DEAL TRANSACTED ON 23 MAR 2009 EUR / USD EX.RATE 0.7336596 WITH STATE STREET	-95,359.71	23 Mar 09				0.00	-95,359.71	-95,359.71	0.00
FX DEAL TRANSACTED ON 23 MAR 2009 USD / HKD EX.RATE 0.129016 WITH STATE STREET	299,438.54	23 Mar 09				0.00	299,438.54	299,438.54	0.00
FX DEAL TRANSACTED ON 23 MAR 2009 USD / JPY EX.RATE 0.0103146 WITH STATE STREET	129,878.22	23 Mar 09				0.00	129,878.22	129,878.22	0.00
FX DEAL TRANSACTED ON 23 NOV 2009 USD / CHF EX.RATE 0.9906974 WITH STATE STREET	52,047.32	23 Nov 09				0.00	52,047.32	52,047.32	0.00
FX DEAL TRANSACTED ON 23 OCT 2009 GBP / USD EX.RATE 0.613008 WITH STATE STREET	-258,399.96	23 Oct 09				0.00	-258,399.96	-258,399.96	0.00
FX DEAL TRANSACTED ON 24 APR 2009 SEK / USD EX.RATE 8.1064868 WITH STATE STREET	-20,339.72	24 Apr 09				0.00	-20,339.72	-20,339.72	0.00
FX DEAL TRANSACTED ON 24 APR 2009 USD / EUR EX.RATE 1.3254 WITH STATE STREET	19,932.78	24 Apr 09				0.00	19,932.78	19,932.78	0.00
FX DEAL TRANSACTED ON 24 APR 2009 USD / EUR EX.RATE 1.3254 WITH STATE STREET	362,096.43	24 Apr 09				0.00	362,096.43	362,096.43	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 24 APR 2009 USD / HKD EX.RATE 0.129029 WITH STATE STREET	138,389.22	24 Apr 09				0.00	138,389.22	138,389.22	0.00
FX DEAL TRANSACTED ON 24 FEB 2009 GBP / USD EX.RATE 0.6892796 WITH STATE STREET	-134,508.92	24 Feb 09				0.00	-134,508.92	-134,508.92	0.00
FX DEAL TRANSACTED ON 24 FEB 2009 USD / EUR EX.RATE 1.28545 WITH STATE STREET	54,606.35	24 Feb 09				0.00	54,606.35	54,606.35	0.00
FX DEAL TRANSACTED ON 24 FEB 2009 USD / HKD EX.RATE 0.128972 WITH STATE STREET	67,642.56	24 Feb 09				0.00	67,642.56	67,642.56	0.00
FX DEAL TRANSACTED ON 24 JUL 2009 SGD / USD EX.RATE 1.4403 WITH STATE STREET	-32,136.65	24 Jul 09				0.00	-32,136.65	-32,136.65	0.00
FX DEAL TRANSACTED ON 24 MAR 2009 USD / EUR EX.RATE 1.3512 WITH STATE STREET	24,093.44	24 Mar 09				0.00	24,093.44	24,093.44	0.00
FX DEAL TRANSACTED ON 24 MAR 2009 USD / HKD EX.RATE 0.129027 WITH STATE STREET	147,850.39	24 Mar 09				0.00	147,850.39	147,850.39	0.00
FX DEAL TRANSACTED ON 24 NOV 2009 EUR / USD EX.RATE 0.6688963 WITH STATE STREET	-42,157.51	24 Nov 09				0.00	-42,157.51	-42,157.51	0.00
FX DEAL TRANSACTED ON 24 NOV 2009 USD / HKD EX.RATE 0.1290306 WITH STATE STREET	136,421.45	24 Nov 09				0.00	136,421.45	136,421.45	0.00
FX DEAL TRANSACTED ON 24 SEP 2009 HKD / USD EX.RATE 7.7502 WITH STATE STREET	-41,943.42	24 Sep 09				0.00	-41,943.42	-41,943.42	0.00
FX DEAL TRANSACTED ON 24 SEP 2009 USD / JPY EX.RATE 0.0109686 WITH STATE STREET	195,594.54	24 Sep 09				0.00	195,594.54	195,594.54	0.00
FX DEAL TRANSACTED ON 25 AUG 2009 HKD / USD EX.RATE 7.7504 WITH STATE STREET	-71,828.26	25 Aug 09				0.00	-71,828.26	-71,828.26	0.00
FX DEAL TRANSACTED ON 25 FEB 2009 GBP / USD EX.RATE 0.7044238 WITH STATE STREET	-57,492.74	25 Feb 09				0.00	-57,492.74	-57,492.74	0.00
FX DEAL TRANSACTED ON 25 FEB 2009 JPY / USD EX.RATE 96.7975 WITH STATE STREET	-111,320.67	25 Feb 09				0.00	-111,320.67	-111,320.67	0.00
FX DEAL TRANSACTED ON 25 MAR 2009 GBP / USD EX.RATE 0.6879945 WITH STATE STREET	-27,055.62	25 Mar 09				0.00	-27,055.62	-27,055.62	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 25 MAR 2009 JPY / USD EX.RATE 97.88 WITH STATE STREET	-61,788.80	25 Mar 09				0.00	-61,788.80	-61,788.80	0.00
FX DEAL TRANSACTED ON 25 MAR 2009 USD / EUR EX.RATE 1.3577 WITH STATE STREET	49,110.87	25 Mar 09				0.00	49,110.87	49,110.87	0.00
FX DEAL TRANSACTED ON 25 MAR 2009 USD / HKD EX.RATE 0.129024 WITH STATE STREET	113,819.74	25 Mar 09				0.00	113,819.74	113,819.74	0.00
FX DEAL TRANSACTED ON 25 NOV 2009 USD / EUR EX.RATE 1.5086 WITH STATE STREET	19,156.56	25 Nov 09				0.00	19,156.56	19,156.56	0.00
FX DEAL TRANSACTED ON 25 NOV 2009 USD / HKD EX.RATE 0.1290306 WITH STATE STREET	176,098.11	25 Nov 09				0.00	176,098.11	176,098.11	0.00
FX DEAL TRANSACTED ON 26 AUG 2009 ILS / USD EX.RATE 3.794 WITH STATE STREET	-27,298.94	26 Aug 09				0.00	-27,298.94	-27,298.94	0.00
FX DEAL TRANSACTED ON 26 AUG 2009 USD / GBP EX.RATE 1.62397 WITH STATE STREET	419,963.29	26 Aug 09				0.00	419,963.29	419,963.29	0.00
FX DEAL TRANSACTED ON 26 AUG 2009 USD / SEK EX.RATE 0.1401345 WITH STATE STREET	34,211.57	26 Aug 09				0.00	34,211.57	34,211.57	0.00
FX DEAL TRANSACTED ON 26 JAN 2009 EUR / USD EX.RATE 0.7612262 WITH STATE STREET	-66,988.26	26 Jan 09				0.00	-66,988.26	-66,988.26	0.00
FX DEAL TRANSACTED ON 26 JAN 2009 USD / JPY EX.RATE 0.0112207 WITH STATE STREET	167,043.18	26 Jan 09				0.00	167,043.18	167,043.18	0.00
FX DEAL TRANSACTED ON 26 JAN 2009 USD / MXN EX.RATE 0.0709024 WITH STATE STREET	4,934.06	26 Jan 09				0.00	4,934.06	4,934.06	0.00
FX DEAL TRANSACTED ON 26 MAR 2009 HKD / USD EX.RATE 7.7500155 WITH STATE STREET	-338,689.07	26 Mar 09				0.00	-338,689.07	-338,689.07	0.00
FX DEAL TRANSACTED ON 26 MAR 2009 USD / EUR EX.RATE 1.3536 WITH STATE STREET	45,213.41	26 Mar 09				0.00	45,213.41	45,213.41	0.00
FX DEAL TRANSACTED ON 26 MAY 2009 CAD / USD EX.RATE 1.1165 WITH STATE STREET	-394,569.06	26 May 09				0.00	-394,569.06	-394,569.06	0.00
FX DEAL TRANSACTED ON 26 MAY 2009 DKK / USD EX.RATE 5.3215 WITH STATE STREET	-255,085.11	26 May 09				0.00	-255,085.11	-255,085.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 26 MAY 2009 EUR / USD EX.RATE 0.7147963 WITH STATE STREET	-32,854.21	26 May 09				0.00	-32,854.21	-32,854.21	0.00
FX DEAL TRANSACTED ON 26 MAY 2009 GBP / USD EX.RATE 0.6271952 WITH STATE STREET	-70,552.44	26 May 09				0.00	-70,552.44	-70,552.44	0.00
FX DEAL TRANSACTED ON 26 NOV 2009 CHF / USD EX.RATE 1.0037 WITH STATE STREET	-466,696.16	26 Nov 09				0.00	-466,696.16	-466,696.16	0.00
FX DEAL TRANSACTED ON 26 NOV 2009 EUR / USD EX.RATE 0.6652032 WITH STATE STREET	-169,534.79	26 Nov 09				0.00	-169,534.79	-169,534.79	0.00
FX DEAL TRANSACTED ON 26 NOV 2009 EUR / USD EX.RATE 0.6652032 WITH STATE STREET	-83,725.09	26 Nov 09				0.00	-83,725.09	-83,725.09	0.00
FX DEAL TRANSACTED ON 26 NOV 2009 GBP / USD EX.RATE 0.6053269 WITH STATE STREET	-94,456.42	26 Nov 09				0.00	-94,456.42	-94,456.42	0.00
FX DEAL TRANSACTED ON 26 NOV 2009 USD / HKD EX.RATE 0.1290289 WITH STATE STREET	114,187.56	26 Nov 09				0.00	114,187.56	114,187.56	0.00
FX DEAL TRANSACTED ON 26 NOV 2009 USD / JPY EX.RATE 0.0115367 WITH STATE STREET	147,367.03	26 Nov 09				0.00	147,367.03	147,367.03	0.00
FX DEAL TRANSACTED ON 26 NOV 2009 USD / SGD EX.RATE 0.7223868 WITH STATE STREET	39,900.24	26 Nov 09				0.00	39,900.24	39,900.24	0.00
FX DEAL TRANSACTED ON 26 OCT 2009 EUR / USD EX.RATE 0.670466 WITH STATE STREET	-265,100.60	26 Oct 09				0.00	-265,100.60	-265,100.60	0.00
FX DEAL TRANSACTED ON 27 APR 2009 EUR / USD EX.RATE 0.7684682 WITH STATE STREET	-34,216.18	27 Apr 09				0.00	-34,216.18	-34,216.18	0.00
FX DEAL TRANSACTED ON 27 APR 2009 USD / EUR EX.RATE 1.3013 WITH STATE STREET	23,621.31	27 Apr 09				0.00	23,621.31	23,621.31	0.00
FX DEAL TRANSACTED ON 27 APR 2009 USD / HKD EX.RATE 0.129031 WITH STATE STREET	45,186.15	27 Apr 09				0.00	45,186.15	45,186.15	0.00
FX DEAL TRANSACTED ON 27 APR 2009 USD / JPY EX.RATE 0.0103423 WITH STATE STREET	101,507.63	27 Apr 09				0.00	101,507.63	101,507.63	0.00
FX DEAL TRANSACTED ON 27 FEB 2009 EUR / USD EX.RATE 0.7874016 WITH STATE STREET	-161,893.19	27 Feb 09				0.00	-161,893.19	-161,893.19	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 27 FEB 2009 EUR / USD EX.RATE 0.7874016 WITH STATE STREET	-167,142.22	27 Feb 09				0.00	-167,142.22	-167,142.22	0.00
FX DEAL TRANSACTED ON 27 FEB 2009 GBP / USD EX.RATE 0.6975933 WITH STATE STREET	-229,158.92	27 Feb 09				0.00	-229,158.92	-229,158.92	0.00
FX DEAL TRANSACTED ON 27 FEB 2009 JPY / USD EX.RATE 98.05 WITH STATE STREET	-157,033.88	27 Feb 09				0.00	-157,033.88	-157,033.88	0.00
FX DEAL TRANSACTED ON 27 JAN 2009 EUR / USD EX.RATE 0.7586246 WITH STATE STREET	-5,037.29	27 Jan 09				0.00	-5,037.29	-5,037.29	0.00
FX DEAL TRANSACTED ON 27 JAN 2009 GBP / USD EX.RATE 0.7062346 WITH STATE STREET	-9,816.10	27 Jan 09				0.00	-9,816.10	-9,816.10	0.00
FX DEAL TRANSACTED ON 27 JAN 2009 USD / MXN EX.RATE 0.0703047 WITH STATE STREET	4,976.69	27 Jan 09				0.00	4,976.69	4,976.69	0.00
FX DEAL TRANSACTED ON 27 JUL 2009 GBP / USD EX.RATE 0.6060239 WITH STATE STREET	-237,328.12	27 Jul 09				0.00	-237,328.12	-237,328.12	0.00
FX DEAL TRANSACTED ON 27 JUL 2009 JPY / USD EX.RATE 95.13 WITH STATE STREET	-195,318.66	27 Jul 09				0.00	-195,318.66	-195,318.66	0.00
FX DEAL TRANSACTED ON 27 MAR 2009 HKD / USD EX.RATE 7.7503158 WITH STATE STREET	-38,214.69	27 Mar 09				0.00	-38,214.69	-38,214.69	0.00
FX DEAL TRANSACTED ON 27 MAR 2009 JPY / USD EX.RATE 97.697 WITH STATE STREET	-70,530.11	27 Mar 09				0.00	-70,530.11	-70,530.11	0.00
FX DEAL TRANSACTED ON 27 NOV 2009 USD / DKK EX.RATE 0.2010656 WITH STATE STREET	233,762.37	27 Nov 09				0.00	233,762.37	233,762.37	0.00
FX DEAL TRANSACTED ON 27 NOV 2009 USD / EUR EX.RATE 1.4883 WITH STATE STREET	203,601.66	27 Nov 09				0.00	203,601.66	203,601.66	0.00
FX DEAL TRANSACTED ON 27 NOV 2009 USD / EUR EX.RATE 1.4921 WITH STATE STREET	235,947.07	27 Nov 09				0.00	235,947.07	235,947.07	0.00
FX DEAL TRANSACTED ON 27 NOV 2009 USD / EUR EX.RATE 1.4965 WITH STATE STREET	185,517.30	27 Nov 09				0.00	185,517.30	185,517.30	0.00
FX DEAL TRANSACTED ON 27 NOV 2009 USD / GBP EX.RATE 1.64888 WITH STATE STREET	452,319.13	27 Nov 09				0.00	452,319.13	452,319.13	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 27 NOV 2009 USD / JPY EX.RATE 0.0115447 WITH STATE STREET	342,988.19	27 Nov 09				0.00	342,988.19	342,988.19	0.00
FX DEAL TRANSACTED ON 28 APR 2009 USD / EUR EX.RATE 1.3125 WITH STATE STREET	91,680.71	28 Apr 09				0.00	91,680.71	91,680.71	0.00
FX DEAL TRANSACTED ON 28 DEC 2009 CHF / USD EX.RATE 1.0343 WITH STATE STREET	-17,535.59	28 Dec 09				0.00	-17,535.59	-17,535.59	0.00
FX DEAL TRANSACTED ON 28 DEC 2009 EUR / USD EX.RATE 0.6948305 WITH STATE STREET	-153,077.62	28 Dec 09				0.00	-153,077.62	-153,077.62	0.00
FX DEAL TRANSACTED ON 28 DEC 2009 EUR / USD EX.RATE 0.6948305 WITH STATE STREET	-2,393.14	28 Dec 09				0.00	-2,393.14	-2,393.14	0.00
FX DEAL TRANSACTED ON 28 DEC 2009 USD / DKK EX.RATE 0.193289 WITH STATE STREET	58,452.65	28 Dec 09				0.00	58,452.65	58,452.65	0.00
FX DEAL TRANSACTED ON 28 JAN 2009 CHF / USD EX.RATE 1.1451697 WITH STATE STREET	-117,713.18	28 Jan 09				0.00	-117,713.18	-117,713.18	0.00
FX DEAL TRANSACTED ON 28 JAN 2009 EUR / USD EX.RATE 0.7544323 WITH STATE STREET	-226,480.11	28 Jan 09				0.00	-226,480.11	-226,480.11	0.00
FX DEAL TRANSACTED ON 28 JAN 2009 EUR / USD EX.RATE 0.7544664 WITH STATE STREET	-286,978.03	28 Jan 09				0.00	-286,978.03	-286,978.03	0.00
FX DEAL TRANSACTED ON 28 JAN 2009 GBP / USD EX.RATE 0.6974619 WITH STATE STREET	-43,210.07	28 Jan 09				0.00	-43,210.07	-43,210.07	0.00
FX DEAL TRANSACTED ON 28 JAN 2009 JPY / USD EX.RATE 89.345 WITH STATE STREET	-66,636.61	28 Jan 09				0.00	-66,636.61	-66,636.61	0.00
FX DEAL TRANSACTED ON 28 JAN 2009 USD / MXN EX.RATE 0.0710454 WITH STATE STREET	5,005.68	28 Jan 09				0.00	5,005.68	5,005.68	0.00
FX DEAL TRANSACTED ON 28 JUL 2009 GBP / USD EX.RATE 0.6091247 WITH STATE STREET	-163,943.79	28 Jul 09				0.00	-163,943.79	-163,943.79	0.00
FX DEAL TRANSACTED ON 28 OCT 2009 USD / EUR EX.RATE 1.4729 WITH STATE STREET	260,310.60	28 Oct 09				0.00	260,310.60	260,310.60	0.00
FX DEAL TRANSACTED ON 28 OCT 2009 USD / JPY EX.RATE 0.0109674 WITH STATE STREET	180,888.35	28 Oct 09				0.00	180,888.35	180,888.35	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 28 SEP 2009 USD / CAD EX.RATE 0.9192106 WITH STATE STREET	477,035.43	28 Sep 09				0.00	477,035.43	477,035.43	0.00
FX DEAL TRANSACTED ON 28 SEP 2009 USD / JPY EX.RATE 0.0111532 WITH STATE STREET	348,325.51	28 Sep 09				0.00	348,325.51	348,325.51	0.00
FX DEAL TRANSACTED ON 29 APR 2009 EUR / USD EX.RATE 0.7504127 WITH STATE STREET	-60,640.22	29 Apr 09				0.00	-60,640.22	-60,640.22	0.00
FX DEAL TRANSACTED ON 29 APR 2009 SEK / USD EX.RATE 8.0124995 WITH STATE STREET	-76,546.94	29 Apr 09				0.00	-76,546.94	-76,546.94	0.00
FX DEAL TRANSACTED ON 29 APR 2009 USD / HKD EX.RATE 0.129026 WITH STATE STREET	49,408.63	29 Apr 09				0.00	49,408.63	49,408.63	0.00
FX DEAL TRANSACTED ON 29 JAN 2009 GBP / USD EX.RATE 0.7007561 WITH STATE STREET	-77,573.42	29 Jan 09				0.00	-77,573.42	-77,573.42	0.00
FX DEAL TRANSACTED ON 29 JAN 2009 HKD / USD EX.RATE 7.7563874 WITH STATE STREET	-10,323.58	29 Jan 09				0.00	-10,323.58	-10,323.58	0.00
FX DEAL TRANSACTED ON 29 JAN 2009 JPY / USD EX.RATE 89.788 WITH STATE STREET	-33,034.24	29 Jan 09				0.00	-33,034.24	-33,034.24	0.00
FX DEAL TRANSACTED ON 29 JAN 2009 USD / EUR EX.RATE 1.29563 WITH STATE STREET	4,936.12	29 Jan 09				0.00	4,936.12	4,936.12	0.00
FX DEAL TRANSACTED ON 29 JAN 2009 USD / EUR EX.RATE 1.2957 WITH STATE STREET	47,070.59	29 Jan 09				0.00	47,070.59	47,070.59	0.00
FX DEAL TRANSACTED ON 29 JAN 2009 USD / MXN EX.RATE 0.070429 WITH STATE STREET	4,992.91	29 Jan 09				0.00	4,992.91	4,992.91	0.00
FX DEAL TRANSACTED ON 29 JUL 2009 JPY / USD EX.RATE 94.93 WITH STATE STREET	-88,124.22	29 Jul 09				0.00	-88,124.22	-88,124.22	0.00
FX DEAL TRANSACTED ON 29 JUL 2009 SGD / USD EX.RATE 1.4431 WITH STATE STREET	-19,541.74	29 Jul 09				0.00	-19,541.74	-19,541.74	0.00
FX DEAL TRANSACTED ON 29 JUL 2009 USD / CHF EX.RATE 0.9176838 WITH STATE STREET	51,934.92	29 Jul 09				0.00	51,934.92	51,934.92	0.00
FX DEAL TRANSACTED ON 29 OCT 2009 USD / CHF EX.RATE 0.9819324 WITH STATE STREET	321,100.20	29 Oct 09				0.00	321,100.20	321,100.20	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 30 JAN 2009 USD / EUR EX.RATE 1.2807 WITH STATE STREET	28,691.93	30 Jan 09				0.00	28,691.93	28,691.93	0.00
FX DEAL TRANSACTED ON 30 JAN 2009 USD / MXN EX.RATE 0.0695952 WITH STATE STREET	3,485.91	30 Jan 09				0.00	3,485.91	3,485.91	0.00
FX DEAL TRANSACTED ON 30 JUL 2009 USD / GBP EX.RATE 1.6496 WITH STATE STREET	937,457.78	30 Jul 09				0.00	937,457.78	937,457.78	0.00
FX DEAL TRANSACTED ON 30 JUN 2009 SGD / USD EX.RATE 1.4467 WITH STATE STREET	-105,933.29	30 Jun 09				0.00	-105,933.29	-105,933.29	0.00
FX DEAL TRANSACTED ON 30 MAR 2009 GBP / USD EX.RATE 0.7042204 WITH STATE STREET	-48,705.56	30 Mar 09				0.00	-48,705.56	-48,705.56	0.00
FX DEAL TRANSACTED ON 30 MAR 2009 USD / EUR EX.RATE 1.31527 WITH STATE STREET	19,128.56	30 Mar 09				0.00	19,128.56	19,128.56	0.00
FX DEAL TRANSACTED ON 30 MAR 2009 USD / HKD EX.RATE 0.129029 WITH STATE STREET	84,380.71	30 Mar 09				0.00	84,380.71	84,380.71	0.00
FX DEAL TRANSACTED ON 30 NOV 2009 DKK / USD EX.RATE 4.9593 WITH STATE STREET	-418,350.75	30 Nov 09				0.00	-418,350.75	-418,350.75	0.00
FX DEAL TRANSACTED ON 30 NOV 2009 JPY / USD EX.RATE 86.23 WITH STATE STREET	-39,102.88	30 Nov 09				0.00	-39,102.88	-39,102.88	0.00
FX DEAL TRANSACTED ON 30 NOV 2009 USD / EUR EX.RATE 1.4999 WITH STATE STREET	319,752.87	30 Nov 09				0.00	319,752.87	319,752.87	0.00
FX DEAL TRANSACTED ON 30 NOV 2009 USD / HKD EX.RATE 0.1290289 WITH STATE STREET	53,955.96	30 Nov 09				0.00	53,955.96	53,955.96	0.00
FX DEAL TRANSACTED ON 30 NOV 2009 USD / SGD EX.RATE 0.7221781 WITH STATE STREET	54,647.26	30 Nov 09				0.00	54,647.26	54,647.26	0.00
FX DEAL TRANSACTED ON 30 OCT 2009 HKD / USD EX.RATE 7.75 WITH STATE STREET	-40,292.22	30 Oct 09				0.00	-40,292.22	-40,292.22	0.00
FX DEAL TRANSACTED ON 30 OCT 2009 JPY / USD EX.RATE 91.01 WITH STATE STREET	-241,235.06	30 Oct 09				0.00	-241,235.06	-241,235.06	0.00
FX DEAL TRANSACTED ON 30 OCT 2009 USD / GBP EX.RATE 1.64435 WITH STATE STREET	853,457.00	30 Oct 09				0.00	853,457.00	853,457.00	0.00

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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
STATE STREET BOSTON DTC #997									
FX DEAL TRANSACTED ON 30 SEP 2009 CHF / USD EX.RATE 1.0365 WITH STATE STREET	-256,351.44	30 Sep 09				0.00	-256,351.44	-256,351.44	0.00
FX DEAL TRANSACTED ON 30 SEP 2009 EUR / USD EX.RATE 0.6829668 WITH STATE STREET	-56,223.79	30 Sep 09				0.00	-56,223.79	-56,223.79	0.00
FX DEAL TRANSACTED ON 30 SEP 2009 EUR / USD EX.RATE 0.6829668 WITH STATE STREET	-37,865.30	30 Sep 09				0.00	-37,865.30	-37,865.30	0.00
FX DEAL TRANSACTED ON 31 DEC 2009 EUR / USD EX.RATE 0.6955554 WITH STATE STREET	-21,091.27	31 Dec 09				0.00	-21,091.27	-21,091.27	0.00
FX DEAL TRANSACTED ON 31 JUL 2009 EUR / USD EX.RATE 0.7019022 WITH STATE STREET	-214,173.81	31 Jul 09				0.00	-214,173.81	-214,173.81	0.00
FX DEAL TRANSACTED ON 31 JUL 2009 USD / EUR EX.RATE 1.4247 WITH STATE STREET	447,062.45	31 Jul 09				0.00	447,062.45	447,062.45	0.00
FX DEAL TRANSACTED ON 31 JUL 2009 USD / GBP EX.RATE 1.6703 WITH STATE STREET	341,475.98	31 Jul 09				0.00	341,475.98	341,475.98	0.00
FX DEAL TRANSACTED ON 31 MAR 2009 USD / EUR EX.RATE 1.32618 WITH STATE STREET	56,424.89	31 Mar 09				0.00	56,424.89	56,424.89	0.00
FX DEAL TRANSACTED ON 31 MAR 2009 USD / HKD EX.RATE 0.129029 WITH STATE STREET	36,992.89	31 Mar 09				0.00	36,992.89	36,992.89	0.00
Total STATE STREET BOSTON DTC #997							**.000.00**	**-50,751.73**	**-50,751.73**
UNION BANK OF SWIT NEW YK DTC 642									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 OCT 2009 AUD / USD EX.RATE 1.1441176 WITH UNION BANK OF	27,190.65	1 Oct 09				0.00	23,765.61	24,236.39	470.78
FX DEAL TRANSACTED ON 12 MAY 2009 AUD / USD EX.RATE 1.3106159 WITH UNION BANK OF	3,162,206.92	12 May 09				0.00	2,412,763.88	2,400,905.66	-11,858.22

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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 13 FEB 2009 AUD / USD EX.RATE 1.5236122 WITH UNION BANK OF	131,000.00	13 Feb 09				0.00	85,979.89	91,798.25	5,818.36
FX DEAL TRANSACTED ON 13 FEB 2009 USD / AUD EX.RATE 0.658 WITH UNION BANK OF	-131,000.00	13 Feb 09				0.00	-86,198.00	-83,283.25	2,914.75
FX DEAL TRANSACTED ON 15 JUL 2009 USD / AUD EX.RATE 0.80164 WITH UNION BANK OF	-117,187.38	15 Jul 09				0.00	-93,942.09	-93,872.95	69.14
FX DEAL TRANSACTED ON 16 SEP 2009 AUD / USD EX.RATE 1.1457812 WITH UNION BANK OF	1,000,000.00	16 Sep 09				0.00	872,767.00	874,150.02	1,383.02
FX DEAL TRANSACTED ON 18 SEP 2009 AUD / USD EX.RATE 1.1548411 WITH UNION BANK OF	1,000,000.00	18 Sep 09				0.00	865,920.00	865,849.97	-70.03
FX DEAL TRANSACTED ON 18 SEP 2009 USD / AUD EX.RATE 0.86622 WITH UNION BANK OF	-1,000,000.00	18 Sep 09				0.00	-866,220.00	-874,150.02	-7,930.02
FX DEAL TRANSACTED ON 22 JUL 2009 USD / AUD EX.RATE 0.81473 WITH UNION BANK OF	-84,705.13	22 Jul 09				0.00	-69,011.81	-69,030.45	-18.64
FX DEAL TRANSACTED ON 24 MAR 2009 AUD / USD EX.RATE 1.4275517 WITH UNION BANK OF	256,000.00	24 Mar 09				0.00	179,328.00	190,438.40	11,110.40
FX DEAL TRANSACTED ON 24 MAR 2009 USD / AUD EX.RATE 0.7025 WITH UNION BANK OF	-256,000.00	24 Mar 09				0.00	-179,840.00	-179,391.99	448.01
Brazilian real - BRL									
FX DEAL TRANSACTED ON 08 JAN 2009 BRL / USD EX.RATE 2.359 WITH UNION BANK OF	316,760.50	8 Jan 09				0.00	134,277.45	162,867.24	28,589.79
FX DEAL TRANSACTED ON 08 JAN 2009 USD / BRL EX.RATE 0.4366812 WITH UNION BANK OF	-316,760.50	8 Jan 09				0.00	-138,323.36	-135,165.56	3,157.80
FX DEAL TRANSACTED ON 29 MAY 2009 USD / BRL EX.RATE 0.5068424 WITH UNION BANK OF	-316,760.50	29 May 09				0.00	-160,547.64	-162,867.24	-2,319.60
FX DEAL TRANSACTED ON 30 JAN 2009 BRL / USD EX.RATE 2.3162 WITH UNION BANK OF	316,760.50	30 Jan 09				0.00	136,758.70	135,165.56	-1,593.14

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5% Report - Part B

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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									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 12 MAY 2009 USD / GBP EX.RATE 1.5249999 WITH UNION BANK OF	-32,456,259.66	12 May 09				0.00	-49,495,795.98	-49,195,575.80	300,220.18
FX DEAL TRANSACTED ON 13 JUL 2009 USD / GBP EX.RATE 1.620693 WITH UNION BANK OF	-130,448.77	13 Jul 09				0.00	-211,417.41	-214,151.24	-2,733.83
FX DEAL TRANSACTED ON 14 JUL 2009 USD / GBP EX.RATE 1.628694 WITH UNION BANK OF	-60,884.13	14 Jul 09				0.00	-99,161.62	-100,038.71	-877.09
FX DEAL TRANSACTED ON 14 SEP 2009 GBP / USD EX.RATE 0.6026296 WITH UNION BANK OF	16,042.63	14 Sep 09				0.00	26,621.04	26,474.35	-146.69
FX DEAL TRANSACTED ON 17 AUG 2009 GBP / USD EX.RATE 0.6122218 WITH UNION BANK OF	39,396.13	17 Aug 09				0.00	64,349.44	64,999.68	650.24
FX DEAL TRANSACTED ON 27 NOV 2009 USD / GBP EX.RATE 1.648791 WITH UNION BANK OF	-86,204.14	27 Nov 09				0.00	-142,132.61	-143,331.63	-1,199.02
FX DEAL TRANSACTED ON 29 DEC 2009 GBP / USD EX.RATE 0.6286201 WITH UNION BANK OF	28,200.70	29 Dec 09				0.00	44,861.28	45,539.90	678.62
FX DEAL TRANSACTED ON 30 SEP 2009 GBP / USD EX.RATE 0.624619 WITH UNION BANK OF	87,702.63	30 Sep 09				0.00	140,409.81	139,394.57	-1,015.24
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 10 JUL 2009 CAD / USD EX.RATE 1.16145 WITH UNION BANK OF	1,033,690.50	10 Jul 09				0.00	890,000.00	970,054.90	80,054.90
FX DEAL TRANSACTED ON 12 MAY 2009 CAD / USD EX.RATE 1.164995 WITH UNION BANK OF	123,277.43	12 May 09				0.00	105,817.99	105,649.77	-168.22
FX DEAL TRANSACTED ON 16 SEP 2009 USD / CAD EX.RATE 0.9355447 WITH UNION BANK OF	-820,000.00	16 Sep 09				0.00	-767,146.66	-766,355.14	791.52

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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									
Danish krone - DKK									
FX DEAL TRANSACTED ON 09 OCT 2009 USD / DKK EX.RATE 0.1977025 WITH UNION BANK OF	-504,295.56	9 Oct 09				0.00	-99,700.49	-100,435.28	-734.79
FX DEAL TRANSACTED ON 12 MAY 2009 DKK / USD EX.RATE 5.4664999 WITH UNION BANK OF	1,904,545.32	12 May 09				0.00	348,403.06	347,881.22	-521.84
FX DEAL TRANSACTED ON 29 DEC 2009 DKK / USD EX.RATE 5.183007 WITH UNION BANK OF	50,869.68	29 Dec 09				0.00	9,814.70	9,808.44	-6.26
Euro - EUR									
FX DEAL TRANSACTED ON 03 NOV 2009 EUR / USD EX.RATE 0.6820361 WITH UNION BANK OF	47,723.49	3 Nov 09				0.00	69,972.09	71,053.12	1,081.03
FX DEAL TRANSACTED ON 03 NOV 2009 EUR / USD EX.RATE 0.6829211 WITH UNION BANK OF	31,862.68	3 Nov 09				0.00	46,656.46	47,438.75	782.29
FX DEAL TRANSACTED ON 06 OCT 2009 USD / EUR EX.RATE 1.471898 WITH UNION BANK OF	-24,941.98	6 Oct 09				0.00	-36,712.05	-36,823.09	-111.04
FX DEAL TRANSACTED ON 08 DEC 2009 EUR / USD EX.RATE 0.6796248 WITH UNION BANK OF	46,526.86	8 Dec 09				0.00	68,459.62	68,487.54	27.92
FX DEAL TRANSACTED ON 08 SEP 2009 EUR / USD EX.RATE 0.6896552 WITH UNION BANK OF	19,298.57	8 Sep 09				0.00	27,982.93	28,140.21	157.28
FX DEAL TRANSACTED ON 08 SEP 2009 USD / EUR EX.RATE 1.449999 WITH UNION BANK OF	-98,335.83	8 Sep 09				0.00	-142,586.86	-143,221.22	-634.36
FX DEAL TRANSACTED ON 10 DEC 2009 USD / EUR EX.RATE 1.470194 WITH UNION BANK OF	-175,542.51	10 Dec 09				0.00	-258,081.54	-257,248.75	832.79
FX DEAL TRANSACTED ON 11 DEC 2009 EUR / USD EX.RATE 0.6845564 WITH UNION BANK OF	73,673.33	11 Dec 09				0.00	107,622.00	107,964.57	342.57
FX DEAL TRANSACTED ON 12 MAY 2009 USD / EUR EX.RATE 1.36239 WITH UNION BANK OF	-569,778.33	12 May 09				0.00	-776,260.30	-774,243.28	2,017.02
FX DEAL TRANSACTED ON 12 NOV 2009 EUR / USD EX.RATE 0.6719075 WITH UNION BANK OF	44,203.86	12 Nov 09				0.00	65,788.60	66,210.75	422.15

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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 14 JUL 2009 EUR / USD EX.RATE 0.7154611 WITH UNION BANK OF	95,115.18	14 Jul 09				0.00	132,942.49	133,964.97	1,022.48
FX DEAL TRANSACTED ON 15 DEC 2009 EUR / USD EX.RATE 0.6889425 WITH UNION BANK OF	60,000.00	15 Dec 09				0.00	87,090.00	86,082.88	-1,007.12
FX DEAL TRANSACTED ON 15 DEC 2009 USD / EUR EX.RATE 1.451625 WITH UNION BANK OF	-60,000.00	15 Dec 09				0.00	-87,097.50	-86,088.01	1,009.49
FX DEAL TRANSACTED ON 15 OCT 2009 EUR / USD EX.RATE 0.6688963 WITH UNION BANK OF	179,640.07	15 Oct 09				0.00	268,561.90	267,241.56	-1,320.34
FX DEAL TRANSACTED ON 16 JUL 2009 EUR / USD EX.RATE 0.7083658 WITH UNION BANK OF	30,806.39	16 Jul 09				0.00	43,489.38	43,469.36	-20.02
FX DEAL TRANSACTED ON 16 JUL 2009 USD / EUR EX.RATE 1.411702 WITH UNION BANK OF	-40,170.88	16 Jul 09				0.00	-56,709.31	-57,092.86	-383.55
FX DEAL TRANSACTED ON 16 SEP 2009 USD / EUR EX.RATE 1.470101 WITH UNION BANK OF	-690,000.00	16 Sep 09				0.00	-1,014,369.69	-1,020,682.43	-6,312.74
FX DEAL TRANSACTED ON 17 DEC 2009 EUR / USD EX.RATE 0.6978367 WITH UNION BANK OF	103,022.68	17 Dec 09				0.00	147,631.50	147,471.82	-159.68
FX DEAL TRANSACTED ON 17 NOV 2009 USD / EUR EX.RATE 1.485683 WITH UNION BANK OF	-874,000.00	17 Nov 09				0.00	-1,298,486.94	-1,309,252.08	-10,765.14
FX DEAL TRANSACTED ON 18 NOV 2009 EUR / USD EX.RATE 0.667334 WITH UNION BANK OF	59,328.86	18 Nov 09				0.00	88,904.30	88,153.79	-750.51
FX DEAL TRANSACTED ON 20 OCT 2009 EUR / USD EX.RATE 0.6694785 WITH UNION BANK OF	92,969.25	20 Oct 09				0.00	138,868.17	139,449.22	581.05
FX DEAL TRANSACTED ON 21 OCT 2009 EUR / USD EX.RATE 0.6660468 WITH UNION BANK OF	181,384.73	21 Oct 09				0.00	272,330.31	272,403.60	73.29
FX DEAL TRANSACTED ON 22 OCT 2009 EUR / USD EX.RATE 0.6663557 WITH UNION BANK OF	25,700.77	22 Oct 09				0.00	38,569.15	38,400.81	-168.34
FX DEAL TRANSACTED ON 23 JUL 2009 EUR / USD EX.RATE 0.7018022 WITH UNION BANK OF	98,848.93	23 Jul 09				0.00	140,850.14	140,573.07	-277.07
FX DEAL TRANSACTED ON 24 JUL 2009 EUR / USD EX.RATE 0.7033833 WITH UNION BANK OF	35,623.77	24 Jul 09				0.00	50,646.31	50,660.57	14.26

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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 24 JUL 2009 USD / EUR EX.RATE 1.421905 WITH UNION BANK OF	-86,503.67	24 Jul 09				0.00	-123,000.00	-121,645.79	1,354.21
FX DEAL TRANSACTED ON 24 MAR 2009 EUR / USD EX.RATE 0.7394207 WITH UNION BANK OF	116,000.00	24 Mar 09				0.00	156,879.56	154,506.21	-2,373.35
FX DEAL TRANSACTED ON 24 MAR 2009 USD / EUR EX.RATE 1.3525 WITH UNION BANK OF	-115,110.00	24 Mar 09				0.00	-155,686.28	-155,853.19	-166.91
FX DEAL TRANSACTED ON 24 NOV 2009 EUR / USD EX.RATE 0.6690306 WITH UNION BANK OF	92,438.86	24 Nov 09				0.00	138,168.36	138,538.13	369.77
FX DEAL TRANSACTED ON 25 NOV 2009 EUR / USD EX.RATE 0.6626027 WITH UNION BANK OF	113,928.42	25 Nov 09				0.00	171,940.77	170,636.28	-1,304.49
FX DEAL TRANSACTED ON 25 NOV 2009 EUR / USD EX.RATE 0.6626027 WITH UNION BANK OF	26,733.24	25 Nov 09				0.00	40,345.81	40,065.11	-280.70
FX DEAL TRANSACTED ON 27 AUG 2009 EUR / USD EX.RATE 0.7010651 WITH UNION BANK OF	41,583.19	27 Aug 09				0.00	59,314.30	59,673.96	359.66
FX DEAL TRANSACTED ON 27 FEB 2009 EUR / USD EX.RATE 0.7866583 WITH UNION BANK OF	392,000.00	27 Feb 09				0.00	498,310.40	500,721.19	2,410.79
FX DEAL TRANSACTED ON 27 FEB 2009 USD / EUR EX.RATE 1.27136 WITH UNION BANK OF	-391,050.00	27 Feb 09				0.00	-497,165.33	-491,334.77	5,830.56
FX DEAL TRANSACTED ON 27 JUL 2009 EUR / USD EX.RATE 0.7034822 WITH UNION BANK OF	29,131.92	27 Jul 09				0.00	41,411.02	41,304.69	-106.33
FX DEAL TRANSACTED ON 29 DEC 2009 EUR / USD EX.RATE 0.6962717 WITH UNION BANK OF	36,685.35	29 Dec 09				0.00	52,688.27	52,634.25	-54.02
FX DEAL TRANSACTED ON 29 DEC 2009 EUR / USD EX.RATE 0.6962722 WITH UNION BANK OF	155,128.22	29 Dec 09				0.00	222,798.25	222,570.23	-228.02
FX DEAL TRANSACTED ON 29 DEC 2009 EUR / USD EX.RATE 0.6962819 WITH UNION BANK OF	143,066.98	29 Dec 09				0.00	205,472.80	204,600.09	-872.71
FX DEAL TRANSACTED ON 29 OCT 2009 USD / EUR EX.RATE 1.4834 WITH UNION BANK OF	-159,447.84	29 Oct 09				0.00	-236,524.93	-236,261.83	263.10
FX DEAL TRANSACTED ON 30 OCT 2009 EUR / USD EX.RATE 0.6786102 WITH UNION BANK OF	186,976.26	30 Oct 09				0.00	275,528.22	274,434.42	-1,093.80

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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 30 SEP 2009 EUR / USD EX.RATE 0.6823144 WITH UNION BANK OF	48,555.32	30 Sep 09				0.00	71,162.68	70,703.83	-458.85
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 03 DEC 2009 USD / HKD EX.RATE 0.1290306 WITH UNION BANK OF	-1,214,275.30	3 Dec 09				0.00	-156,678.66	-156,679.67	-1.01
FX DEAL TRANSACTED ON 07 JUL 2009 HKD / USD EX.RATE 7.7496 WITH UNION BANK OF	863,946.38	7 Jul 09				0.00	111,482.71	111,473.36	-9.35
FX DEAL TRANSACTED ON 07 OCT 2009 HKD / USD EX.RATE 7.75 WITH UNION BANK OF SWIT	574,277.65	7 Oct 09				0.00	74,100.34	74,099.86	-0.48
FX DEAL TRANSACTED ON 08 JUL 2009 HKD / USD EX.RATE 7.7497 WITH UNION BANK OF	337,354.82	8 Jul 09				0.00	43,531.34	43,527.69	-3.65
FX DEAL TRANSACTED ON 10 DEC 2009 USD / HKD EX.RATE 0.1290206 WITH UNION BANK OF	-419,872.91	10 Dec 09				0.00	-54,172.26	-54,174.35	-2.09
FX DEAL TRANSACTED ON 12 MAY 2009 HKD / USD EX.RATE 7.75 WITH UNION BANK OF SWIT	34,479,721.58	12 May 09				0.00	4,448,996.33	4,448,938.93	-57.40
FX DEAL TRANSACTED ON 15 DEC 2009 HKD / USD EX.RATE 7.753 WITH UNION BANK OF	597,983.64	15 Dec 09				0.00	77,129.32	77,128.83	-0.49
FX DEAL TRANSACTED ON 15 DEC 2009 USD / HKD EX.RATE 0.1289657 WITH UNION BANK OF	-1,253,632.05	15 Dec 09				0.00	-161,675.53	-161,695.34	-19.81
FX DEAL TRANSACTED ON 15 MAY 2009 HKD / USD EX.RATE 7.7511991 WITH UNION BANK OF	97,278.48	15 May 09				0.00	12,550.12	12,547.85	-2.27
FX DEAL TRANSACTED ON 20 NOV 2009 USD / HKD EX.RATE 0.1290289 WITH UNION BANK OF	-1,733,827.18	20 Nov 09				0.00	-223,713.86	-223,718.19	-4.33
FX DEAL TRANSACTED ON 23 NOV 2009 USD / HKD EX.RATE 0.1290289 WITH UNION BANK OF	-2,444,936.12	23 Nov 09				0.00	-315,467.49	-315,473.59	-6.10
FX DEAL TRANSACTED ON 23 OCT 2009 USD / HKD EX.RATE 0.1290289 WITH UNION BANK OF	-845,398.02	23 Oct 09				0.00	-109,080.80	-109,082.91	-2.11
FX DEAL TRANSACTED ON 27 NOV 2009 USD / HKD EX.RATE 0.1290256 WITH UNION BANK OF	-380,015.82	27 Nov 09				0.00	-49,031.77	-49,033.35	-1.58

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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									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 OCT 2009 JPY / USD EX.RATE 89.5694 WITH UNION BANK OF	11,912,654.00	1 Oct 09				0.00	132,999.15	133,005.68	6.53
FX DEAL TRANSACTED ON 03 DEC 2009 JPY / USD EX.RATE 88.2196 WITH UNION BANK OF	2,592,511.00	3 Dec 09				0.00	29,387.02	28,914.91	-472.11
FX DEAL TRANSACTED ON 05 NOV 2009 JPY / USD EX.RATE 90.39 WITH UNION BANK OF	7,463,103.00	5 Nov 09				0.00	82,565.58	83,075.67	510.09
FX DEAL TRANSACTED ON 07 JUL 2009 JPY / USD EX.RATE 95.2485 WITH UNION BANK OF	15,785,913.00	7 Jul 09				0.00	165,733.98	170,079.33	4,345.35
FX DEAL TRANSACTED ON 08 JUL 2009 JPY / USD EX.RATE 94.165 WITH UNION BANK OF	5,908,674.00	8 Jul 09				0.00	62,748.09	64,068.03	1,319.94
FX DEAL TRANSACTED ON 09 NOV 2009 USD / JPY EX.RATE 0.0111346 WITH UNION BANK OF	-4,101,497.00	9 Nov 09				0.00	-45,668.60	-45,655.89	12.71
FX DEAL TRANSACTED ON 11 DEC 2009 USD / JPY EX.RATE 0.0112095 WITH UNION BANK OF	-9,937,676.00	11 Dec 09				0.00	-111,396.44	-110,781.74	614.70
FX DEAL TRANSACTED ON 14 AUG 2009 JPY / USD EX.RATE 94.7793 WITH UNION BANK OF	2,797,543.00	14 Aug 09				0.00	29,516.39	29,536.43	20.04
FX DEAL TRANSACTED ON 18 NOV 2009 JPY / USD EX.RATE 89.2482 WITH UNION BANK OF	5,443,244.00	18 Nov 09				0.00	60,989.96	61,180.67	190.71
FX DEAL TRANSACTED ON 23 OCT 2009 JPY / USD EX.RATE 91.9495 WITH UNION BANK OF	5,299,517.00	23 Oct 09				0.00	57,635.08	57,575.28	-59.80
FX DEAL TRANSACTED ON 27 NOV 2009 USD / JPY EX.RATE 0.0115554 WITH UNION BANK OF	-2,642,599.00	27 Nov 09				0.00	-30,536.23	-30,485.08	51.15
FX DEAL TRANSACTED ON 30 JUL 2009 JPY / USD EX.RATE 95.54945 WITH UNION BANK OF	613,343.00	30 Jul 09				0.00	6,419.12	6,443.02	23.90
Mexican peso - MXN									
FX DEAL TRANSACTED ON 12 MAY 2009 MXN / USD EX.RATE 13.236 WITH UNION BANK OF	18,880,020.00	12 May 09				0.00	1,426,414.32	1,415,437.09	-10,977.23

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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									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 12 MAY 2009 USD / NZD EX.RATE 0.6026999 WITH UNION BANK OF	-57,448.95	12 May 09				0.00	-34,624.48	-34,219.47	405.01
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 12 MAY 2009 USD / NOK EX.RATE 0.1541615 WITH UNION BANK OF	-19,355,389.98	12 May 09				0.00	-2,983,857.74	-2,978,943.88	4,913.86
FX DEAL TRANSACTED ON 15 MAY 2009 USD / NOK EX.RATE 0.153083 WITH UNION BANK OF	-1,899,675.32	15 May 09				0.00	-290,808.17	-291,779.67	-971.50
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 12 MAY 2009 USD / SGD EX.RATE 0.6838542 WITH UNION BANK OF	-902,590.34	12 May 09				0.00	-617,240.20	-616,776.23	463.97
FX DEAL TRANSACTED ON 28 JUL 2009 SGD / USD EX.RATE 1.43945 WITH UNION BANK OF	110,374.73	28 Jul 09				0.00	76,678.40	76,529.54	-148.86
South African rand - ZAR									
FX DEAL TRANSACTED ON 10 JUN 2009 ZAR / USD EX.RATE 8.0707773 WITH UNION BANK OF	11,030.17	10 Jun 09				0.00	1,366.68	1,377.61	10.93
Swedish krona - SEK									
FX DEAL TRANSACTED ON 12 MAY 2009 SEK / USD EX.RATE 7.8119999 WITH UNION BANK OF	7,564,609.88	12 May 09				0.00	968,332.04	960,469.52	-7,862.52
Swiss franc - CHF									
FX DEAL TRANSACTED ON 03 NOV 2009 CHF / USD EX.RATE 1.031593 WITH UNION BANK OF	74,752.34	3 Nov 09				0.00	72,463.02	73,644.00	1,180.98

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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 03 SEP 2009 CHF / USD EX.RATE 1.062 WITH UNION BANK OF	46,417.12	3 Sep 09				0.00	43,707.27	43,793.87	86.60
FX DEAL TRANSACTED ON 12 MAY 2009 CHF / USD EX.RATE 1.10639 WITH UNION BANK OF	93,527.71	12 May 09				0.00	84,534.12	84,335.18	-198.94
FX DEAL TRANSACTED ON 12 MAY 2009 CHF / USD EX.RATE 1.1063999 WITH UNION BANK OF	440,899.27	12 May 09				0.00	398,498.98	398,408.96	-90.02
FX DEAL TRANSACTED ON 13 OCT 2009 CHF / USD EX.RATE 1.022592 WITH UNION BANK OF	1,931.22	13 Oct 09				0.00	1,888.55	1,905.78	17.23
FX DEAL TRANSACTED ON 27 AUG 2009 CHF / USD EX.RATE 1.066592 WITH UNION BANK OF	5,260.88	27 Aug 09				0.00	4,932.42	4,977.89	45.47
FX DEAL TRANSACTED ON 29 DEC 2009 CHF / USD EX.RATE 1.036048 WITH UNION BANK OF	65,095.88	29 Dec 09				0.00	62,830.95	62,970.62	139.67
United States dollar - USD									
FX DEAL TRANSACTED ON 01 OCT 2009 AUD / USD EX.RATE 1.1441176 WITH UNION BANK OF	-23,765.61	1 Oct 09				0.00	-23,765.61	-23,765.61	0.00
FX DEAL TRANSACTED ON 01 OCT 2009 JPY / USD EX.RATE 89.5694 WITH UNION BANK OF	-132,999.15	1 Oct 09				0.00	-132,999.15	-132,999.15	0.00
FX DEAL TRANSACTED ON 03 DEC 2009 JPY / USD EX.RATE 88.2196 WITH UNION BANK OF	-29,387.02	3 Dec 09				0.00	-29,387.02	-29,387.02	0.00
FX DEAL TRANSACTED ON 03 DEC 2009 USD / HKD EX.RATE 0.1290306 WITH UNION BANK OF	156,678.66	3 Dec 09				0.00	156,678.66	156,678.66	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 CHF / USD EX.RATE 1.031593 WITH UNION BANK OF	-72,463.02	3 Nov 09				0.00	-72,463.02	-72,463.02	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 EUR / USD EX.RATE 0.6820361 WITH UNION BANK OF	-69,972.09	3 Nov 09				0.00	-69,972.09	-69,972.09	0.00
FX DEAL TRANSACTED ON 03 NOV 2009 EUR / USD EX.RATE 0.6829211 WITH UNION BANK OF	-46,656.46	3 Nov 09				0.00	-46,656.46	-46,656.46	0.00
FX DEAL TRANSACTED ON 03 SEP 2009 CHF / USD EX.RATE 1.062 WITH UNION BANK OF	-43,707.27	3 Sep 09				0.00	-43,707.27	-43,707.27	0.00

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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 05 NOV 2009 JPY / USD EX.RATE 90.39 WITH UNION BANK OF	-82,565.58	5 Nov 09				0.00	-82,565.58	-82,565.58	0.00
FX DEAL TRANSACTED ON 06 OCT 2009 USD / EUR EX.RATE 1.471898 WITH UNION BANK OF	36,712.05	6 Oct 09				0.00	36,712.05	36,712.05	0.00
FX DEAL TRANSACTED ON 07 JUL 2009 HKD / USD EX.RATE 7.7496 WITH UNION BANK OF	-111,482.71	7 Jul 09				0.00	-111,482.71	-111,482.71	0.00
FX DEAL TRANSACTED ON 07 JUL 2009 JPY / USD EX.RATE 95.2485 WITH UNION BANK OF	-165,733.98	7 Jul 09				0.00	-165,733.98	-165,733.98	0.00
FX DEAL TRANSACTED ON 07 OCT 2009 HKD / USD EX.RATE 7.75 WITH UNION BANK OF SWIT	-74,100.34	7 Oct 09				0.00	-74,100.34	-74,100.34	0.00
FX DEAL TRANSACTED ON 08 DEC 2009 EUR / USD EX.RATE 0.6796248 WITH UNION BANK OF	-68,459.62	8 Dec 09				0.00	-68,459.62	-68,459.62	0.00
FX DEAL TRANSACTED ON 08 JAN 2009 BRL / USD EX.RATE 2.359 WITH UNION BANK OF	-134,277.45	8 Jan 09				0.00	-134,277.45	-134,277.45	0.00
FX DEAL TRANSACTED ON 08 JAN 2009 USD / BRL EX.RATE 0.4366812 WITH UNION BANK OF	138,323.36	8 Jan 09				0.00	138,323.36	138,323.36	0.00
FX DEAL TRANSACTED ON 08 JUL 2009 HKD / USD EX.RATE 7.7497 WITH UNION BANK OF	-43,531.34	8 Jul 09				0.00	-43,531.34	-43,531.34	0.00
FX DEAL TRANSACTED ON 08 JUL 2009 JPY / USD EX.RATE 94.165 WITH UNION BANK OF	-62,748.09	8 Jul 09				0.00	-62,748.09	-62,748.09	0.00
FX DEAL TRANSACTED ON 08 SEP 2009 EUR / USD EX.RATE 0.6896552 WITH UNION BANK OF	-27,982.93	8 Sep 09				0.00	-27,982.93	-27,982.93	0.00
FX DEAL TRANSACTED ON 08 SEP 2009 USD / EUR EX.RATE 1.449999 WITH UNION BANK OF	142,586.86	8 Sep 09				0.00	142,586.86	142,586.86	0.00
FX DEAL TRANSACTED ON 09 NOV 2009 USD / JPY EX.RATE 0.0111346 WITH UNION BANK OF	45,668.60	9 Nov 09				0.00	45,668.60	45,668.60	0.00
FX DEAL TRANSACTED ON 09 OCT 2009 USD / DKK EX.RATE 0.1977025 WITH UNION BANK OF	99,700.49	9 Oct 09				0.00	99,700.49	99,700.49	0.00
FX DEAL TRANSACTED ON 10 DEC 2009 USD / EUR EX.RATE 1.470194 WITH UNION BANK OF	258,081.54	10 Dec 09				0.00	258,081.54	258,081.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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 10 DEC 2009 USD / HKD EX.RATE 0.1290206 WITH UNION BANK OF	54,172.26	10 Dec 09				0.00	54,172.26	54,172.26	0.00
FX DEAL TRANSACTED ON 10 JUL 2009 CAD / USD EX.RATE 1.16145 WITH UNION BANK OF	-890,000.00	10 Jul 09				0.00	-890,000.00	-890,000.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2009 ZAR / USD EX.RATE 8.0707773 WITH UNION BANK OF	-1,366.68	10 Jun 09				0.00	-1,366.68	-1,366.68	0.00
FX DEAL TRANSACTED ON 11 DEC 2009 EUR / USD EX.RATE 0.6845564 WITH UNION BANK OF	-107,622.00	11 Dec 09				0.00	-107,622.00	-107,622.00	0.00
FX DEAL TRANSACTED ON 11 DEC 2009 USD / JPY EX.RATE 0.0112095 WITH UNION BANK OF	111,396.44	11 Dec 09				0.00	111,396.44	111,396.44	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 AUD / USD EX.RATE 1.3106159 WITH UNION BANK OF	-2,412,763.88	12 May 09				0.00	-2,412,763.88	-2,412,763.88	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 CAD / USD EX.RATE 1.164995 WITH UNION BANK OF	-105,817.99	12 May 09				0.00	-105,817.99	-105,817.99	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 CHF / USD EX.RATE 1.10639 WITH UNION BANK OF	-84,534.12	12 May 09				0.00	-84,534.12	-84,534.12	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 CHF / USD EX.RATE 1.1063999 WITH UNION BANK OF	-398,498.98	12 May 09				0.00	-398,498.98	-398,498.98	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 DKK / USD EX.RATE 5.4664999 WITH UNION BANK OF	-348,403.06	12 May 09				0.00	-348,403.06	-348,403.06	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 HKD / USD EX.RATE 7.75 WITH UNION BANK OF SWIT	-4,448,996.33	12 May 09				0.00	-4,448,996.33	-4,448,996.33	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 MXN / USD EX.RATE 13.236 WITH UNION BANK OF	-1,426,414.32	12 May 09				0.00	-1,426,414.32	-1,426,414.32	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 SEK / USD EX.RATE 7.8119999 WITH UNION BANK OF	-968,332.04	12 May 09				0.00	-968,332.04	-968,332.04	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 USD / EUR EX.RATE 1.36239 WITH UNION BANK OF	776,260.30	12 May 09				0.00	776,260.30	776,260.30	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 USD / GBP EX.RATE 1.5249999 WITH UNION BANK OF	49,495,795.98	12 May 09				0.00	49,495,795.98	49,495,795.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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 12 MAY 2009 USD / NOK EX.RATE 0.1541615 WITH UNION BANK OF	2,983,857.74	12 May 09				0.00	2,983,857.74	2,983,857.74	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 USD / NZD EX.RATE 0.6026999 WITH UNION BANK OF	34,624.48	12 May 09				0.00	34,624.48	34,624.48	0.00
FX DEAL TRANSACTED ON 12 MAY 2009 USD / SGD EX.RATE 0.6838542 WITH UNION BANK OF	617,240.20	12 May 09				0.00	617,240.20	617,240.20	0.00
FX DEAL TRANSACTED ON 12 NOV 2009 EUR / USD EX.RATE 0.6719075 WITH UNION BANK OF	-65,788.60	12 Nov 09				0.00	-65,788.60	-65,788.60	0.00
FX DEAL TRANSACTED ON 13 FEB 2009 AUD / USD EX.RATE 1.5236122 WITH UNION BANK OF	-85,979.89	13 Feb 09				0.00	-85,979.89	-85,979.89	0.00
FX DEAL TRANSACTED ON 13 FEB 2009 USD / AUD EX.RATE 0.658 WITH UNION BANK OF	86,198.00	13 Feb 09				0.00	86,198.00	86,198.00	0.00
FX DEAL TRANSACTED ON 13 JUL 2009 USD / GBP EX.RATE 1.620693 WITH UNION BANK OF	211,417.41	13 Jul 09				0.00	211,417.41	211,417.41	0.00
FX DEAL TRANSACTED ON 13 OCT 2009 CHF / USD EX.RATE 1.022592 WITH UNION BANK OF	-1,888.55	13 Oct 09				0.00	-1,888.55	-1,888.55	0.00
FX DEAL TRANSACTED ON 14 AUG 2009 JPY / USD EX.RATE 94.7793 WITH UNION BANK OF	-29,516.39	14 Aug 09				0.00	-29,516.39	-29,516.39	0.00
FX DEAL TRANSACTED ON 14 JUL 2009 EUR / USD EX.RATE 0.7154611 WITH UNION BANK OF	-132,942.49	14 Jul 09				0.00	-132,942.49	-132,942.49	0.00
FX DEAL TRANSACTED ON 14 JUL 2009 USD / GBP EX.RATE 1.628694 WITH UNION BANK OF	99,161.62	14 Jul 09				0.00	99,161.62	99,161.62	0.00
FX DEAL TRANSACTED ON 14 SEP 2009 GBP / USD EX.RATE 0.6026296 WITH UNION BANK OF	-26,621.04	14 Sep 09				0.00	-26,621.04	-26,621.04	0.00
FX DEAL TRANSACTED ON 15 DEC 2009 EUR / USD EX.RATE 0.6889425 WITH UNION BANK OF	-87,090.00	15 Dec 09				0.00	-87,090.00	-87,090.00	0.00
FX DEAL TRANSACTED ON 15 DEC 2009 HKD / USD EX.RATE 7.753 WITH UNION BANK OF	-77,129.32	15 Dec 09				0.00	-77,129.32	-77,129.32	0.00
FX DEAL TRANSACTED ON 15 DEC 2009 USD / EUR EX.RATE 1.451625 WITH UNION BANK OF	87,097.50	15 Dec 09				0.00	87,097.50	87,097.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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 15 DEC 2009 USD / HKD EX.RATE 0.1289657 WITH UNION BANK OF	161,675.53	15 Dec 09				0.00	161,675.53	161,675.53	0.00
FX DEAL TRANSACTED ON 15 JUL 2009 USD / AUD EX.RATE 0.80164 WITH UNION BANK OF	93,942.09	15 Jul 09				0.00	93,942.09	93,942.09	0.00
FX DEAL TRANSACTED ON 15 MAY 2009 HKD / USD EX.RATE 7.7511991 WITH UNION BANK OF	-12,550.12	15 May 09				0.00	-12,550.12	-12,550.12	0.00
FX DEAL TRANSACTED ON 15 MAY 2009 USD / NOK EX.RATE 0.153083 WITH UNION BANK OF	290,808.17	15 May 09				0.00	290,808.17	290,808.17	0.00
FX DEAL TRANSACTED ON 15 OCT 2009 EUR / USD EX.RATE 0.6688963 WITH UNION BANK OF	-268,561.90	15 Oct 09				0.00	-268,561.90	-268,561.90	0.00
FX DEAL TRANSACTED ON 16 JUL 2009 EUR / USD EX.RATE 0.7083658 WITH UNION BANK OF	-43,489.38	16 Jul 09				0.00	-43,489.38	-43,489.38	0.00
FX DEAL TRANSACTED ON 16 JUL 2009 USD / EUR EX.RATE 1.411702 WITH UNION BANK OF	56,709.31	16 Jul 09				0.00	56,709.31	56,709.31	0.00
FX DEAL TRANSACTED ON 16 SEP 2009 AUD / USD EX.RATE 1.1457812 WITH UNION BANK OF	-872,767.00	16 Sep 09				0.00	-872,767.00	-872,767.00	0.00
FX DEAL TRANSACTED ON 16 SEP 2009 USD / CAD EX.RATE 0.9355447 WITH UNION BANK OF	767,146.66	16 Sep 09				0.00	767,146.66	767,146.66	0.00
FX DEAL TRANSACTED ON 16 SEP 2009 USD / EUR EX.RATE 1.470101 WITH UNION BANK OF	1,014,369.69	16 Sep 09				0.00	1,014,369.69	1,014,369.69	0.00
FX DEAL TRANSACTED ON 17 AUG 2009 GBP / USD EX.RATE 0.6122218 WITH UNION BANK OF	-64,349.44	17 Aug 09				0.00	-64,349.44	-64,349.44	0.00
FX DEAL TRANSACTED ON 17 DEC 2009 EUR / USD EX.RATE 0.6978367 WITH UNION BANK OF	-147,631.50	17 Dec 09				0.00	-147,631.50	-147,631.50	0.00
FX DEAL TRANSACTED ON 17 NOV 2009 USD / EUR EX.RATE 1.485683 WITH UNION BANK OF	1,298,486.94	17 Nov 09				0.00	1,298,486.94	1,298,486.94	0.00
FX DEAL TRANSACTED ON 18 NOV 2009 EUR / USD EX.RATE 0.667334 WITH UNION BANK OF	-88,904.30	18 Nov 09				0.00	-88,904.30	-88,904.30	0.00
FX DEAL TRANSACTED ON 18 NOV 2009 JPY / USD EX.RATE 89.2482 WITH UNION BANK OF	-60,989.96	18 Nov 09				0.00	-60,989.96	-60,989.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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 18 SEP 2009 AUD / USD EX.RATE 1.1548411 WITH UNION BANK OF	-865,920.00	18 Sep 09				0.00	-865,920.00	-865,920.00	0.00
FX DEAL TRANSACTED ON 18 SEP 2009 USD / AUD EX.RATE 0.86622 WITH UNION BANK OF	866,220.00	18 Sep 09				0.00	866,220.00	866,220.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2009 USD / HKD EX.RATE 0.1290289 WITH UNION BANK OF	223,713.86	20 Nov 09				0.00	223,713.86	223,713.86	0.00
FX DEAL TRANSACTED ON 20 OCT 2009 EUR / USD EX.RATE 0.6694785 WITH UNION BANK OF	-138,868.17	20 Oct 09				0.00	-138,868.17	-138,868.17	0.00
FX DEAL TRANSACTED ON 21 OCT 2009 EUR / USD EX.RATE 0.6660468 WITH UNION BANK OF	-272,330.31	21 Oct 09				0.00	-272,330.31	-272,330.31	0.00
FX DEAL TRANSACTED ON 22 JUL 2009 USD / AUD EX.RATE 0.81473 WITH UNION BANK OF	69,011.81	22 Jul 09				0.00	69,011.81	69,011.81	0.00
FX DEAL TRANSACTED ON 22 OCT 2009 EUR / USD EX.RATE 0.6663557 WITH UNION BANK OF	-38,569.15	22 Oct 09				0.00	-38,569.15	-38,569.15	0.00
FX DEAL TRANSACTED ON 23 JUL 2009 EUR / USD EX.RATE 0.7018022 WITH UNION BANK OF	-140,850.14	23 Jul 09				0.00	-140,850.14	-140,850.14	0.00
FX DEAL TRANSACTED ON 23 NOV 2009 USD / HKD EX.RATE 0.1290289 WITH UNION BANK OF	315,467.49	23 Nov 09				0.00	315,467.49	315,467.49	0.00
FX DEAL TRANSACTED ON 23 OCT 2009 JPY / USD EX.RATE 91.9495 WITH UNION BANK OF	-57,635.08	23 Oct 09				0.00	-57,635.08	-57,635.08	0.00
FX DEAL TRANSACTED ON 23 OCT 2009 USD / HKD EX.RATE 0.1290289 WITH UNION BANK OF	109,080.80	23 Oct 09				0.00	109,080.80	109,080.80	0.00
FX DEAL TRANSACTED ON 24 JUL 2009 EUR / USD EX.RATE 0.7033833 WITH UNION BANK OF	-50,646.31	24 Jul 09				0.00	-50,646.31	-50,646.31	0.00
FX DEAL TRANSACTED ON 24 JUL 2009 USD / EUR EX.RATE 1.421905 WITH UNION BANK OF	123,000.00	24 Jul 09				0.00	123,000.00	123,000.00	0.00
FX DEAL TRANSACTED ON 24 MAR 2009 AUD / USD EX.RATE 1.4275517 WITH UNION BANK OF	-179,328.00	24 Mar 09				0.00	-179,328.00	-179,328.00	0.00
FX DEAL TRANSACTED ON 24 MAR 2009 EUR / USD EX.RATE 0.7394207 WITH UNION BANK OF	-156,879.56	24 Mar 09				0.00	-156,879.56	-156,879.56	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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 24 MAR 2009 USD / AUD EX.RATE 0.7025 WITH UNION BANK OF	179,840.00	24 Mar 09				0.00	179,840.00	179,840.00	0.00
FX DEAL TRANSACTED ON 24 MAR 2009 USD / EUR EX.RATE 1.3525 WITH UNION BANK OF	155,686.28	24 Mar 09				0.00	155,686.28	155,686.28	0.00
FX DEAL TRANSACTED ON 24 NOV 2009 EUR / USD EX.RATE 0.6690306 WITH UNION BANK OF	-138,168.36	24 Nov 09				0.00	-138,168.36	-138,168.36	0.00
FX DEAL TRANSACTED ON 25 NOV 2009 EUR / USD EX.RATE 0.6626027 WITH UNION BANK OF	-171,940.77	25 Nov 09				0.00	-171,940.77	-171,940.77	0.00
FX DEAL TRANSACTED ON 25 NOV 2009 EUR / USD EX.RATE 0.6626027 WITH UNION BANK OF	-40,345.81	25 Nov 09				0.00	-40,345.81	-40,345.81	0.00
FX DEAL TRANSACTED ON 27 AUG 2009 CHF / USD EX.RATE 1.066592 WITH UNION BANK OF	-4,932.42	27 Aug 09				0.00	-4,932.42	-4,932.42	0.00
FX DEAL TRANSACTED ON 27 AUG 2009 EUR / USD EX.RATE 0.7010651 WITH UNION BANK OF	-59,314.30	27 Aug 09				0.00	-59,314.30	-59,314.30	0.00
FX DEAL TRANSACTED ON 27 FEB 2009 EUR / USD EX.RATE 0.7866583 WITH UNION BANK OF	-498,310.40	27 Feb 09				0.00	-498,310.40	-498,310.40	0.00
FX DEAL TRANSACTED ON 27 FEB 2009 USD / EUR EX.RATE 1.27136 WITH UNION BANK OF	497,165.33	27 Feb 09				0.00	497,165.33	497,165.33	0.00
FX DEAL TRANSACTED ON 27 JUL 2009 EUR / USD EX.RATE 0.7034822 WITH UNION BANK OF	-41,411.02	27 Jul 09				0.00	-41,411.02	-41,411.02	0.00
FX DEAL TRANSACTED ON 27 NOV 2009 USD / GBP EX.RATE 1.648791 WITH UNION BANK OF	142,132.61	27 Nov 09				0.00	142,132.61	142,132.61	0.00
FX DEAL TRANSACTED ON 27 NOV 2009 USD / HKD EX.RATE 0.1290256 WITH UNION BANK OF	49,031.77	27 Nov 09				0.00	49,031.77	49,031.77	0.00
FX DEAL TRANSACTED ON 27 NOV 2009 USD / JPY EX.RATE 0.0115554 WITH UNION BANK OF	30,536.23	27 Nov 09				0.00	30,536.23	30,536.23	0.00
FX DEAL TRANSACTED ON 28 JUL 2009 SGD / USD EX.RATE 1.43945 WITH UNION BANK OF	-76,678.40	28 Jul 09				0.00	-76,678.40	-76,678.40	0.00
FX DEAL TRANSACTED ON 29 DEC 2009 CHF / USD EX.RATE 1.036048 WITH UNION BANK OF	-62,830.95	29 Dec 09				0.00	-62,830.95	-62,830.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

◆ 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 DEC 2009 DKK / USD EX.RATE 5.183007 WITH UNION BANK OF	-9,814.70	29 Dec 09				0.00	-9,814.70	-9,814.70	0.00
FX DEAL TRANSACTED ON 29 DEC 2009 EUR / USD EX.RATE 0.6962717 WITH UNION BANK OF	-52,688.27	29 Dec 09				0.00	-52,688.27	-52,688.27	0.00
FX DEAL TRANSACTED ON 29 DEC 2009 EUR / USD EX.RATE 0.6962722 WITH UNION BANK OF	-222,798.25	29 Dec 09				0.00	-222,798.25	-222,798.25	0.00
FX DEAL TRANSACTED ON 29 DEC 2009 EUR / USD EX.RATE 0.6962819 WITH UNION BANK OF	-205,472.80	29 Dec 09				0.00	-205,472.80	-205,472.80	0.00
FX DEAL TRANSACTED ON 29 DEC 2009 GBP / USD EX.RATE 0.6286201 WITH UNION BANK OF	-44,861.28	29 Dec 09				0.00	-44,861.28	-44,861.28	0.00
FX DEAL TRANSACTED ON 29 MAY 2009 USD / BRL EX.RATE 0.5068424 WITH UNION BANK OF	160,547.64	29 May 09				0.00	160,547.64	160,547.64	0.00
FX DEAL TRANSACTED ON 29 OCT 2009 USD / EUR EX.RATE 1.4834 WITH UNION BANK OF	236,524.93	29 Oct 09				0.00	236,524.93	236,524.93	0.00
FX DEAL TRANSACTED ON 30 JAN 2009 BRL / USD EX.RATE 2.3162 WITH UNION BANK OF	-136,758.70	30 Jan 09				0.00	-136,758.70	-136,758.70	0.00
FX DEAL TRANSACTED ON 30 JUL 2009 JPY / USD EX.RATE 95.54945 WITH UNION BANK OF	-6,419.12	30 Jul 09				0.00	-6,419.12	-6,419.12	0.00
FX DEAL TRANSACTED ON 30 OCT 2009 EUR / USD EX.RATE 0.6786102 WITH UNION BANK OF	-275,528.22	30 Oct 09				0.00	-275,528.22	-275,528.22	0.00
FX DEAL TRANSACTED ON 30 SEP 2009 EUR / USD EX.RATE 0.6823144 WITH UNION BANK OF	-71,162.68	30 Sep 09				0.00	-71,162.68	-71,162.68	0.00
FX DEAL TRANSACTED ON 30 SEP 2009 GBP / USD EX.RATE 0.624619 WITH UNION BANK OF	-140,409.81	30 Sep 09				0.00	-140,409.81	-140,409.81	0.00
Total UNION BANK OF SWIT NEW YK DTC 642							**.000.00**	**388,734.69**	**388,734.69**

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CF GMO ERISA POOL CUSIP: 363998CF0	Total dispositions	1		189,398,433.43		0.00	72,865,119.03	189,398.433.43
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total acquisitions	1,789	577,870,815.64			0.00	577,870,815.64	577,870.815.64
	Total dispositions	1,377		566,018,571.34		0.00	566,018,571.34	566,018.571.34
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	Total acquisitions	7	66,776,529.67			0.00	66,776,529.67	66,776.529.67
	Total dispositions	6		81,281,921.30		0.00	80,810,048.28	81,281.921.30
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MAY SEDOL: B3QZH75	Total acquisitions	7	60,087,343.74			0.00	60,192,031.24	60,087.343.74
	Total dispositions	7		60,254,375.00		0.00	60,192,031.24	60,254.375.00
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	Total acquisitions	7	35,169,726.55			0.00	35,303,203.12	35,169.726.55
	Total dispositions	18		151,705,585.89		0.00	147,773,945.30	151,705.585.89
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE SEDOL: B011V86	Total acquisitions	25	151,895,195.31			0.00	152,188,867.17	151,895.195.31
	Total dispositions	27		151,849,781.22		0.00	152,188,867.17	151,849.781.22
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH SEDOL: B57HKR5	Total acquisitions	9	107,463,906.24			0.00	107,451,445.31	107,463.906.24
	Total dispositions	8		108,041,953.11		0.00	107,451,445.31	108,041.953.11
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL: B00P3J4	Total acquisitions	7	77,063,437.50			0.00	77,063,437.50	77,063.437.50
	Total dispositions	7		77,259,335.93		0.00	77,063,437.50	77,259.335.93
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB CUSIP: 01F050627	Total acquisitions	11	72,729,765.62			0.00	72,729,765.62	72,729.765.62
	Total dispositions	11		87,569,062.48		0.00	88,097,734.37	87,569.062.48
FNMA TBA POOL 5.5% 30 YR JUN SEDOL: B1XFM91	Total acquisitions	10	93,185,618.12			0.00	93,185,618.12	93,185.618.12
	Total dispositions	12		92,523,238.04		0.00	93,185,618.12	92,523.238.04

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FNMA 6 DUE 04-18-2036 REG SEDOL: B131D41	Total acquisitions	6	62,653,297.86			0.00	62,653,297.86	62,653.297.86
	Total dispositions	8		79,613,188.13		0.00	78,800,373.79	79,613.188.13
REPO W/J.P. MORGAN SEC .01% DTD 10-01-2009 10-02-2009 10-01-2009 CUSIP: 77799OCT5	Total acquisitions	3	66,000,000.00			0.00	66,000,000.00	66,000.000.00
	Total dispositions	3		66,000,000.00		0.00	66,000,000.00	66,000.000.00
REPO W/J.P. MORGAN SEC .03% DTD 09-30-2009 10-01-2009 09-30-2009 CUSIP: 77799SEP2	Total acquisitions	3	73,900,000.00			0.00	73,900,000.00	73,900.000.00
	Total dispositions	3		73,900,000.00		0.00	73,900,000.00	73,900.000.00
REPO W/J.P. MORGAN SEC .08% DTD 09-29-2009 09-30-2009 09-29-2009 CUSIP: 77799SEP2	Total acquisitions	3	66,200,000.00			0.00	66,200,000.00	66,200.000.00
	Total dispositions	3		66,200,000.00		0.00	66,200,000.00	66,200.000.00
REPO W/J.P. MORGAN SEC .09% DTD 10-09-2009 10-13-2009 10-09-2009 CUSIP: 77799OCT5	Total acquisitions	4	72,100,000.00			0.00	72,100,000.00	72,100.000.00
	Total dispositions	4		72,100,000.00		0.00	72,100,000.00	72,100.000.00
REPO W/J.P. MORGAN SEC .11% DTD 10-05-2009 10-06-2009 10-05-2009 CUSIP: 77799OCT5	Total acquisitions	3	64,500,000.00			0.00	64,500,000.00	64,500.000.00
	Total dispositions	3		64,500,000.00		0.00	64,500,000.00	64,500.000.00
REPO W/J.P. MORGAN SEC .12% DTD 09-25-2009 09-28-2009 09-25-2009 CUSIP: 77799SEP2	Total acquisitions	3	73,100,000.00			0.00	73,100,000.00	73,100.000.00
	Total dispositions	3		73,100,000.00		0.00	73,100,000.00	73,100.000.00
REPO W/J.P. MORGAN SEC .12% DTD 10-15-2009 10-16-2009 10-15-2009 CUSIP: 77799OCT5	Total acquisitions	3	63,100,000.00			0.00	63,100,000.00	63,100.000.00
	Total dispositions	3		63,100,000.00		0.00	63,100,000.00	63,100.000.00
REPO W/J.P. MORGAN SEC .14% DTD 09-28-2009 09-29-2009 09-28-2009 CUSIP: 77799SEP2	Total acquisitions	4	75,600,000.00			0.00	75,600,000.00	75,600.000.00
	Total dispositions	4		75,600,000.00		0.00	75,600,000.00	75,600.000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
REPO W/J.P. MORGAN SEC .15% DTD 09-15-2009 09-16-2009 09-15-2009 CUSIP: 77799SEP2	Total acquisitions	2	96,300,000.00			0.00	96,300,000.00	96,300.000.00
	Total dispositions	2		96,300,000.00		0.00	96,300,000.00	96,300.000.00
REPO W/J.P. MORGAN SEC .16% DTD 09-16-2009 09-17-2009 09-16-2009 CUSIP: 77799SEP2	Total acquisitions	4	109,000,000.00			0.00	109,000,000.00	109,000.000.00
	Total dispositions	4		109,000,000.00		0.00	109,000,000.00	109,000.000.00
REPO W/J.P. MORGAN SEC .17% DTD 09-18-2009 09-21-2009 09-18-2009 CUSIP: 77799SEP2	Total acquisitions	3	81,400,000.00			0.00	81,400,000.00	81,400.000.00
	Total dispositions	3		81,400,000.00		0.00	81,400,000.00	81,400.000.00
SHORT SALE W/912828EW6 SEDOL: 2A1C18U	Total acquisitions	4	64,811,043.07			0.00	65,881,672.82	64,811.043.07
	Total dispositions	2		65,881,672.82		0.00	65,881,672.82	65,881.672.82
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG SEDOL: B41K8R9	Total acquisitions	23	92,484,226.57			0.00	92,146,943.63	92,484.226.57
	Total dispositions	24		92,154,232.69		0.00	92,146,943.63	92,154.232.69
US TREAS SEC STRIPPED INT PMT 0 15/8/2027 USD1000 08-15-2027 REG SEDOL: 2139173	Total acquisitions	4	58,091,868.90			0.00	58,091,868.90	58,091.868.90
	Total dispositions	5		72,444,705.00		0.00	75,025,968.90	72,444.705.00

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2008-12-31 VALUE (INCLUDING ACCRUALS) OF 2,369,174,466.42

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 service[1]

Attained Age	Attained Years of Credited Service													
	0	1	2	3	4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	Total
Under 25	2	112	94	27	3	3								241
		$32,748	$36,103	$35,750										$34,437
25-29	5	156	233	131	65	209	7							806
		$38,694	$40,905	$40,481	$43,798	$49,838								$43,164
30-34	4	128	228	123	60	630	218	1						1,392
		$44,804	$48,958	$45,516	$46,441	$55,278	$59,019							$52,589
35-39	6	131	225	96	50	616	526	154	13					1,817
		$47,826	$55,772	$48,194	$50,937	$60,874	$64,985	$61,066						$59,559
40-44	1	73	145	73	37	473	502	350	180	5				1,839
		$51,829	$55,099	$44,513	$47,601	$61,186	$68,690	$70,420	$69,743					$64,004
45-49	4	82	133	63	30	351	387	359	302	405	96			2,212
		$64,237	$58,900	$54,541	$55,540	$62,147	$64,470	$71,842	$75,407	$61,080	$55,590			$65,015
50-54	3	52	99	48	29	239	344	282	273	524	718	209		2,820
		$57,007	$60,032	$46,692	$58,026	$58,616	$62,240	$66,243	$70,853	$68,139	$60,037	$56,240		$62,761
55-59		32	64	32	14	193	208	184	157	314	604	1,091	108	3,001
		$57,076	$56,262	$47,001		$56,272	$59,105	$58,983	$66,222	$57,207	$57,894	$55,505	$53,384	$57,050
60-64		12	35	18	16	104	121	89	118	122	191	525	327	1,678
			$54,452			$59,751	$55,768	$55,218	$59,136	$47,266	$49,274	$49,982	$48,382	$51,466
65-69		1	1	1	3	19	17	13	8	19	19	22	35	158
												$46,021	$34,708	$46,721
70&Over							3	1	1	1	2		4	12
Total	25	779	1,257	612	307	2,837	2,333	1,433	1,052	1,390	1,630	1,847	474	15,976
	$46,606	$46,360	$50,882	$45,718	$48,916	$58,413	$63,574	$66,426	$69,879	$61,363	$57,476	$53,906	$48,459	$58,117

Average:						
	Age	47.64	Number of Participants:	Fully vested	13,010	Males 10,119
	Service	18.02		Partially vested	0	Females 5,857

[1] Ages and service totals for purposes of determining category are based on exact (not rounded) values. Compensation is limited by IRC 401(a)(17). Participants on severance are included with annual companion of $0.

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: 8.17%

Prior plan year PPA effective interest rate: 6.11%

Full Yield Curve

Applicable month: October

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.

Administrative Expenses (Plan-related Expenses)

Plan related expenses are estimated to be $8,900,000. No investment related expenses are included in this estimate.

SCHEDULE SB ATTACHMENTS, Part V – Statement of Actuarial Assumptions / Methods

Mortality

For all participants: The prescribed mortality assumption under Section 430(h)(3)(A) of the Internal Revenue Code 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[2]				
	Telephone Companies		Others	
Age	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

[2] 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.

Future Increases in Social Security

Not applicable.

SCHEDULE SB ATTACHMENTS, Part V – Statement of Actuarial Assumptions / Methods

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 liability.

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.

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.

[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

Plan Compensation

Compensation assumed paid in the current plan year beginning on the valuation date is the current annual rate of pay.

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 6.43%, 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 assumed rate of return on plan assets for the second prior plan year (pursuant to IRS Notice 2009-22) was 6.09%, 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 6.09%. 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.

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, 2009 is used to determine the maximum deductible contribution for the tax year ending December 31, 2009.

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.

SCHEDULE SB ATTACHMENTS, Part V – Statement of Actuarial Assumptions / Methods

PBGC Premium Funding Target

For purposes of determining the PBGC Premium Funding Target in Section 2.2D, the Alternative Premium Funding Target was determined using the assumptions described above.

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 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.

SCHEDULE SB ATTACHMENTS, Part V – Statement of Actuarial Assumptions / Methods

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 January 3-segment rates to the October Full Yield Curve.
- The asset method was changed from the IRS Fair Market Value Method to the IRS Average Value Method under WRERA.
- The average expected compensation increases were changed from 4.00% per annum to 3.50% per annum.

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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, 2009
Enrolled Actuary	Denise Patterson
Enrollment Number	08-04167

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.

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)

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

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 01/01/2009 and ending 12/31/2009

▶ **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: Embarq Retirement Pension Plan

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF: Embarq Corporation

D Employer Identification Number (EIN): 20-2923630

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 1 Day 1 Year 2009

2 Assets:

a	Market value	2a	2,536,179,982
b	Actuarial value	2b	2,789,797,980

3 Funding target/participant count breakdown

			(1) Number of participants	(2) Funding Target
a	For retired participants and beneficiaries receiving payment	3a	20,515	1,811,856,290
b	For terminated vested participants	3b	11,991	256,181,762
c	For active participants:			
	(1) Non-vested benefits	3c(1)		30,320,167
	(2) Vested benefits	3c(2)		794,126,038
	(3) Total active	3c(3)	15,976	824,446,205
d	Total	3d	48,482	2,892,484,257

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	8.17 %
6	Target normal cost	6	46,858,587

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

DENISE PATTERSON

Signature of actuary

10/11/2010

Date

Denise Patterson

Type or print name of actuary

08-04167

Most recent enrollment number

Towers Watson Delaware Inc.

Firm name

(312) 525-2500

Telephone number (including area code)

191 North Wacker Drive

Chicago IL 60606

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 [ ]

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)	579,217,933	0
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	0	0
9	Amount remaining (Item 7 minus item 8)	579,217,933	0
10	Interest on item 9 using prior year's actual return of (27.47)%	(159,082,206)	
11	Prior year's excess contributions to be added to prefunding balance:		
a	Excess contributions (Item 38 from prior year)		136,422,303
b	Interest on (a) using prior year's effective rate of 6.11 %		(10,410,738)
c	Total available at beginning of current plan year to add to prefunding balance		126,011,565
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)	420,135,727	0

Part III Funding percentages

14	Funding target attainment percentage	14	81.92 %
15	Adjusted funding target attainment percentage	15	96.44 %
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	100.69 %
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	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
03/01/2010	300,000,000				
			Totals ► 18(b)	300,000,000	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	273,734,762

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] 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

21 Discount rate:

a Segment rates:

1st segment: %	2nd segment: %	3rd segment: %	[X] N/A, full yield curve used

b Applicable month (enter code) — **21b**: 3

22 Weighted average retirement age — **22**: 64

23 Mortality table(s) (see instructions) [ ] Prescribed - combined [X] 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. [X] Yes [ ] No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. [X] Yes [ ] No

26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. [X] 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**	46,858,587
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment	0		0
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**	46,858,587

	Carryover balance	Prefunding balance	Total balance
35 Balances used to offset funding requirement	46,858,587	0	46,858,587

36 Additional cash requirement (item 34 minus item 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c)	**37**	273,734,762
38 Interest-adjusted excess contributions for current year (see instructions)	**38**	226,876,175
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 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 (27.47)%.

Excess contributions at beginning of prior year	$ 80,596,988
Interest earned on excess at prior year effective rate of 6.11%	4,924,476
Excess contribution amount solely because an election was made to offset the minimum required contribution for 2008 with funding standard carryover balance	55,825,315
Interest earned on replenished credit balance at prior year actual return on assets	(15,335,214)
Total amount available to be added to the prefunding balance	$ 126,011,565

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, 2008.

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.

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.*

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.

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.

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.

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.

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.

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.

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
BEW 1537	February 11, 2000
CWA 6174	September 30, 1998
CWA 1496 (Commercial)	March 28, 2003
CWA 1496 (Plant)	March 1, 1997 (new employees)

SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

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.

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.

SCHEDULE SB ATTACHMENTS, Part V – Summary of Plan Provisions

Plan Participant's Contributions

None. All contributions required to support the Plan are made by the Company.

Significant Events During the Year

Embarq Corporation was acquired by the Century Tel, Inc. on July 1, 2009. This event created some additional liability related to special termination benefits that will be reflected in the January 1, 2010 valuation.

Changes in Plan Provisions since Last Actuarial Valuation

The valuation reflects negotiated benefit increases effective on or before December 31, 2008, as well as the increases in the maximum benefit and pensionable earnings limits.

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 25
Change in Method

The following method changes were made as part of this valuation:

- The asset valuation method was changed from the IRS Fair Market Value Method to the Average Value Method under PPA as amended by WRERA and based on the interim rules set forth in Notice 2009-22.
- The interest rate election was changed from January 3-segment rates to the October Full Yield Curve.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions
as of January 1, 2009

The following changes in non-prescribed actuarial assumptions were made as part of this valuation:

- The average expected compensation increases were changed from 4.00% per annum to 3.50% per annum based on expected experience conveyed by the Company. This change did not reduce the shortfall in the current year by more than $50,000,000. In addition, this change was less than $5,000,000 and did not reduce the funding target by more than 5%.

- Plan-related expenses of $8,900,000 were assumed to be payable from plan assets during 2009.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2009

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	Non-Union	Total
Avg. Retirement Age	63.86	64.51	N / A
Counts	5,574	10,402	15,976
Weighted Retirement Age	N / A	N / A	64.28

Weighted Average Retirement Age: 64