Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust Treated as a Private Foundation

Note. The foundation may be able to use a copy of this return to satisfy state reporting requirements

OMB No 1545-0052

2010

For calendar year 2010, or tax year beginning , 2010, and ending , 20

G Check all that apply: [ ] Initial return [ ] Initial return of a former public charity [ ] Final return
[ ] Amended return [ ] Address change [ ] Name change

Name of foundation: THE HEALTHCARE FOUNDATION OF NEW JERSEY, INC.

A Employer identification number: 22-3451664

Number and street (or P O box number if mail is not delivered to street address): 60 EAST WILLOW STREET, 2ND FLOOR

Room/suite

B Telephone number (see page 10 of the instructions): (973) 921-1210

City or town, state, and ZIP code: MILLBURN, NJ 07041

C If exemption application is pending, check here ▶ [ ]
D 1 Foreign organizations, check here ▶ [ ]
2. Foreign organizations meeting the 85% test, check here and attach computation ▶ [ ]
E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ [ ]
F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ [ ]

H Check type of organization: [X] Section 501(c)(3) exempt private foundation
[ ] Section 4947(a)(1) nonexempt charitable trust [ ] Other taxable private foundation

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 149,161,059.

J Accounting method [ ] Cash [X] Accrual
[ ] Other (specify)
(Part I, column (d) must be on cash basis)

Part I **Analysis of Revenue and Expenses** *(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))*

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)	300.			
	2 Check ▶ [X] if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments	822.	822.		ATCH 1
	4 Dividends and interest from securities	2,994,695.	2,536,769.		ATCH 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	-2,870,920.			
	b Gross sales price for all assets on line 6a 66,987,142.				
	7 Capital gain net income (from Part IV, line 2)				
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	80,213.	61,438.		ATCH 3
	12 **Total.** Add lines 1 through 11	205,110.	2,599,029.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	247,000.	15,684.		231,316.
	14 Other employee salaries and wages	281,048.			279,064.
	15 Pension plans, employee benefits	31,583.	2,006.		14,785.
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule) ATCH 4	67,240.	4,270.	0.	45,177.
	c Other professional fees (attach schedule) *	591,132.	591,132.		0.
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions) **	517,190.	43,351.		0.
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy	43,690.	2,774.		40,916.
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule) ATCH 7	210,310.	12,089.		200,467.
	24 **Total operating and administrative expenses.** Add lines 13 through 23	1,989,193.	671,306.	0.	811,725.
	25 Contributions, gifts, grants paid	5,439,031.			5,019,203.
	26 **Total expenses and disbursements** Add lines 24 and 25	7,428,224.	671,306.	0.	5,830,928.
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	-7,223,114.			
	b **Net investment income** (if negative, enter -0-)		1,927,723.		
	c **Adjusted net income** (if negative, enter -0-)				

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Part II Balance Sheets		Attached sc[redacted]s and amounts in the description c[redacted]n should be for end-of-year amounts only (See instructions)	Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1	Cash - non-interest-bearing	33,147.	250,324.	250,324.
	2	Savings and temporary cash investments	2,918,241.	4,447,033.	4,447,033.
	3	Accounts receivable ▶			
		Less· allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges ATCH 8	57,906.	68,538.	68,538.
	10 a	Investments - U S and state government obligations (attach schedule)			
	b	Investments - corporate stock (attach schedule) ATCH 9	113,849,909.	125,903,143.	125,903,143.
	c	Investments - corporate bonds (attach schedule) ATCH 10	16,891,382.	17,951,049.	17,951,049.
	11	Investments - land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	12	Investments - mortgage loans			
	13	Investments - other (attach schedule)			
	14	Land, buildings, and equipment basis ▶ 13,479.			ATCH 11
		Less accumulated depreciation (attach schedule) ▶ 13,479.			
	15	Other assets (describe ▶ ATCH 12)	303,388.	540,972.	540,972.
	16	Total assets (to be completed by all filers - see the instructions Also, see page 1, item I)	134,053,973.	149,161,059.	149,161,059.
Liabilities	17	Accounts payable and accrued expenses	169,370.	183,164.	
	18	Grants payable	1,778,807.	2,198,635.	
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶ ATCH 13)	0.	322,385.	
	23	Total liabilities (add lines 17 through 22)	1,948,177.	2,704,184.	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ [X] and complete lines 24 through 26 and lines 30 and 31.**			
	24	Unrestricted	132,105,796.	146,456,875.	
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ [ ]			
	27	Capital stock, trust principal, or current funds			
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	Total net assets or fund balances (see page 17 of the instructions)	132,105,796.	146,456,875.	
	31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	134,053,973.	149,161,059.	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	132,105,796.
2	Enter amount from Part I, line 27a	2	-7,223,114.
3	Other increases not included in line 2 (itemize) ▶ ATTACHMENT 14	3	21,574,193.
4	Add lines 1, 2, and 3	4	146,456,875.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	146,456,875.

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1a	SEE PART IV SCHEDULE			
b				
c				
d				
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a				
b				
c				
d				
e				

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

	(i) F M.V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a				
b				
c				
d				
e				

2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	-2,870,920.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8		3	

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e) Do not complete this part

1 Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2009	5,642,778.	115,863,661.	0.048702
2008	6,000,759.	148,507,944.	0.040407
2007	9,548,777.	174,743,483.	0.054645
2006	8,692,652.	162,783,321.	0.053400
2005	7,507,178.	153,989,362.	0.048751

2	**Total** of line 1, column (d)	2	0.245905
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.049181
4	Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	135,305,692.
5	Multiply line 4 by line 3	5	6,654,469.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	19,277.
7	Add lines 5 and 6	7	6,673,746.
8	Enter qualifying distributions from Part XII, line 4	8	5,830,928.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions on page 18

Part VI Excise Tax Based on Inve[redacted]nt Income (Section 4940(a), 4940(b), 4940(e[redacted]4948 - see page 18 of the instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 . . . Date of ruling or determination letter ____________ (attach copy of ruling letter if necessary - see instructions) b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b . . . c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)	1	38,554.
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-) . . .	2	
3	Add lines 1 and 2 . . .	3	38,554.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-) . . .	4	0.
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0- . . .	5	38,554.
6	Credits/Payments		
a	2010 estimated tax payments and 2009 overpayment credited to 2010 . . . — 6a: 56,960.		
b	Exempt foreign organizations-tax withheld at source . . . — 6b: 0.		
c	Tax paid with application for extension of time to file (Form 8868) . . . — 6c: 5,000.		
d	Backup withholding erroneously withheld . . . — 6d:		
7	Total credits and payments Add lines 6a through 6d . . .	7	61,960.
8	Enter any **penalty** for underpayment of estimated tax Check here [X] if Form 2220 is attached . . .	8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** . . . ▶	9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** . . . ▶	10	23,406.
11	Enter the amount of line 10 to be **Credited to 2011 estimated tax** ▶ 23,406. **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign? . . .	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? . . .	1b		X
	*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities*			
c	Did the foundation file **Form 1120-POL** for this year? . . .	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year. (1) On the foundation ▶ $ ______ (2) On foundation managers ▶ $ ______			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ______			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? . . . *If "Yes," attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes* . . .	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year? . . .	4a	X	
b	If "Yes," has it filed a tax return on **Form 990-T** for this year? . . .	4b	X	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? . . . *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument? . . .	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV* . .	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ NJ,			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation* . . .	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? *If "Yes," complete Part XIV* . . .	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses* . . .	10		X

Part VII-A Statements Regardin[redacted]ivities *(continued)*

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ HTTP://WWW.HFNJ.ORG

14 The books are in care of ▶ STEVE MUSOLINO Telephone no ▶ 973-921-1210

Located at ▶ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ ZIP + 4 ▶ 07041

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ▶ ☐

and enter the amount of tax-exempt interest received or accrued during the year ▶ 15

			Yes	No
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes," enter the name of the foreign country ▶			

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies. Yes No

1a During the year did the foundation (either directly or indirectly)

(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No

(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No

(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No

(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No

(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No

(6) Agree to pay money or property to a government official? **(Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No

			Yes	No
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)?	1b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	1c		X

2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))

a At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? ☐ Yes ☒ No

If "Yes," list the years ▶ ________ , ________ , ________ , ________

			Yes	No
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see page 22 of the instructions)	2b		

c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here

▶ ________ , ________ , ________ , ________

3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No

			Yes	No
b	If "Yes," did it have excess business holdings in 2010 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969, **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010)*	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b		X

Part VII-B Statements Regardi[redacted]ctivities for Which Form 4720 May Be R[redacted]red *(continued)*

		Yes	No
5a	During the year did the foundation pay or incur any amount to		
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? . . . . . . ☐ Yes ☒ No		
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? . . . . . . ☐ Yes ☒ No		
	(3) Provide a grant to an individual for travel, study, or other similar purposes? . . . . . . ☐ Yes ☒ No		
	(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) . . . . . . ☐ Yes ☒ No		
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? . . . . . . ☐ Yes ☒ No		
b	If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? **5b**		
	Organizations relying on a current notice regarding disaster assistance check here . . . . . . ▶ ☐		
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? . . . . . . ☐ Yes ☐ No		
	If "Yes," attach the statement required by Regulations section 53 4945-5(d)		
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? . . . . . . ☐ Yes ☒ No		
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b**		X
	If "Yes" to 6b, file Form 8870		
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? . . ☐ Yes ☒ No		
b	If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b**		

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATTACHMENT 15		247,000.	33,136.	0.

2 Compensation of five highest-paid employees (other than those included on line 1 - see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATTACHMENT 16		230,068.	61,262.	0.

Total number of other employees paid over $50,000 . . . . . . ▶ 5

Part VIII **Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors** *(continued)*

3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
ATTACHMENT 17		363,531.

Total number of others receiving over $50,000 for professional services . . . . ▶ NONE

Part IX-A **Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 N/A	
2	
3	
4	

Part IX-B **Summary of Program-Related Investments** (see page 24 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See page 24 of the instructions 3 NONE	
Total. Add lines 1 through 3 . . . . ▶	

Part X Minimum Investment Return (All domestic foundations must complete this part Foreign foundations, see page 24 of the instructions)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities	1a	133,546,308.
b	Average of monthly cash balances	1b	3,469,776.
c	Fair market value of all other assets (see page 25 of the instructions)	1c	350,101.
d	**Total** (add lines 1a, b, and c)	1d	137,366,185.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	137,366,185.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	2,060,493.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	135,305,692.
6	**Minimum investment return.** Enter 5% of line 5	6	6,765,285.

Part XI Distributable Amount (see page 25 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ▶ ☐ and do not complete this part)

1	Minimum investment return from Part X, line 6			1	6,765,285.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	38,554.		
b	Income tax for 2010 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	38,554.
3	Distributable amount before adjustments Subtract line 2c from line 1			3	6,726,731.
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	6,726,731.
6	Deduction from distributable amount (see page 25 of the instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	6,726,731.

Part XII Qualifying Distributions (see page 25 of the instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes		
a	Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1a	5,830,928.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	0.
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	0.
b	Cash distribution test (attach the required schedule)	3b	0.
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	5,830,928.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	N/A
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	5,830,928.

Note: The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

Part XIII Undistributed Income (see page 26 of the instructions)

		(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1	Distributable amount for 2010 from Part XI, line 7				6,726,731.
2	Undistributed income, if any, as of the end of 2010				
a	Enter amount for 2009 only			5,404,825.	
b	Total for prior years 20 08 ,20 07 ,20 06				
3	Excess distributions carryover, if any, to 2010				
a	From 2005				
b	From 2006				
c	From 2007				
d	From 2008				
e	From 2009 0.				
f	Total of lines 3a through e	0.			
4	Qualifying distributions for 2010 from Part XII, line 4 ▶ $ 5,830,928.				
a	Applied to 2009, but not more than line 2a			5,404,825.	
b	Applied to undistributed income of prior years (Election required - see page 26 of the instructions)				
c	Treated as distributions out of corpus (Election required - see page 26 of the instructions)				
d	Applied to 2010 distributable amount				426,103.
e	Remaining amount distributed out of corpus	0.			
5	Excess distributions carryover applied to 2010 *(If an amount appears in column (d), the same amount must be shown in column (a).)*	0.			0.
6	**Enter the net total of each column as indicated below:**				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5	0.			
b	Prior years' undistributed income Subtract line 4b from line 2b				
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d	Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions				
e	Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions				
f	Undistributed income for 2010 Subtract lines 4d and 5 from line 1. This amount must be distributed in 2011				6,300,628.
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8	Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)				
9	**Excess distributions carryover to 2011.** Subtract lines 7 and 8 from line 6a	0.			
10	Analysis of line 9				
a	Excess from 2006				
b	Excess from 2007				
c	Excess from 2008				
d	Excess from 2009				
e	Excess from 2010 0.				

Part XIV Private Operating Foun[redacted]ns (see page 27 of the instructions and P[redacted]II-A, question 9) NOT APPLICABLE

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2010, enter the date of the ruling . . . . ▶

b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

	Tax year	Prior 3 years			
	(a) 2010	**(b)** 2009	**(c)** 2008	**(d)** 2007	**(e)** Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon **a** "Assets" alternative test - enter **(1)** Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test- enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter **(1)** Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942 (j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the foundation had $5,000 or more in assets at any time during the year - see page 28 of the instructions.)

1 Information Regarding Foundation Managers:

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than $5,000) (See section 507(d)(2))

NONE

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

NONE

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

Check here ▶ ☐ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds If the foundation makes gifts, grants, etc (see page 28 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

a The name, address, and telephone number of the person to whom applications should be addressed

ATTACHMENT 18

b The form in which applications should be submitted and information and materials they should include

APPLICATION SHOULD BE MADE IN THE FORM OF A WRITTEN REQUEST.

c Any submission deadlines

NONE

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

ATTACHMENT 19

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
ATTACHMENT 20				
Total ▶ 3a				5,019,203.
b *Approved for future payment*				
ATTACHMENT 21				
Total ▶ 3b				2,198,635.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions.)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	822.	
4 Dividends and interest from securities			14	2,994,695.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	-2,870,920.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b GRANT RECOVERIES					18,775.
c OTHER INVEST INC.			18	61,438.	
d					
e					
12 Subtotal Add columns (b), (d), and (e)				186,035.	18,775.

13 Total. Add line 12, columns (b), (d), and (e) . . . . 13 204,810.

(See worksheet in line 13 instructions on page 29 to verify calculations.)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes). (See page 29 of the instructions.)
11B	TOTAL GRANTS REFUNDED DURING 2010

Part XVII Information Rega[redacted] Transfers To and Transactions an[redacted]elationships With Noncharitable Exempt Organizations

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
	N/A		N/A

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge

Signature of officer or trustee | Date 11·14·11 | Title CFO

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
ROBERT CRIGLER		11/14/11		P00025827

Firm's name ▶ WITHUMSMITH+BROWN, PC | Firm's EIN ▶ 22-2027092

Firm's address ▶ 465 SOUTH ST STE 200 MORRISTOWN, NJ 07960-6497 | Phone no 973-898-9494

THE HEALTHCARE FOUNDATION OF NEW JERSEY, INC. 22-3451664

FORM 990-PF - PART IV

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		SEE ATTACHED SCHEDULE					VARIOUS	VARIOUS
66987142.		69858062.					-2870920.	
TOTAL GAIN(LOSS)		....					-2870920.	

JSA
0E1730 1 000

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INCOME FROM MONEY MARKET ACCOUNTS	822.	822.
TOTAL	822.	822.

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
DIVIDENDS INCOME	2,958,115.	2,500,189.
INTEREST INCOME FROM FIXED INC. SECUR	36,580.	36,580.
TOTAL	2,994,695.	2,536,769.

ATTACHMENT 3

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
GRANT RECOVERIES		18,775.	0.
OTHER MISCELLANEOUS INCOME		61,438.	61,438.
	TOTALS	80,213.	61,438.

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
AUDITING FEES	67,240.	4,270.		45,177.
TOTALS	67,240.	4,270.	0.	45,177.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
INVESTMENT MGMT & CONSULTING:			
ASSET MANAGEMENT FEES	472,628.	472,628.	0.
CUSTODIAN FEES	56,973.	56,973.	0.
INVESTMENT CONSULTING AND			0.
OTHER INVESTMENT FEES	61,531.	61,531.	0.
TOTALS	591,132.	591,132.	0.

ATTACHMENT 6

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
FOREIGN TAXES PAID	43,351.	43,351.	0.
FEDERAL EXCISE TAXES	472,296.	0.	0.
STATE AND OTHER TAXES	1,543.	0.	0.
TOTALS	517,190.	43,351.	0.

ATTACHMENT 7

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
BANK FEES	580.	37.	543.
COMMERCIAL INSURANCE EXPENSE	38,625.	2,453.	36,639.
DIRECT GRANT EXPENSE	18,651.	0.	22,954.
OFFICE EXPENSES	24,467.	1,554.	22,913.
OTHER EMPLOYEE RELATED EXPENSE	116,979.	7,428.	107,027.
PROFESSIONAL DEVELOPMENT	1,144.	73.	1,071.
OUTSIDE SERVICE FEE	8,399.	533.	7,866.
ANNUAL REPORT	1,290.	0.	1,290.
BOOKS AND SUBSCRIPTIONS	175.	11.	164.
TOTALS	210,310.	12,089.	200,467.

FORM 990PF, PART II - PREPAID EXPENSES AND DEFERRED CHARGES

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
PREPAID INSURANCE	6,777.	7,275.	7,275.
OTHER PREPAID EXPENSES	2,695.	4,303.	4,303.
PREPAID FEDERAL EXCISE TAX	48,434.	56,960.	56,960.
TOTALS	57,906.	68,538.	68,538.

ATTACHMENT 9

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
DOMESTIC EQUITY:			
SSGA RUSSELL 1000 FUND	13,995,705.	16,259,308.	16,259,308.
BANK OF AMERICA MARSICO	2,750,138.	3,310,612.	3,310,612.
KEELEY	7,086,493.	8,727,935.	8,727,935.
STERLING JOHNSON	7,063,429.	8,679,520.	8,679,520.
SSGA RUSSELL VALUE	8,904,161.	9,788,136.	9,788,136.
INTERNATIONAL EQUITY:			
BRANDES	21,293,635.	13,604,524.	13,604,524.
AMERICAN EUROPAC	0.	7,548,070.	7,548,070.
VONTOBEL	9,153,083.	10,239,861.	10,239,861.
PRIVATE EQUITY/VENTURE CAPITAL			
COMMONFUND	3,118,948.	3,124,827.	3,124,827.
NEUBERGER BERMAN MLP	7,559,370.	9,330,136.	9,330,136.
FLAG	2,256,693.	3,733,628.	3,733,628.
COLLER	3,396,290.	4,193,252.	4,193,252.
SPUR	77,014.	144,096.	144,096.
ALTERNATIVES:			
BLACKSTONE PARTNERS	17,008,090.	18,290,255.	18,290,255.
PIMCO	1,890,628.	410,825.	410,825.
GALLIARD COMMODITIES	2,058,602.	1,194,283.	1,194,283.
ALPINE INTERNAL REAL ESTATE	2,816,473.	3,301,804.	3,301,804.
COHEN&STEERS GLO REALTY SHS	3,421,157.	4,022,071.	4,022,071.
TOTALS	113,849,909.	125,903,143.	125,903,143.

FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
PIMCO TOTAL RETURN	8,782,630.	8,871,135.	8,871,135.
WESTERN ASSET MANAGEMENT	8,108,752.	9,079,914.	9,079,914.
TOTALS	16,891,382.	17,951,049.	17,951,049.

LAND, BUILDINGS, EQUIPMENT NOT HELD FOR INVESTMENT

ATTACHMENT 11

		FIXED ASSET DETAIL				ACCUMULATED DEPRECIATION DETAIL			
ASSET DESCRIPTION	METHOD/ CLASS	BEGINNING BALANCE	ADDITIONS	DISPOSALS	ENDING BALANCE	BEGINNING BALANCE	ADDITIONS	DISPOSALS	ENDING BALANCE
EQUIPMENT	SL	13,479.			13,479.	13,479.			13,479.
TOTALS		13,479.			13,479.	13,479.			13,479.

FORM 990PF, PART II - OTHER ASSETS

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
DIVIDENDS RECEIVABLE	30,613.	134,089.	134,089.
TAX RECLAIM RECEIVABLE	23,131.	37,776.	37,776.
INTEREST INCOME RECEIVABLE	57,730.	921.	921.
SALE PROCEEDS RECEIVABLE	42,002.	368,186.	368,186.
DEFERRED TAX ASSET	149,912.	0.	0.
TOTALS	303,388.	540,972.	540,972.

FORM 990PF, PART II - OTHER LIABILITIES

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE
DEFERRED FEDERAL EXCISE TAX	0.	274,748.
FEDERAL EXCISE TAX PAYABLE	0.	47,637.
TOTALS	0.	322,385.

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION	AMOUNT
UNREALIZED GAIN ON BOOKS NOT ON RETURN	21,399,239.
REALIZED LOSSES ON RETURN NOT ON BOOKS	174,954.
TOTAL	21,574,193.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 15

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
LESTER Z. LIEBERMAN, P.E. C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	CHAIMAN / TRUSTEE 2.00	0.	0.	0.
BETH LEVITHAN, PH.D. C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	FIRST VICE CHAIR / TRUSTEE 2.00	0.	0.	0.
LESTER M. BORNSTEIN C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	VICE CHAIRMAN / TRUSTEE 2.00	0.	0.	0.
MICHAEL FRANCIS, ESQ. C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	VICE CHAIRMAN / TRUSTEE 2.00	0.	0.	0.
ELLEN R. WAGENBERG, M.B.A. C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TREASURER / TRUSTEE 2.00	0.	0.	0.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 15 (CONT'D)

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
RICHARD L. AMSTER, ESQ. C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	ASSISTANT TREASURER / TRUSTEE 2.00	0.	0.	0.
JOHN H. REICHMAN, ESQ. C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	SECRETARY / TRUSTEE 2.00	0.	0.	0.
JOANNE WEINBACH C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	ASSISTANT SECRETARY / TRUSTEE 2.00	0.	0.	0.
PHILIP M. BERMAN C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.
JAY BLUMENFELD C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 15 (CONT'D)

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
AMY REISEN FREUNDLICH, ESQ. 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.
STEVEN E. GROSS, ESQ. C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.
NANCY KRIDEL, C.P.A. C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.
LIONEL M. LEVEY C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.
JEROME S. LIEB C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 15 (CONT'D)

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
CAROL P. MARCUS, ESQ. C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.
ADAM PERLMAN, M.D. C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.
SELMA ROSEN C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.
BRUCE SHOULSON, ESQ. C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.
MARVIN WERTHEIMER C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	TRUSTEE 2.00	0.	0.	0.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 15 (CONT'D)

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
MARSHA ATKIND C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	EXECUTIVE DIRECTOR 40.00	145,000.	27,016.	0.
STEFANO MUSOLINO, CPA C/O THE HEALTHCARE FOUNDATION OF NJ 60 EAST WILLOW STREET, 2ND FLOOR MILLBURN, NJ 07041	CFO 40.00	102,000.	6,120.	0.
	GRAND TOTALS	247,000.	33,136.	0.

990PF, PART VIII - COMPENSATION OF THE FIVE HIGHEST PAID EMPLOYEES

ATTACHMENT 16

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
LISA BLOCK HEALTHCARE FOUNDATION OF NJ MILLBURN, NJ 07041	SR. PROGRAM OFFICER 40.00	87,516.	35,123.	0.
MARCY FELSENFELD HEALTHCARE FOUNDATION OF NJ MILLBURN, NJ 07041	PROGRAM OFFICER 40.00	78,280.	20,265.	0.
WALTER K. MAIER HEALTHCARE FOUNDATION OF NJ MILLBURN, NJ 07041	GRANTS ADMINISTRATOR 40.00	64,272.	5,874.	0.
	TOTAL COMPENSATION	230,068.	61,262.	0.

990PF, PART VIII- COMPENSATION OF THE FIVE HIGHEST PAID PROFESSIONALS

ATTACHMENT 17

NAME AND ADDRESS	TYPE OF SERVICE	COMPENSATION
BRANDES INVESTMENT PARTNERS 11988 EL CAMINO REAL, SUITE 500 SAN DIEGO, CA 92191-9048	INVEST. MGMT&ADVISOR	123,241.
KEELEY ASSET MANAGEMENT CORP. 401 SOUTH LASALLE STREET, SUITE 1201 CHICAGO, IL 60605	INVEST. MGMT&ADVISOR	75,172.
CORTINA ASSET MANAGEMENT 1065 AVENUE OF THE AMERICAS, 5TH FLOOR NEW YORK, NY 10018	INVEST. MGMT&ADVISOR	55,556.
NEUBERGER BERMAN 33 CAVENDISH SQUARE W1G 0TT NEW YORK, NY 10158 LONDON	INVEST. MGMT&ADVISOR	109,562.
TOTAL COMPENSATION		363,531.

FORM 990PF, PART XV - NAME, ADDRESS AND PHONE FOR APPLICATIONS

MARSHA ATKIND
60 EAST WILLOW STREET, 2ND FLOOR
MILLBURN, NJ 07041
973-921-1210

990PF, PART XV - RESTRICTIONS OR LIMITATIONS ON AWARDS

AWARDS ARE PRIMARILY DIRECTED TO HEALTHCARE RELATED NEEDS OF NEWARK NJ AND SURROUNDING LOW-INCOME COMMUNITIES AND THE JEWISH COMMUNITIES OF METROWEST NJ (ESSEX, MORRIS AND UNION COUNTIES).

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
ADVOCATES FOR CHILDREN OF NEW JERSEY 35 HALSEY STREET, 2ND FLOOR NEWARK, NJ 07102	501C(3)	GENERAL	30,394.
AMERICAN CANCER SOCIETY 507 WESTMINSTER AVENUE ELIZABETH, NJ 07208	501C(3)	GENERAL	91,580.
AMERICAN JEWISH COMMITTEE 255 MILLBURN AVE #305 MILLBURN, NJ 07041	501C(3)	GENERAL	1,000.
ARTHRITIS FOUNDATION 555 US HIGHWAY 1 S #320 ISELIN, NJ 08830	501C(3)	GENERAL	1,000.
BROADWAY HOUSE FOR CONTINUING CARE 298 BROADWAY NEWARK, NJ 07104	501C(3)	GENERAL	52,837.
CAUCUS EDUCATIONAL CORPORATION 75 MIDLAND AVENUE MONTCLAIR, NJ 07042	501C(3)	GENERAL	50,000.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
CHABAD OF SE MORRIS COUNTY 42 PARK AVENUE MADISON, NJ 07940	501C(3)	GENERAL	4,500.
CHILDREN'S HOSPITAL OF NEW JERSEY 201 LYONS AVENUE NEWARK, NJ 07112	501C(3)	GENERAL	1,000.
CHILDREN'S SPECIALIZED HOSPITAL FOUNDATION, INC. 150 NEW PROVIDENCE ROAD MOUNTAINSIDE, NJ 07092	501C(3)	GENERAL	500.
CLARA MAASS MEDICAL CENTER FOUNDATION ONE CLARA MAASS DRIVE BELLEVILLE, NJ 07109	501C(3)	GENERAL	160,521.
COMMUNITY HOPE 199 POMEROY ROAD PARSIPPANY, NJ 07054	501C(3)	GENERAL	60,100.
CORPORATION FOR SUPPORTIVE HOUSING 50 BROADWAY #17 NEW YORK, NY 10004	501C(3)	GENERAL	25,000.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
COVENANT HOUSE NEW JERSEY 32 SOUTH WILLOW STREET MONTCLAIR, NJ 07042	501C(3)	GENERAL	25,000.
DAUGHTERS OF ISRAEL 1155 PLEASANT VALLEY WAY WEST ORANGE, NJ 07052	501C(3)	GENERAL	64,658.
DOROT 171 WEST 85TH STREET NEW YORK, NY 10024	501C(3)	GENERAL	14,350.
DREW UNIVERSITY 36 MADISON AVENUE MADISON, NJ 07940	501C(3)	GENERAL	13,612.
ESSEX COUNTY COURT APPOINTED SPECIAL ADVOCATE 212 WASHINGTON STREET, ROOM 912 NEWARK, NJ 07102	501C(3)	GENERAL	15,750.
ESSEX COUNTY FAMILY JUSTICE CENTER, INC. 89 MARKET STREET NEWARK, NJ 07102	501C(3)	GENERAL	68,614.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
FAMILY CONNECTIONS 395 S CENTER STREET ORANGE, NJ 07050	501C(3)	GENERAL	75,000.
FOUNDATION OF UMDNJ 120 ALBANY STREET TOWER II, SUITE 850 NEW BRUNSWICK, NJ 08901	501C(3)	GENERAL	308,758.
GATEWAY NORTHWEST-MATERNAL & CHILD HEALTH NETWORK 381 WOODSIDE AVENUE NEWARK, NJ 07104	501C(3)	GENERAL	35,500.
HETRICK-MARTIN INSTITUTE, INC. 2 ASTOR PLACE NEW YORK, NY 10003	501C(3)	GENERAL	25,000.
HYACINTH AIDS FOUNDATION 317 GEORGE STREET SUITE 203 NEW BRUNSWICK, NJ 08901	501C(3)	GENERAL	42,500.
INTEGRITY, INC. 103 LINCOLN PARK NEWARK, NJ 07102	501C(3)	GENERAL	41,000.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
IRONBOUND COMMUNITY CORP. 179 VAN BUREN STREET NEWARK, NJ 07105	501C(3)	GENERAL	57,500.
JCC OF METROWEST 760 NORTHFIELD AVENUE SALZMAN BUILDING WEST ORANGE, NJ 07052	501C(3)	GENERAL	4,000.
JEFFERSON PARK MINISTRIES, INC. 213 JEFFERSON AVENUE ELIZABETH, NJ 07207	501C(3)	GENERAL	60,888.
JESPY HOUSE 102 PROSPECT STREET SOUTH ORANGE, NJ 07079	501C(3)	GENERAL	250,000.
JEWISH FAMILY SERVICE OF METROWEST 256 COLUMBIA TURNPIKE SUITE 105 FLORHAM PARK, NJ 07932	501C(3)	GENERAL	456,884.
JEWISH RENAISSANCE MEDICAL CENTER 149 KEARNY AVENUE 3RD FLOOR PERTH AMBOY, NJ 08861	501C(3)	GENERAL	187,500.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
JEWISH SERV. FOR DEV. DISABLED OF METROWEST, INC 270 PLEASANT VALLEY WAY WEST ORANGE, NJ 07052	501C(3)	GENERAL	59,940.
JEWISH VOCATIONAL SERVICE OF METROWEST 111 PROSPECT STREET EAST ORANGE, NJ 07107	501C(3)	GENERAL	101,914.
LEGAL SERVICES OF NEW JERSEY 100 METROPLEX DRIVE AT PLAINSFIELD AVENUE SUITE 402, P.O. BOX 1357 EDISON, NJ 08818	501C(3)	GENERAL	32,500.
LIBERTY SCIENCE CENTER 222 JERSEY CITY BOULEVARD JERSEY CITY, NJ 07305	501C(3)	GENERAL	30,000.
MORRISTOWN MEMORIAL HEALTH FOUNDATION, INC. 100 MADISON AVENUE MORRISTOWN, NJ 07962	501C(3)	GENERAL	60,975.
NATIONAL COUNCIL OF JEWISH WOMEN 513 WEST MT. PLEASANT AVENUE LIVINGSTON, NJ 07039	501C(3)	GENERAL	3,200.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
NATIONAL KIDNEY FOUNDATION OF GREATER NEW YORK 30 EAST 33RD STREET, THIRD FLOOR NEW YORK, NY 10016	501C(3)	GENERAL	4,500.
NEW COMMUNITY CORPORATION 233 WEST MARKET STREET NEWARK, NJ 07103	501C(3)	GENERAL	1,500.
NEW EYES FOR THE NEEDY, INC. 549 MILLBURN AVENUE SHORT HILLS, NJ 07078	501C(3)	GENERAL	7,500.
NEW JERSEY APPLESEED PUBLIC LAW CENTER 744 BROAD STREET 16TH FLOOR NEWARK, NJ 07102	501C(3)	GENERAL	45,000.
NEW JERSEY CHAMBER OF COMMERCE FOUNDATION 216 WEST STATE STREET TRENTON, NJ 08608	501C(3)	GENERAL	20,000.
NEW JERSEY CITIZEN ACTION EDUCATION FUND, INC. 744 BROAD STREET, SUITE 2080 NEWARK, NJ 07102	501C(3)	GENERAL	12,500.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
NEW JERSEY INSTITUTE FOR SOCIAL JUSTICE 60 PARK PLACE SUITE 511 NEWARK, NJ 07102	501C(3)	GENERAL	25,000.
NEW JERSEY THEATRE ALLIANCE 8 MARCELLA AVENUE WEST ORANGE, NJ 07052	501C(3)	GENERAL	10,000.
NEWARK BETH ISRAEL MEDICAL CENTER FOUNDATION 201 LYONS AVENUE NEWARK, NJ 07112	501C(3)	GENERAL	840,695.
NEWARK EDUCATORS COMMUNITY CHARTER SCHOOL 17-19 CRAWFORD STREET NEWARK, NJ 07102	501C(3)	GENERAL	38,781.
NEWARK EMERGENCY SERVICES FOR FAMILIES, INC. 982 BROAD STREET NEWARK, NJ 07102	501C(3)	GENERAL	15,000.
NJCRI 393 CENTRAL AVE NEWARK, NJ 07103	501C(3)	GENERAL	36,000.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
NORTHERN NEW JERSEY MATERNAL CHILD HEALTH CONSORTI 17 ARCADIAN AVENUE PARAMUS, NJ 07652	501C(3)	GENERAL	50,000.
OVERLOOK HOSPITAL FOUNDATION 36 UPPER OVERLOOK ROAD SUMMIT, NJ 07901	501C(3)	GENERAL	1,000.
PARTNERS FOR WOMEN AND JUSTICE, INC. 60 SOUTH FULLERTON AVENUE, #211 MONTCLAIR, NJ 07042	501C(3)	GENERAL	81,368.
PLAYWORKS EDUCATION ENERGIZED/NEWARK 60 PARK PLACE, SUITE 1001 NEWARK, NJ 07102	501C(3)	GENERAL	30,000.
PREVENT BLINDNESS TRI-STATE 101 WHITNEY AVE #A NEW HAVEN, CT 06510	501C(3)	GENERAL	18,750.
RAINBOWS 1360 HAMILTON PARKWAY ITASCA, IL 60143	501C(3)	GENERAL	14,825.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
RUTGERS COLLEGE OF NURSING 110 PATERSON STREET NEW BRUNSWICK, NJ 08901	501C(3)	GENERAL	1,500.
RUTGERS NEWARK JOSEPH C CORNWALL CENTER OF METROPOLITAN STUDIES 47 BLEEKER STREET NEWARK, NJ 07102	501C(3)	GENERAL	1,000.
RUTGERS UNIVERSITY FOUNDATION 7 COLLEGE AVENUE WINANTS HALL NEW BRUNSWICK, NJ 08901	501C(3)	GENERAL	23,826.
SAINT BARNABAS HOSPICE AND PALLIATIVE CARE CENTER 95 OLD SHORT HILLS ROAD WEST ORANGE, NJ 07052	501C(3)	GENERAL	1,000.
SAINT BARNABAS MEDICAL CENTER FOUNDATION 95 OLD SHORT HILLS ROAD WEST ORANGE, NJ 07052	501C(3)	GENERAL	251,295.
SAINT MICHAEL'S MEDICAL CENTER STE 1, 94 OLD SHORT HILLS ROAD LIVINGSTON, NJ 07039	501C(3)	GENERAL	98,765.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
SETON HALL UNIVERSITY 457 CENTRE STREET SOUTH ORANGE, NJ 07079	501C(3)	GENERAL	1,500.
THE APOSTLE'S HOUSE 24 GRANT STREET NJ 07104 NEWARK	501C(3)	GENERAL	44,563.
THE ARC OF ESSEX COUNTY 123 NAYLON AVE LIVINGSTON, NJ 07039	501C(3)	GENERAL	23,087.
THE ARNOLD P. GOLD FOUNDATION 619 PALISADE AVENUE ENGLEWOOD, NJ 07632	501C(3)	GENERAL	20,000.
THE BLOOD CENTER OF NEW JERSEY 45 SOUTH GROVE STREET EAST ORANGE, NJ 07018	501C(3)	GENERAL	250,000.
THE COMMUNITY FOOD BANK 31 EVANS TERMINAL ROAD HILLSIDE, NJ 07205	501C(3)	GENERAL	65,000.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
THE NEWARK MUSEUM 49 WASHINGTON STREET NEWARK, NJ 07102	501C(3)	GENERAL	100,000.
THE NORTH WARD CENTER, INC. 346 MOUNT PROSPECT AVE NEWARK, NJ 07104	501C(3)	GENERAL	76,123.
THE RACHEL COALITION 256 COLUMBIA TURNPIKE SUITE 105 FLORHAM PARK, NJ 07932	501C(3)	GENERAL	5,000.
TRINITAS HEALTH FOUNDATION P.O. BOX 259 ELIZABETH, NJ 07207	501C(3)	GENERAL	100,000.
TRINITAS REGIONAL MEDICAL CENTER 225 WILLIAMSON STREET ELIZABETH, NJ 07202	501C(3)	GENERAL	2,500.
TRUST FOR PUBLIC LAND 1 WASHINGTON STREET SUITE 1401H NEWARK, NJ 07102	501C(3)	GENERAL	50,000.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
UMDNJ SCHOOL OF NURSING 65 BERGEN STREET, SUITE 1127 NEWARK, NJ 07107	501C(3)	GENERAL	1,500.
UMDNJ/THE UNIVERSITY HOSPITAL 150 BERGEN STREET NEWARK, NJ 07107	501C(3)	GENERAL	16,150.
UNITED JEWISH COMMUNITIES OF METROWEST 901 ROUTE 10 WHIPPANY, NJ 07981	501C(3)	GENERAL	80,000.
YOUTH DEVELOPMENT CLINIC 500 BROAD STREET 3RD FLOOR, SUITE 1 NEWARK, NJ 07102	501C(3)	GENERAL	40,000.
ZUFALL HEALTH CENTER 17 SOUTH STREET DOVER, NJ 07801	501C(3)	GENERAL	500.
		TOTAL CONTRIBUTIONS PAID	5,019,203.

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

ATTACHMENT 21

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
ADVOCATES FOR CHILDREN OF NEW JERSEY 35 HALSEY STREET, 2ND FLOOR NEWARK, NJ 07102	501C(3)	GENERAL	30,392.
CAUCUS EDUCATIONAL CORPORATION 75 MIDLAND AVENUE MONTCLAIR, NJ 07042	501C(3)	GENERAL	50,000.
CEREBRAL PALSY OF NORTH JERSEY 220 SOUTH ORANGE AVE, STE 300 LIVINGSTON, NJ 07039	501C(3)	GENERAL	77,400.
CLARA MAASS MEDICAL CENTER FOUNDATION ONE CLARA MAASS DRIVE BELLEVILLE, NJ 07109	501C(3)	GENERAL	239,800.
CORPORATION FOR SUPPORTIVE HOUSING 50 BROADWAY #17 NEW YORK, NY 10004	501C(3)	GENERAL	25,000.
COVENANT HOUSE NEW JERSEY 32 SOUTH WILLOW STREET MONTCLAIR, NJ 07042	501C(3)	GENERAL	25,000.

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

ATTACHMENT 21 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
DAUGHTERS OF ISRAEL 1155 PLEASANT VALLEY WAY WEST ORANGE, NJ 07052	501C(3)	GENERAL	86,343.
DOROT 171 WEST 85TH STREET NEW YORK, NY 10024	501C(3)	GENERAL	14,350.
DREW UNIVERSITY 36 MADISON AVENUE MADISON, NJ 07940	501C(3)	GENERAL	13,612.
ESSEX COUNTY COURT APPOINTED SPECIAL ADVOCATE 212 WASHINGTON STREET, ROOM 912 NEWARK, NJ 07102	501C(3)	GENERAL	15,750.
ESSEX COUNTY FAMILY JUSTICE CENTER, INC. 89 MARKET STREET NEWARK, NJ 07102	501C(3)	GENERAL	68,614.
FOUNDATION OF UMDNJ 120 ALBANY STREET NEW BRUNSWICK, NJ 08901	501C(3)	GENERAL	322,875.

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

ATTACHMENT 21 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
GATEWAY NORTHWEST-MATERNAL & CHILD HEALTH NETWORK 381 WOODSIDE AVENUE NEWARK, NJ 07104	501C(3)	GENERAL	35,500.
HETRICK-MARTIN INSTITUTE, INC. 2 ASTOR PLACE NEW YORK, NY 10003	501C(3)	GENERAL	25,000.
HYACINTH AIDS FOUNDATION 317 GEORGE STREET SUITE 203 NEW BRUNSWICK, NJ 08901	501C(3)	GENERAL	25,000.
INTEGRITY, INC. 07102 NEWARK, NJ	501C(3)	GENERAL	40,500.
IRONBOUND COMMUNITY CORP. 179 VAN BUREN STREET NEWARK, NJ 07105	501C(3)	GENERAL	30,000.
JEFFERSON PARK MINISTRIES, INC. 213 JEFFERSON AVENUE ELIZABETH, NJ 07207	501C(3)	GENERAL	30,892.

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

ATTACHMENT 21 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
JEWISH FAMILY SERVICE OF METROWEST 256 COLUMBIA TURNPIKE FLORHAM PARK, NJ 07932	501C(3)	GENERAL	254,579.
JEWISH RENAISSANCE MEDICAL CENTER 149 KEARNY AVENUE PERTH AMBOY, NJ 08861	501C(3)	GENERAL	137,500.
LIBERTY SCIENCE CENTER 222 JERSEY CITY BOULEVARD JERSEY CITY, NJ 07305	501C(3)	GENERAL	30,000.
MORRISTOWN MEMORIAL HEALTH FOUNDATION, INC. 100 MADISON AVENUE MORRISTOWN, NJ 07962	501C(3)	GENERAL	59,975.
NEW JERSEY CHAMBER OF COMMERCE FOUNDATION 216 WEST STATE STREET TRENTON, NJ 08608	501C(3)	GENERAL	20,000.
NEWARK EDUCATORS COMMUNITY CHARTER SCHOOL 17-19 CRAWFORD STREET NEWARK, NJ 07102	501C(3)	GENERAL	38,781.

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

ATTACHMENT 21 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
NEWARK EMERGENCY SERVICES FOR FAMILIES, INC. 982 BROAD STREET NEWARK, NJ 07102	501C(3)	GENERAL	15,000.
PLAYWORKS EDUCATION ENERGIZED/NEWARK 60 PARK PLACE, SUITE 1001 NEWARK, NJ 07102	501C(3)	GENERAL	30,000.
PREVENT BLINDNESS TRI-STATE 101 WHITNEY AVE #A NEW HAVEN, CT 06510	501C(3)	GENERAL	18,750.
SAINT BARNABAS MEDICAL CENTER FOUNDATION 95 OLD SHORT HILLS ROAD WEST ORANGE, NJ 07052	501C(3)	GENERAL	155,249.
THE APOSTLE'S HOUSE 24 GRANT STREET NEWARK, NJ 07104	501C(3)	GENERAL	44,563.
THE ARC OF ESSEX COUNTY 123 NAYLON AVE LIVINGSTON, NJ 07039	501C(3)	GENERAL	23,087.

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

ATTACHMENT 21 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
THE NEWARK MUSEUM 49 WASHINGTON STREET NEWARK, NJ 07102	501C(3)	GENERAL	100,000.
THE NORTH WARD CENTER, INC. 346 MOUNT PROSPECT AVE NEWARK, NJ 07104	501C(3)	GENERAL	75,123.
YOUTH DEVELOPMENT CLINIC 500 BROAD STREET NEWARK, NJ 07102	501C(3)	GENERAL	40,000.
		TOTAL CONTRIBUTIONS APPROVED	2,198,635.

SCHEDULE D (Form 1041)

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

▶ **Attach to Form 1041, Form 5227, or Form 990-T. See the Instructions for Schedule D (Form 1041) (also for Form 5227 or Form 990-T, if applicable).**

OMB No 1545-0092

2010

Name of estate or trust: THE HEALTHCARE FOUNDATION OF NEW JERSEY, INC.

Employer identification number: 22-3451664

Note: *Form 5227 filers need to complete only Parts I and II*

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a					

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	-2,870,920.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	
4 Short-term capital loss carryover Enter the amount, if any, from line 9 of the 2009 Capital Loss Carryover Worksheet	4	( )
5 **Net short-term gain or (loss).** Combine lines 1a through 4 in column (f) Enter here and on line 13, column (3) on the back ▶	5	-2,870,920.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a					

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	
9 Capital gain distributions	9	
10 Gain from Form 4797, Part I	10	
11 Long-term capital loss carryover Enter the amount, if any, from line 14 of the 2009 Capital Loss Carryover Worksheet	11	( )
12 **Net long-term gain or (loss).** Combine lines 6a through 11 in column (f). Enter here and on line 14a, column (3) on the back ▶	12	

Part III **Summary of Parts I and II**
Caution: *Read the instructions* ***before*** *completing this part*

			(1) Beneficiaries' (see instr)	(2) Estate's or trust's	(3) Total
13	**Net short-term gain or (loss)**	13			-2,870,920.
14	**Net long-term gain or (loss):**				
a	Total for year	14a			
b	Unrecaptured section 1250 gain (see line 18 of the wrksht)	14b			
c	28% rate gain	14c			
15	**Total net gain or (loss).** Combine lines 13 and 14a ▶	15			-2,870,920.

Note: *If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a) If lines 14a and 15, column (2), are net gains, go to Part V, and* ***do not*** *complete Part IV If line 15, column (3), is a net loss, complete Part IV and the* ***Capital Loss Carryover Worksheet,*** *as necessary*

Part IV **Capital Loss Limitation**

16 Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the **smaller** of
a The loss on line 15, column (3) **or** b $3,000 . . . 16 (3,000)

Note: *If the loss on line 15, column (3), is more than $3,000,* ***or*** *if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the* ***Capital Loss Carryover Worksheet*** *on page 7 of the instructions to figure your capital loss carryover*

Part V **Tax Computation Using Maximum Capital Gains Rates**

Form 1041 filers. Complete this part **only** if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), **and** Form 1041, line 22, is more than zero
Caution: *Skip this part and complete the worksheet on page 8 of the instructions if*

- *Either line 14b, col (2) or line 14c, col (2) is more than zero, or*
- *Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero*

Form 990-T trusts. Complete this part **only** if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, **and** Form 990-T, line 34, is more than zero Skip this part and complete the worksheet on page 8 of the instructions if either line 14b, col (2) or line 14c, col (2) is more than zero

17	Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34)			17			
18	Enter the **smaller** of line 14a or 15 in column (2) but not less than zero	18					
19	Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T)	19					
20	Add lines 18 and 19	20					
21	If the estate or trust is filing Form 4952, enter the amount from line 4g, otherwise, enter -0- ▶	21					
22	Subtract line 21 from line 20 If zero or less, enter -0-			22			
23	Subtract line 22 from line 17 If zero or less, enter -0-			23			
24	Enter the **smaller** of the amount on line 17 or $2,300			24			
25	Is the amount on line 23 equal to or more than the amount on line 24? ☐ **Yes.** Skip lines 25 and 26, go to line 27 and check the "No" box ☐ **No.** Enter the amount from line 23			25			
26	Subtract line 25 from line 24			26			
27	Are the amounts on lines 22 and 26 the same? ☐ **Yes.** Skip lines 27 thru 30, go to line 31 ☐ **No.** Enter the **smaller** of line 17 or line 22			27			
28	Enter the amount from line 26 (If line 26 is blank, enter -0-)			28			
29	Subtract line 28 from line 27			29			
30	Multiply line 29 by 15% (15)					30	
31	Figure the tax on the amount on line 23 Use the 2010 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)					31	
32	Add lines 30 and 31					32	
33	Figure the tax on the amount on line 17 Use the 2010 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)					33	
34	**Tax on all taxable income.** Enter the **smaller** of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)					34	

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EQUITY										
EURO CURRENCY										
FRANCE										
00WE	471279901	RENAULT SA		COMMON STOCK EUR3 81				01 Apr 2010	08 Apr 2010	0 738689
101MDA18428		090	2,500 000	Local	88,222.60	162,593 05	-74,370.45			-74,370.45
				Base	119,431 32	253,015 70	-100,678 97		-32,905 41	-133,584.38
00WE	517617908	FRANCE TELECOM SA		COMMON STOCK EUR4 0				01 Apr 2010	08 Apr 2010	0 738689
101MDA18421		087	7,600 000	Local	134,776 52	150,211 07	-15,434 55			-15,434 55
				Base	182,453.67	185,990 71	-20,894 52		17,357 48	-3,537 04
00WE	564156909	CARREFOUR SA		COMMON STOCK EUR2 5				01 Apr 2010	08 Apr 2010	0 738689
101MDA18426		091	3,800.000	Local	137,678 38	152,075 44	-14,397 06			-14,397 06
				Base	186,382 06	199,631 60	-19,490 02		6,240 48	-13,249 54
00WE	567173901	SANOFI		COMMON STOCK EUR2 0				01 Apr 2010	08 Apr 2010	0.738689
101MDA18420		089	4,100.000	Local	227,353 64	258,963 84	-31,610 20			-31,610.20
				Base	307,779 92	339,557 78	-42,792 30		11,014.44	-31,777 86
00WE	567173901	SANOFI		COMMON STOCK EUR2.0				10 Feb 2010	15 Feb 2010	0 730007
101MBH20594		729	603 000	Local	31,909 18	38,086 63	-6,177.45			-6,177 45
				Base	43,710 79	49,939.84	-8,462 18		2,233 13	-6,229 05
00WE	567173901	SANOFI		COMMON STOCK EUR2 0				11 Feb 2010	16 Feb 2010	0 734970
101MBI13296		731	458.000	Local	24,282 65	28,928 16	-4,645 51			-4,645 51
				Base	33,038 97	37,931 09	-6,320.68		1,428 56	-4,892.12
00WE	567173901	SANOFI		COMMON STOCK EUR2 0				12 Feb 2010	17 Feb 2010	0 734754
101MBJ17640		734	639 000	Local	34,017 27	40,360.46	-6,343 19			-6,343 19
				Base	46,297 50	52,921 32	-8,633 08		2,009.26	-6,623.82
567173901 Total										
				Local	317,562 74	366,339 09	-48,776 35			-48,776.35
				Base	430,827.18	480,350.03	-66,208 24		16,685.39	-49,522 85
00WE	596233908	STMICROELECTRONICS NV		COMMON STOCK EUR1 04				01 Apr 2010	08 Apr 2010	0 738689
101MDA18429		058	10,900 000	Local	81,503.71	121,846 72	-40,343 01			-40,343.01
				Base	110,335 62	161,429 68	-54,614 34		3,520 28	-51,094 06

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SSB Trade ID		Lot			Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
00WE	596233908	STMICROELECTRONICS NV			COMMON STOCK EUR1 04			16 Mar 2010	19 Mar 2010	0.726850
101MCL08243		771	5,000 000	Local	33,113 06	55,892 99	-22,779 93			-22,779 93
				Base	45,556.94	74,050.31	-31,340 62		2,847 25	-28,493 37
596233908 Total										
				Local	114,616 77	177,739 71	-63,122 94			-63,122 94
				Base	155,892 56	235,479 99	-85,954 96		6,367 53	-79,587 4
00WE	597500909	ALCATEL LUCENT			COMMON STOCK EUR2			01 Apr 2010	08 Apr 2010	0 738689
101MDA18423		088	37,700 000	Local	88,539.59	401,021 64	-312,482 05			-312,482.05
				Base	119,860 44	490,217.72	-423,022.48		52,665 20	-370,357.28
00WE	726261902	CREDIT AGRICOLE SA			COMMON STOCK EUR3			01 Apr 2010	08 Apr 2010	0 738689
101MDA18427		057	5,000.000	Local	65,789 34	120,154.98	-54,365 64			-54,365 64
				Base	89,062 30	167,223 36	-73,597 47		-4,563 59	-78,161 06
00WE	B1HDJL905	NATIXIS			COMMON STOCK EUR1 6			01 Apr 2010	08 Apr 2010	0 738689
101MDA18424		092	7,200.000	Local	29,032 51	52,446.73	-23,414 22			-23,414 22
				Base	39,302 75	73,819 82	-31,696 99		-2,820 08	-34,517 07
FRANCE Total										
				Local	976,218 45	1,582,581 71	-606,363 26			-606,363 26
				Base	1,323,212 28	2,085,728.93	-821,543 65		59,027 00	-762,516 65
GERMANY										
00WE	461785909	DEUTSCHE POST AG REG			COMMON STOCK NPV			01 Apr 2010	07 Apr 2010	0 738689
101MDA19667		055	2,100.000	Local	27,198.38	24,137.50	3,060.88			3,060.88
				Base	36,819 80	33,021.43	4,143.67		-345 30	3,798 37
00WE	461785909	DEUTSCHE POST AG REG			COMMON STOCK NPV			17 Aug 2010	19 Aug 2010	0.777001
101MHL16273		236	952 000	Local	12,889 50	10,942 34	1,947.16			1,947 16
				Base	16,588 78	14,969 72	2,505 99		-886 93	1,619 06
00WE	461785909	DEUTSCHE POST AG REG			COMMON STOCK NPV			10 Nov 2010	12 Nov 2010	0 730007
101MKH27165		327	503 000	Local	6,915 36	5,781.51	1,133 85			1,133 85
				Base	9,473.01	7,909 42	1,553 20		10 39	1,563 59
00WE	461785909	DEUTSCHE POST AG REG			COMMON STOCK NPV			12 Nov 2010	16 Nov 2010	0 729794
101MKJ13586		333	1,740 000	Local	23,885 24	19,999 64	3,885.60			3,885 60
				Base	32,728 74	27,360 61	5,324 24		43 89	5,368 13

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00WE	461785909	DEUTSCHE POST AG REG		COMMON STOCK NPV				12 Nov 2010	16 Nov 2010	0 729794
101MKJ17017		334	657 000	Local	9,017.49	7,551 59	1,465 90			1,465 90
				Base	12,356 21	10,330 99	2,008 65		16.57	2,025 22
461785909 Total										
				Local	79,905 97	68,412 58	11,493 39			11,493.39
				Base	107,966.54	93,592 17	15,535 75		-1,161 38	14,374 37
00WE	507670909	HENKEL AG + CO KGAA VORZUG		PREFERENCE				12 Feb 2010	16 Feb 2010	0 734754
101MBJ18917		735	4,700 000	Local	172,109 14	90,978 34	81,130 80			81,130 80
				Base	234,240 49	119,072 17	110,419 00		4,749 32	115,168 32
00WE	549716900	VOLKSWAGEN AG PFD		PREFERENCE				29 Oct 2010	02 Nov 2010	0 719476
101MJU25901		306	435 000	Local	46,947 54	28,275 00	18,672.54			18,672 54
				Base	65,252 41	37,884.27	25,952.97		1,415.17	27,368 14
00WE	549716900	VOLKSWAGEN AG PFD		PREFERENCE				04 Nov 2010	08 Nov 2010	0 703012
101MKD21465		311	70 000	Local	7,545.23	4,550 00	2,995 23			2,995 23
				Base	10,732.72	6,096 32	4,260 57		375 83	4,636.40
00WE	549716900	VOLKSWAGEN AG PFD		PREFERENCE				04 Nov 2010	08 Nov 2010	0 703012
101MKD22075		312	55 000	Local	5,925 11	3,575 00	2,350 11			2,350.11
				Base	8,428 18	4,789 96	3,342.92		295 30	3,638 22
00WE	549716900	VOLKSWAGEN AG PFD		PREFERENCE				04 Nov 2010	08 Nov 2010	0.703012
101MKD27292		313	70 000	Local	7,538 79	4,550 00	2,988 79			2,988.79
				Base	10,723.56	6,096 32	4,251 41		375 83	4,627.24
00WE	549716900	VOLKSWAGEN AG PFD		PREFERENCE				04 Nov 2010	08 Nov 2010	0 703012
101MKD27293		314	398 000	Local	42,880 33	25,870 00	17,010.33			17,010 33
				Base	60,995 16	34,661 93	24,196 36		2,136 87	26,333 23
00WE	549716900	VOLKSWAGEN AG PFD		PREFERENCE				05 Nov 2010	09 Nov 2010	0 712657
101MKE12673		319	108 000	Local	11,643 49	7,020.00	4,623 49			4,623.49
				Base	16,338 14	9,405 75	6,487.68		444 71	6,932 39
549716900 Total										
				Local	122,480 49	73,840 00	48,640 49			48,640 49
				Base	172,470.17	98,934 55	68,491.91		5,043.71	73,535 62

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00WE	552902900	DAIMLER AG REGISTERED SHARES		COMMON STOCK NPV				13 Oct 2010	15 Oct 2010	0 716307
101MJI19806		291	1,600.000	Local	76,710 79	51,302 42	25,408 37			25,408 37
				Base	107,092.06	69,322 35	35,471 34		2,298 37	37,769 71
00WE	575602909	BAYERISCHE MOTOREN WERKE AG		COMMON STOCK EUR1 0				01 Apr 2010	07 Apr 2010	0 738689
101MDA20711		059	1,800 000	Local	63,366 94	52,433 05	10,933.89			10,933 89
				Base	85,782.97	77,062 98	14,801 75		-6,081 76	8,719.99
00WE	575602909	BAYERISCHE MOTOREN WERKE AG		COMMON STOCK EUR1 0				13 Jul 2010	15 Jul 2010	0 789297
101MGH19395		200	1,337 000	Local	54,969 64	38,946 10	16,023 54			16,023 54
				Base	69,643 80	57,240 67	20,301 03		-7,897 90	12,403 13
00WE	575602909	BAYERISCHE MOTOREN WERKE AG		COMMON STOCK EUR1 0				14 Jul 2010	16 Jul 2010	0 785577
101MGI20231		203	765 000	Local	31,841 32	22,284 05	9,557 27			9,557.27
				Base	40,532 40	32,751.76	12,165 92		-4,385.28	7,780 64
575602909 Total										
				Local	150,177 90	113,663 20	36,514 70			36,514 70
				Base	195,959 17	167,055 41	47,268.70		-18,364 94	28,903 76
00WE	584235907	DEUTSCHE TELEKOM AG REG		COMMON STOCK NPV				01 Apr 2010	07 Apr 2010	0 738689
101MDA19666		056	30,500 000	Local	305,984 94	459,616 68	-153,631 74			-153,631 74
				Base	414,227 02	565,307.69	-207,978 92		56,898 25	-151,080 67
00WE	ACI0054Q2	BASF SE		COMMON STOCK NPV				09 Mar 2010	11 Mar 2010	0.736269
101MCG20125		756	900 000	Local	38,947 74	21,663 66	17,284.08			17,284 08
				Base	52,898.79	28,334 47	23,475 22		1,089.10	24,564 32
00WE	ACI0054Q2	BASF SE		COMMON STOCK NPV				16 Mar 2010	18 Mar 2010	0 726850
101MCL08242		770	3,492 000	Local	153,232 57	84,054 98	69,177.59			69,177 59
				Base	210,817 32	109,937 72	95,174.51		5,705 09	100,879 60
ACI0054Q2 Total										
				Local	192,180 31	105,718 64	86,461.67			86,461 67
				Base	263,716 11	138,272 19	118,649 73		6,794 19	125,443 92
GERMANY Total										
				Local	1,099,549 54	963,531 86	136,017 68			136,017 68
				Base	1,495,671 56	1,251,556 53	187,857 51		56,257 52	244,115 03

ITALY

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00WE	407683002	INTESA SANPAOLO		COMMON STOCK EUR 52				01 Apr 2010	08 Apr 2010	0 738689
101MDA18525		046	18,100 000	Local	50,445 47	54,498 31	-4,052 84			-4,052 84
				Base	68,290 54	72,072 44	-5,486 53		1,704 63	-3,781 90
00WE	B5KY8Y900	UNIPOL GRUPPO FINANZIARI RTS		EXP 09JUL10				25 Jun 2010	30 Jun 2010	0 813537
101MFS20131		178	39,778 000	Local	1,222 95	0 00	1,222 95			1,222 95
				Base	1,503 25	0 00	1,503 25		0 00	1,503 25
00WE	B5KY8Y900	UNIPOL GRUPPO FINANZIARI RTS		EXP 09JUL10				01 Jul 2010	06 Jul 2010	0 802890
101MGA20603		191	32,122 000	Local	583 57	0 00	583 57			583 57
				Base	726 84	0 00	726 84		0 00	726 84
B5KY8Y900 Total										
				Local	1,806 52	0 00	1,806 52			1,806 52
				Base	2,230 09	0 00	2,230 09		0 00	2,230 09
00WE	B5VDG5908	UNICREDIT SPA RIGHTS		EXP 29JAN10				15 Jan 2010	20 Jan 2010	0 695967
10RJAN00006		714	5 000	Local	0.48	0 00	0.48			0 48
				Base	0 69	0 00	0 69		0 00	0 69
00WE	B5VDG5908	UNICREDIT SPA RIGHTS		EXP 29JAN10				15 Jan 2010	20 Jan 2010	0 695967
104FAN00001		714	-5 000	Local	-0 48	0 00	-0 48			-0 48
CXL				Base	-0 69	0 00	-0 69		0 00	-0 69
00WE	B5VDG5908	UNICREDIT SPA RIGHTS		EXP 29JAN10				15 Jan 2010	21 Jan 2010	0 695967
10RJAN00010		715	5 000	Local	0.48	0 00	0 48			0 48
				Base	0 69	0 00	0 69		0 00	0.69
B5VDG5908 Total										
				Local	0.48	0 00	0 48			0 48
				Base	0 69	0 00	0 69		0 00	0 69
ITALY Total										
				Local	52,252.47	54,498 31	-2,245 84			-2,245 84
				Base	70,521 32	72,072 44	-3,255 75		1,704 63	-1,551 12
NETHERLANDS										
00WE	525260907	KONINKLIJKE AHOLD NV		COMMON STOCK EUR 3				01 Apr 2010	08 Apr 2010	0.738689
101MDA18523		042	24,900.000	Local	246,343 69	169,796 82	76,546 87			76,546 87
				Base	333,487.69	211,300 31	103,625 30		18,562 08	122,187 38

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00WE	545831901	AKZO NOBEL			COMMON STOCK EUR2			01 Apr 2010	08 Apr 2010	0 738689
101MDA18519		051	1,300 000	Local	55,490 32	31,523 79	23,966.53			23,966.53
				Base	75,120.00	37,726 71	32,444 68		4,948 61	37,393 29
00WE	545831901	AKZO NOBEL			COMMON STOCK EUR2			09 Sep 2010	14 Sep 2010	0 785053
101MIF15368		258	206 000	Local	9,214.80	4,995 31	4,219 49			4,219 49
				Base	11,737 81	5,978 23	5,374 78		384 80	5,759 58
00WE	545831901	AKZO NOBEL			COMMON STOCK EUR2			09 Sep 2010	14 Sep 2010	0 785053
101MIF17999		259	66 000	Local	2,928.02	1,600.44	1,327 58			1,327 58
				Base	3,729 71	1,915.36	1,691.07		123 28	1,814 35
00WE	545831901	AKZO NOBEL			COMMON STOCK EUR2.			14 Sep 2010	17 Sep 2010	0 770624
101MII11812		266	328.000	Local	15,046 73	7,953 69	7,093 04			7,093 04
				Base	19,525 38	9,518 74	9,204 28		802 36	10,006 64
545831901 Total										
				Local	82,679 87	46,073 23	36,606 64			36,606 64
				Base	110,112 90	55,139 04	48,714 81		6,259 05	54,973 86
00WE	548155902	POSTNL NV			COMMON STOCK EUR.48			02 Feb 2010	05 Feb 2010	0 716769
101MBB16921		719	1,843 000	Local	38,837.36	27,367 45	11,469 91			11,469.91
				Base	54,183.93	34,198 11	16,002 24		3,983 58	19,985.82
00WE	548155902	POSTNL NV			COMMON STOCK EUR 48			03 Feb 2010	08 Feb 2010	0 718726
101MBC16854		721	976.000	Local	20,736 57	14,493 02	6,243 55			6,243 55
				Base	28,851 84	18,110 34	8,686 97		2,054.53	10,741 50
00WE	548155902	POSTNL NV			COMMON STOCK EUR 48			18 Feb 2010	23 Feb 2010	0 733918
101MBM15039		740	1,429 000	Local	28,296 76	21,219 79	7,076 97			7,076 97
				Base	38,555 75	26,516 07	9,642 73		2,396 95	12,039 68
548155902 Total										
				Local	87,870 69	63,080 26	24,790 43			24,790 43
				Base	121,591 52	78,824 52	34,331 94		8,435 06	42,767.00
00WE	567151907	WOLTERS KLUWER			COMMON STOCK EUR 12			01 Apr 2010	08 Apr 2010	0.738689
101MDA18527		048	5,000 000	Local	80,855 83	73,965 49	6,890 34			6,890 34
				Base	109,458 55	86,596 37	9,327 80		13,534 38	22,862 18

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00WE	592737902	AEGON NV		COMMON STOCK EUR 12				01 Apr 2010	08 Apr 2010	0 738689
101MDA18520		053	20,600 000	Local	105,481 80	211,583 26	-106,101 46			-106,101 46
				Base	142,795 95	280,994 24	-143,634.82		5,436 53	-138,198 29
00WE	B12T3J908	UNILEVER NV CVA		DUTCH CERT EUR.16				01 Apr 2010	08 Apr 2010	0.738689
101MDA18515		052	3,800 000	Local	87,166 72	61,028 00	26,138 72			26,138 72
				Base	118,001 92	73,145 90	35,385 28		9,470.74	44,856 02
NETHERLANDS Total										
				Local	690,398 60	625,527.06	64,871 54			64,871 54
				Base	935,448 53	786,000 38	87,750 31		61,697 84	149,448 15
PORTUGAL										
00WE	581718905	PORTUGAL TELECOM SGPS SA REG		COMMON STOCK EUR.03				10 Aug 2010	13 Aug 2010	0 764088
101MHG18663		228	20,600 000	Local	176,820 55	165,219.75	11,600 80			11,600.80
				Base	231,413 86	192,623 90	15,182 54		23,607 42	38,789 96
00WE	581718905	PORTUGAL TELECOM SGPS SA REG		COMMON STOCK EUR.03				06 Oct 2010	11 Oct 2010	0 719968
101MJD19114		284	3,200 000	Local	31,962 20	25,665 20	6,297 00			6,297 00
				Base	44,393 92	29,922 16	8,746 22		5,725 54	14,471 76
581718905 Total										
				Local	208,782 75	190,884 95	17,897 80			17,897 80
				Base	275,807 78	222,546 06	23,928.76		29,332 96	53,261 72
PORTUGAL Total										
				Local	208,782 75	190,884 95	17,897 80			17,897 80
				Base	275,807 78	222,546 06	23,928 76		29,332 96	53,261 72
SPAIN										
00WE	573252905	TELEFONICA SA		COMMON STOCK EUR1.				01 Apr 2010	08 Apr 2010	0.738689
101MDA18422		040	1,300 000	Local	22,904.67	15,124 44	7,780 23			7,780 23
				Base	31,007 19	17,999 45	10,532 48		2,475 26	13,007.74
00WE	573252905	TELEFONICA SA		COMMON STOCK EUR1				25 Oct 2010	28 Oct 2010	0 715384
101MJQ17869		297	1,159 000	Local	22,396 34	13,484 02	8,912 32			8,912.32
				Base	31,306 74	16,047.20	12,458 09		2,801 45	15,259 54

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00WE	573252905	TELEFONICA SA			COMMON STOCK EUR1.			26 Oct 2010	29 Oct 2010	0 721059
101MJR18749		298	641 000	Local	12,288 95	7,457 51	4,831 44			4,831.44
				Base	17,042.92	8,875 11	6,700 48		1,467 33	8,167.81
00WE	573252905	TELEFONICA SA			COMMON STOCK EUR1			29 Oct 2010	03 Nov 2010	0 719476
101MJU17042		303	1,300.000	Local	25,249.74	15,124 44	10,125.30			10,125 30
				Base	35,094 62	17,999 45	14,073.16		3,022 01	17,095 17
573252905 Total										
				Local	82,839 70	51,190 41	31,649 29			31,649 29
				Base	114,451.47	60,921 21	43,764 21		9,766 05	53,530 26
SPAIN Total										
				Local	82,839.70	51,190.41	31,649.29			31,649 29
				Base	114,451 47	60,921 21	43,764 21		9,766.05	53,530 26
EURO CURRENCY Total				Local	3,110,041.51	3,468,214 30	-358,172 79			-358,172 79
				Base	4,215,112 94	4,478,825 55	-481,498 61		217,786 00	-263,712.61
				Local			511,976.51			511,976 51
EURO CURRENCY Total Gains				Base			697,145 31		277,672 25	974,817 56
				Local			-870,149 30			-870,149 30
EURO CURRENCY Total Losses				Base			-1,178,643 92		-59,886 25	-1,238,530 17
EURO CURRENCY Net Gains/Losses				Base			-481,498.61		217,786 00	-263,712 61
JAPANESE YEN										
00WE	617232004	CANON INC			COMMON STOCK			01 Apr 2010	06 Apr 2010	93 970000
101MDA09839		016	3,400 000	Local	14,776,795 00	9,761,618 00	5,015,177 00			5,015,177.00
				Base	157,250 13	103,627 42	53,369 98		252 73	53,622 71
00WE	617232004	CANON INC			COMMON STOCK			16 Mar 2010	19 Mar 2010	90 430000
101MCL07367		763	2,400.000	Local	9,969,009 00	6,890,554 00	3,078,455 00			3,078,455.00
				Base	110,240 06	73,148 77	34,042 41		3,048 88	37,091 29
617232004 Total										
				Local	24,745,804 00	16,652,172.00	8,093,632 00			8,093,632.00
				Base	267,490 19	176,776 19	87,412 39		3,301 61	90,714 00

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00WE 625090006	DAI NIPPON PRINTING CO LTD		COMMON STOCK				01 Apr 2010	06 Apr 2010	93.970000
101MDA09830	021	4,000 000	Local	5,149,970 00	7,259,926 00	-2,109,956 00			-2,109,956 00
			Base	54,804 41	63,300 38	-22,453 51		13,957 54	-8,495.97
00WE 633517909	MITSUBISHI UFJ FINANCIAL GRO		COMMON STOCK				01 Apr 2010	06 Apr 2010	93 970000
101MDA09840	011	48,700 000	Local	23,678,405 00	63,197,981 00	-39,519,576 00			-39,519,576 00
			Base	251,978 34	535,930 84	-420,555 24		136,602 74	-283,952 50
00WE 642910004	HITACHI LTD		COMMON STOCK				01 Apr 2010	06 Apr 2010	93.970000
101MDA09854	010	10,000 000	Local	3,619,436.00	6,329,580.00	-2,710,144 00			-2,710,144 00
			Base	38,516 93	54,660.43	-28,840 52		12,697 02	-16,143 50
00WE 642910004	HITACHI LTD		COMMON STOCK				13 May 2010	18 May 2010	92 610000
101MEI10357	122	10,000 000	Local	4,096,791.00	6,329,579 00	-2,232,788 00			-2,232,788 00
			Base	44,237 03	54,660 43	-24,109.58		13,686 18	-10,423 40
00WE 642910004	HITACHI LTD		COMMON STOCK				31 May 2010	03 Jun 2010	90 940000
101MFA06191	136	4,000 000	Local	1,494,686 00	2,531,832 00	-1,037,146 00			-1,037,146 00
			Base	16,435 96	21,864 17	-11,404 73		5,976 52	-5,428 21
00WE 642910004	HITACHI LTD		COMMON STOCK				02 Jun 2010	07 Jun 2010	92 280000
101MFB06139	140	2,000 000	Local	727,696 00	1,265,916 00	-538,220 00			-538,220.00
			Base	7,885.74	10,932 09	-5,832.47		2,786 12	-3,046 35
00WE 642910004	HITACHI LTD		COMMON STOCK				03 Jun 2010	08 Jun 2010	92.410000
101MFC09361	144	1,000 000	Local	368,343.00	632,958 00	-264,615 00			-264,615.00
			Base	3,985 96	5,466 04	-2,863 49		1,383 41	-1,480 08
00WE 642910004	HITACHI LTD		COMMON STOCK				16 Mar 2010	19 Mar 2010	90 430000
101MCL07370	766	22,000 000	Local	7,080,875 00	13,925,075 00	-6,844,200 00			-6,844,200.00
			Base	78,302 28	120,252 94	-75,685 06		33,734 40	-41,950 66
642910004 Total									
			Local	17,387,827.00	31,014,940 00	-13,627,113 00			-13,627,113 00
			Base	189,363 90	267,836 10	-148,735 85		70,263 65	-78,472 20
00WE 643189905	SUMITOMO MITSUI TRUST HOLDIN		COMMON STOCK				01 Apr 2010	06 Apr 2010	93 970000
101MDA09825	018	11,000.000	Local	3,863,227 00	10,626,534 00	-6,763,307.00			-6,763,307 00
			Base	41,111 28	90,113 16	-71,973 04		22,971 16	-49,001 88

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00WE	651312902	TOKIO MARINE HOLDINGS INC		COMMON STOCK				01 Apr 2010	06 Apr 2010	93 970000
101MDA09841		012	6,000 000	Local	15,715,557 00	15,754,864 00	-39,307 00			-39,307 00
				Base	167,240.15	144,145 46	-418 29		23,512 98	23,094 69
00WE	656302908	SUMITOMO MITSUI FINANCIAL GR		COMMON STOCK				01 Apr 2010	06 Apr 2010	93 970000
101MDA09827		014	6,000 000	Local	18,558,749 00	51,123,907 00	-32,565,158 00			-32,565,158 00
				Base	197,496 53	446,378 79	-346,548 45		97,666 19	-248,882 26
00WE	659101901	MIZUHO FINANCIAL GROUP INC		COMMON STOCK				01 Apr 2010	06 Apr 2010	93.970000
101MDA09826		015	80,500 000	Local	14,652,054 00	52,026,542 00	-37,374,488 00			-37,374,488.00
				Base	155,922 68	448,157 52	-397,727 87		105,493 03	-292,234 84
00WE	664040003	NEC CORP		COMMON STOCK				06 Dec 2010	09 Dec 2010	82.635000
101MLD09539		359	15,000 000	Local	3,521,475.00	7,257,312 00	-3,735,837 00			-3,735,837 00
				Base	42,614 81	67,244 72	-45,208 89		20,578 98	-24,629 91
00WE	664137007	NIPPON TELEGRAPH + TELEPHONE		COMMON STOCK				01 Apr 2010	06 Apr 2010	93 970000
101MDA09831		07	8,100.000	Local	32,116,155 00	44,171,945 00	-12,055,790 00			-12,055,790 00
				Base	341,770 30	405,161 63	-128,294 03		64,902 70	-63,391 33
00WE	666010004	ONO PHARMACEUTICAL CO LTD		COMMON STOCK				01 Apr 2010	06 Apr 2010	93 970000
101MDA09823		08	3,700 000	Local	15,237,452 00	15,138,438 00	99,014.00			99,014 00
				Base	162,152 30	130,661.83	1,053.68		30,436.79	31,490.47
00WE	674720008	ROHM CO LTD		COMMON STOCK				01 Apr 2010	06 Apr 2010	93 970000
101MDA09829		09	2,900 000	Local	20,180,963 00	30,059,806.00	-9,878,843 00			-9,878,843 00
				Base	214,759 64	256,065 67	-105,127 63		63,821 60	-41,306 03
00WE	682150008	SONY CORP		COMMON STOCK				01 Apr 2010	06 Apr 2010	93 970000
101MDA09855		013	2,400 000	Local	8,566,393 00	8,188,976 00	377,417 00			377,417 00
				Base	91,160 93	75,918 49	4,016 36		11,226 08	15,242 44
00WE	682150008	SONY CORP		COMMON STOCK				16 Mar 2010	19 Mar 2010	90 430000
101MCL07368		769	4,200 000	Local	14,158,752 00	14,330,708 00	-171,956 00			-171,956 00
				Base	156,571 40	132,857 36	-1,901 54		25,615 58	23,714 04
682150008 Total										
				Local	22,725,145 00	22,519,684.00	205,461 00			205,461 00
				Base	247,732 33	208,775 85	2,114 82		36,841 66	38,956 48

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00WE	686930009	TDK CORP		COMMON STOCK				01 Apr 2010	06 Apr 2010	93 970000
101MDA09822		017	900 000	Local	5,623,875 00	6,905,018 00	-1,281,143 00			-1,281,143 00
				Base	59,847 56	62,408 92	-13,633 53		11,072.17	-2,561 36
00WE	686930009	TDK CORP		COMMON STOCK				16 Mar 2010	19 Mar 2010	90 430000
101MCL07369		764	2,600 000	Local	15,004,497.00	19,947,830.00	-4,943,333 00			-4,943,333 00
				Base	165,923 89	180,292 42	-54,664 75		40,296.22	-14,368 53
686930009 Total										
				Local	20,628,372 00	26,852,848 00	-6,224,476 00			-6,224,476 00
				Base	225,771 45	242,701 34	-68,298 28		51,368 39	-16,929 89
00WE	687044008	TAKEDA PHARMACEUTICAL CO LTD		COMMON STOCK				01 Apr 2010	06 Apr 2010	93 970000
101MDA09824		022	3,000 000	Local	12,432,019 00	19,213,785 00	-6,781,766.00			-6,781,766.00
				Base	132,297 74	164,786.77	-72,169 48		39,680 45	-32,489.03
00WE	687606905	TAKEFUJI CORP		COMMON STOCK				01 Mar 2010	04 Mar 2010	89 390000
101MCA09689		745	9,620 000	Local	3,807,685 00	43,319,678 00	-39,511,993.00			-39,511,993 00
				Base	42,596 32	375,804 50	-442,018.04		108,809 86	-333,208 18
00WE	687606905	TAKEFUJI CORP		COMMON STOCK				16 Mar 2010	19 Mar 2010	90.430000
101MCL07366		765	9,100 000	Local	3,697,181 00	40,978,073 00	-37,280,892 00			-37,280,892 00
				Base	40,884 45	355,490 74	-412,262 44		97,656 15	-314,606 29
687606905 Total										
				Local	7,504,866 00	84,297,751 00	-76,792,885 00			-76,792,885 00
				Base	83,480 77	731,295 24	-854,280.48		206,466 01	-647,814 47
00WE	698606001	SOMPO JAPAN INSURANCE INC		COMMON STOCK				01 Apr 2010	01 Apr 2010	100 649010
10RJDA00045		02	14,000 000	Local	11,755,127.00	11,755,127 00	0 00			0.00
				Base	116,793 27	116,793 27	0.00		0 00	0 00
00WE	B0FS5D909	SEVEN + I HOLDINGS CO LTD		COMMON STOCK				01 Apr 2010	06 Apr 2010	93.970000
101MDA09832		020	5,200 000	Local	11,949,089.00	14,650,748 00	-2,701,659.00			-2,701,659.00
				Base	127,158 55	133,468 91	-28,750.23		22,439 87	-6,310 36
00WE	B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN		COMMON STOCK				01 Apr 2010	06 Apr 2010	93.970000
101MDA09856		019	11,000 000	Local	28,187,404 00	45,901,402 00	-17,713,998 00			-17,713,998 00
				Base	299,961 73	396,210 42	-188,506 95		92,258 26	-96,248 69

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00WE	B62G7K908	NKSJ HOLDINGS INC		COMMON STOCK				11 Jun 2010	11 Jun 2010	91 670000
10RJFJ00056		159	100 000	Local	56,800.00	70,821 00	-14,021.00			-14,021 00
				Base	619 61	735 37	-152.95		37 19	-115.76
JAPANESE YEN Total				Local	310,046,460 00	569,546,533.00	-259,500,073 00			-259,500,073.00
				Base	3,320,519 98	5,026,539 46	-2,808,620.28		1,102,600 80	-1,706,019 48
JAPANESE YEN Total Gains				Local			8,570,063 00			8,570,063 00
				Base			92,482 43		1,102,600 80	1,195,083 23
JAPANESE YEN Total Losses				Local			-268,070,136 00			-268,070,136 00
				Base			-2,901,102 71		0 00	-2,901,102 71
JAPANESE YEN Net Gains/Losses				Base			-2,808,620 28		1,102,600 80	-1,706,019.48
POUND STERLING										
00WE	014119903	BRITISH SKY BROADCASTING GRO		COMMON STOCK GBP 5				01 Apr 2010	08 Apr 2010	0 654343
101MDA18530		044	7,000.000	Local	42,740.15	38,041 40	4,698 75			4,698 75
				Base	65,317 65	69,037.83	7,180 87		-10,901.05	-3,720 18
00WE	014119903	BRITISH SKY BROADCASTING GRO		COMMON STOCK GBP 5				22 Jun 2010	25 Jun 2010	0.676018
101MFP20607		169	1,751 000	Local	12,303.81	9,515 78	2,788 03			2,788.03
				Base	18,200 42	17,269 32	4,124 19		-3,193 09	931 10
00WE	014119903	BRITISH SKY BROADCASTING GRO		COMMON STOCK GBP.5				23 Jun 2010	28 Jun 2010	0 671209
101MFQ16349		173	549 000	Local	3,862.75	2,983 53	879 22			879.22
				Base	5,754.91	5,414 54	1,309 90		-969 53	340.37
00WE	014119903	BRITISH SKY BROADCASTING GRO		COMMON STOCK GBP 5				20 Jul 2010	23 Jul 2010	0 656125
101MGM19714		209	3,045 000	Local	21,194 00	16,548 01	4,645 99			4,645 99
				Base	32,301 77	30,031 46	7,080 95		-4,810 64	2,270 31
00WE	014119903	BRITISH SKY BROADCASTING GRO		COMMON STOCK GBP.5				28 Jul 2010	02 Aug 2010	0.640184
101MGS10499		215	2,926.000	Local	20,891.95	15,901 30	4,990 65			4,990 65
				Base	32,634 29	28,857.81	7,795.65		-4,019 17	3,776 48
00WE	014119903	BRITISH SKY BROADCASTING GRO		COMMON STOCK GBP 5				28 Jul 2010	02 Aug 2010	0 640184
101MGS22673		216	1,619 000	Local	11,600 65	8,798.44	2,802 21			2,802.21
				Base	18,120 81	15,967 47	4,377.19		-2,223 85	2,153 34

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00WE	014119903	BRITISH SKY BROADCASTING GRO		COMMON STOCK GBP 5				28 Jul 2010	02 Aug 2010	0 640184
101MGS24148		217	810 000	Local	5,800 03	4,401 93	1,398 10			1,398 10
				Base	9,059 94	7,988 66	2,183 90		-1,112 62	1,071 28
014119903 Total										
				Local	118,393 34	96,190 39	22,202 95			22,202 95
				Base	181,389 79	174,567 09	34,052 65		-27,229 95	6,822 70
00WE	060431004	WM MORRISON SUPERMARKETS		COMMON STOCK GBP.1				01 Apr 2010	08 Apr 2010	0 654343
101MDA18522		049	24,100 000	Local	70,995.45	49,589 44	21,406 01			21,406 01
				Base	108,498 83	86,944 84	32,713 74		-11,159.75	21,553 99
00WE	060431004	WM MORRISON SUPERMARKETS		COMMON STOCK GBP.1				16 Mar 2010	19 Mar 2010	0 658198
101MCL07365		767	34,500 000	Local	101,826 24	70,989 02	30,837 22			30,837 22
				Base	154,704 57	124,464 60	46,850 98		-16,611.01	30,239 97
060431004 Total										
				Local	172,821 69	120,578 46	52,243.23			52,243 23
				Base	263,203 40	211,409 44	79,564 72		-27,770 76	51,793.96
00WE	075478008	ROYAL BANK OF SCOTLAND GROUP		COMMON STOCK GBP 25				25 Mar 2010	30 Mar 2010	0.671885
101MCS20981		793	117,120 000	Local	53,030 52	392,275 10	-339,244 58			-339,244.58
				Base	78,927 97	798,811 83	-504,914 65		-214,969 21	-719,883 86
00WE	092528900	GLAXOSMITHKLINE PLC		COMMON STOCK GBP 25				01 Apr 2010	08 Apr 2010	0 654343
101MDA18517		054	14,900.000	Local	187,716 35	187,445 62	270 73			270 73
				Base	286,877.60	353,540 96	413 74		-67,077.10	-66,663 36
00WE	098952906	ASTRAZENECA PLC		COMMON STOCK USD 25				01 Apr 2010	08 Apr 2010	0 654343
101MDA18518		045	7,100.000	Local	208,798 05	185,214 00	23,584 05			23,584 05
				Base	319,095 72	368,446 70	36,042 34		-85,393 32	-49,350 98
00WE	312748908	MARKS + SPENCER GROUP PLC		COMMON STOCK GBP 25				01 Apr 2010	08 Apr 2010	0 654343
101MDA18524		047	41,200 000	Local	152,832 79	160,077 19	-7,244 40			-7,244 40
				Base	233,566 78	293,947 61	-11,071 26		-49,309.57	-60,380 83
00WE	313486904	BARCLAYS PLC		COMMON STOCK GBP.25				01 Apr 2010	08 Apr 2010	0 654343
101MDA18529		041	14,200 000	Local	51,406 92	61,444 88	-10,037.96			-10,037 96
				Base	78,562 65	124,783 27	-15,340 52		-30,880 10	-46,220 62

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00WE	331952903	KINGFISHER PLC		COMMON STOCK GBP 157143				01 Apr 2010	08 Apr 2010	0 654343
101MDA18516		050	16,200 000	Local	35,022.87	32,484.02	2,538 85			2,538 85
				Base	53,523 72	66,931 73	3,880 00		-17,288 01	-13,408.01
00WE	339864902	ITV PLC		COMMON STOCK GBP 1				01 Apr 2010	08 Apr 2010	0.654343
101MDA18526		043	105,100 000	Local	65,757 43	100,611 34	-34,853 91			-34,853 91
				Base	100,493 82	184,103.74	-53,265 50		-30,344 42	-83,609 92
POUND STERLING Total				Local	1,045,779 96	1,336,321 00	-290,541 04			-290,541.04
				Base	1,595,641 45	2,576,542.37	-430,638 48		-550,262 44	-980,900 92
POUND STERLING Total Gains				Local			100,839 81			100,839.81
				Base			153,953 45		0 00	153,953.45
POUND STERLING Total Losses				Local			-391,380 85			-391,380 85
				Base			-584,591 93		-550,262.44	-1,134,854.37
POUND STERLING Net Gains/Losses				Base			-430,638 48		-550,262 44	-980,900 92
SWISS FRANC										
00WE	553397902	SWISSCOM AG REG		COMMON STOCK CHF1.				01 Apr 2010	08 Apr 2010	1 046850
101MDA18419		039	300 000	Local	115,533 74	115,008.93	524 81			524.81
				Base	110,363 22	91,503 20	501 32		18,358 70	18,860 02
00WE	553397902	SWISSCOM AG REG		COMMON STOCK CHF1				16 Mar 2010	19 Mar 2010	1.055650
101MCL07371		768	300 000	Local	114,926.50	115,008 92	-82.42			-82 42
				Base	108,868 00	91,503 20	-78.08		17,442 88	17,364.80
553397902 Total				Local	230,460 24	230,017 85	442 39			442.39
				Base	219,231 22	183,006 40	423 24		35,801.58	36,224 82
SWISS FRANC Total				Local	230,460 24	230,017 85	442 39			442 39
				Base	219,231.22	183,006 40	423 24		35,801 58	36,224 82
SWISS FRANC Total Gains				Local			524 81			524 81
				Base			501 32		35,801 58	36,302.90
SWISS FRANC Total Losses				Local			-82 42			-82 42
				Base			-78 08		0 00	-78 08

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SWISS FRANC Net Gains/Losses				Base			423 24		35,801 58	36,224 82
US DOLLAR										
00WF	000361105	AAR CORP		COMMON STOCK USD1				05 Apr 2010	08 Apr 2010	1 000000
104BDD00554	599		4,700 000	Local	117,535.14	80,277 95	37,257 19			37,257.19
				Base	117,535 14	80,277.95	37,257.19		0 00	37,257.19
00WF	00163U106	AMAG PHARMACEUTICALS INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDE00436	666		2,800 000	Local	96,671.72	119,975.90	-23,304 18			-23,304 18
				Base	96,671.72	119,975 90	-23,304 18		0 00	-23,304 18
00WF	002535201	AARON S INC		COMMON STOCK USD.5				05 Apr 2010	08 Apr 2010	1 000000
104BDD00539	563		2,350 000	Local	79,042 32	68,466.78	10,575.54			10,575 54
				Base	79,042.32	68,466 78	10,575 54		0 00	10,575.54
00WF	002567105	ABAXIS INC		COMMON STOCK NPV				05 Apr 2010	08 Apr 2010	1 000000
104BDD00548	581		3,450 000	Local	93,116 68	94,881.88	-1,765 20			-1,765.20
				Base	93,116 68	94,881.88	-1,765 20		0.00	-1,765 20
00WF	002567105	ABAXIS INC		COMMON STOCK NPV				07 Apr 2010	12 Apr 2010	1 000000
104BDF00487	689		800.000	Local	21,437 71	22,001 60	-563 89			-563 89
				Base	21,437 71	22,001 60	-563 89		0 00	-563 89
002567105 Total										
				Local	114,554.39	116,883 48	-2,329 09			-2,329.09
				Base	114,554 39	116,883.48	-2,329 09		0 00	-2,329 09
00WF	00374N107	ABOVENET INC		COMMON STOCK USD 01				10 Feb 2010	16 Feb 2010	1 000000
104BBI01351	187		200 000	Local	11,472 47	10,206.12	1,266 35			1,266 35
				Base	11,472 47	10,206 12	1,266 35		0 00	1,266 35
00WF	00374N107	ABOVENET INC		COMMON STOCK USD 01				11 Feb 2010	17 Feb 2010	1 000000
104BBJ01173	199		300 000	Local	17,522 44	15,309 19	2,213.25			2,213 25
				Base	17,522 44	15,309 19	2,213 25		0.00	2,213 25
00WF	00374N107	ABOVENET INC		COMMON STOCK USD 01				12 Feb 2010	18 Feb 2010	1 000000
104BBK00803	212		150 000	Local	8,668 47	7,654 59	1,013 88			1,013.88
				Base	8,668 47	7,654 59	1,013 88		0 00	1,013 88

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00WF	00374N107	ABOVENET INC		COMMON STOCK USD 01				16 Feb 2010	19 Feb 2010	1 000000
104BBM00728		226	150 000	Local	8,972 07	7,654 59	1,317.48			1,317 48
				Base	8,972 07	7,654.59	1,317 48		0 00	1,317.48
00WF	00374N107	ABOVENET INC		COMMON STOCK USD 01				18 Feb 2010	23 Feb 2010	1.000000
104BBO00575		241	300 000	Local	18,538 35	15,309 19	3,229 16			3,229 16
				Base	18,538 35	15,309 19	3,229 16		0 00	3,229 16
00WF	00374N107	ABOVENET INC		COMMON STOCK USD 01				19 Feb 2010	24 Feb 2010	1.000000
104BBP01018		251	450 000	Local	27,682 38	22,963 78	4,718 60			4,718.60
				Base	27,682 38	22,963.78	4,718 60		0 00	4,718 60
00374N107 Total										
				Local	92,856 18	79,097.46	13,758 72			13,758 72
				Base	92,856 18	79,097 46	13,758 72		0 00	13,758 72
00WF	00826T108	AFFYMETRIX INC		COMMON STOCK USD.01				05 Apr 2010	08 Apr 2010	1 000000
104BDE00447		677	14,100 000	Local	106,111 98	109,027 04	-2,915 06			-2,915 06
				Base	106,111 98	109,027 04	-2,915.06		0 00	-2,915 06
00WA	009363102	AIRGAS INC		COMMON STOCK USD 01				05 Feb 2010	10 Feb 2010	1 000000
104BBE01986		683	2,140 000	Local	129,040 35	95,785 97	33,254 38			33,254 38
				Base	129,040 35	95,785.97	33,254 38		0 00	33,254.38
00WF	00949P108	AIRTRAN HOLDINGS INC		COMMON STOCK USD.001				25 Feb 2010	02 Mar 2010	1 000000
104BBS00968		284	3,600 000	Local	17,010.50	18,381 65	-1,371 15			-1,371 15
				Base	17,010 50	18,381 65	-1,371 15		0 00	-1,371.15
00WF	00949P108	AIRTRAN HOLDINGS INC		COMMON STOCK USD 001				26 Feb 2010	03 Mar 2010	1 000000
104BCA01803		298	2,900 000	Local	13,821 22	14,807.44	-986 22			-986 22
				Base	13,821 22	14,807 44	-986 22		0 00	-986.22
00WF	00949P108	AIRTRAN HOLDINGS INC		COMMON STOCK USD 001				01 Mar 2010	04 Mar 2010	1 000000
104BCB01253		306	3,800 000	Local	19,024 46	19,402.86	-378 40			-378 40
				Base	19,024 46	19,402 86	-378 40		0 00	-378.40
00WF	00949P108	AIRTRAN HOLDINGS INC		COMMON STOCK USD 001				03 Mar 2010	08 Mar 2010	1.000000
104BCD02243		323	1,000 000	Local	5,019 43	5,106 01	-86 58			-86 58
				Base	5,019 43	5,106 01	-86 58		0 00	-86 58

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00WF	00949P108	AIRTRAN HOLDINGS INC		COMMON STOCK USD 001				03 Mar 2010	08 Mar 2010	1.000000
104BCD02246		326	1,850 000	Local	9,280 96	9,446 13	-165 17			-165 17
				Base	9,280 96	9,446 13	-165 17		0 00	-165 17
00949P108 Total										
				Local	64,156.57	67,144 09	-2,987 52			-2,987 52
				Base	64,156 57	67,144 09	-2,987 52		0 00	-2,987 5[illegible]
00WF	016255101	ALIGN TECHNOLOGY INC		COMMON STOCK USD 0001				05 Apr 2010	08 Apr 2010	1.000000
104BDE00444		674	6,400.000	Local	130,857.30	113,297 16	17,560 14			17,560 14
				Base	130,857 30	113,297 16	17,560 14		0 00	17,560 14
00WS	01861G100	ALLIANCE HOLDINGS GP LP		LTD PART				15 Oct 2010	20 Oct 2010	1 000000
104BJM02175		274	1,000 000	Local	44,279 95	25,181 24	19,098 71			19,098.71
				Base	44,279 95	25,181.24	19,098 71		0 00	19,098.71
00WS	01861G100	ALLIANCE HOLDINGS GP LP		LTD PART				18 Oct 2010	21 Oct 2010	1 000000
104BJN00869		283	2,000.000	Local	88,153 91	50,362 49	37,791.42			37,791 42
				Base	88,153 91	50,362.49	37,791 42		0 00	37,791.42
01861G100 Total										
				Local	132,433 86	75,543 73	56,890 13			56,890.13
				Base	132,433 86	75,543 73	56,890.13		0 00	56,890.13
00WI	01999G923	BLACKSTONE 5TH AVE OFFSHORE FD		LIMITED PARTNESHIPS				30 Jun 2010	30 Jun 2010	1 000000
104BGQ02623		262	13,370 340	Local	17,346,015 00	19,974,479 00	-2,628,464 00			-2,628,464 0[illegible]
				Base	17,346,015 00	19,974,479 00	-2,628,464 00		0 00	-2,628,464 00
00WA	023586100	AMERCO		COMMON STOCK USD 25				10 Feb 2010	16 Feb 2010	1 000000
104BBH02854		686	1,400 000	Local	63,197.15	129,869 18	-66,672 03			-66,672 03
				Base	63,197.15	129,869 18	-66,672 03		0.00	-66,672 03
00WF	024061103	AMERICAN AXLE + MFG HOLDINGS		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1.000000
104BDE00443		673	6,350 000	Local	66,317 00	45,467 04	20,849.96			20,849.96
				Base	66,317.00	45,467 04	20,849.96		0 00	20,849 96
00WF	027070101	AMERICAN ITALIAN PASTA CO A		COMMON STOCK USD 001				05 Apr 2010	08 Apr 2010	1.000000
104BDD00538		558	2,200 000	Local	85,795 46	85,381 38	414.08			414 08
				Base	85,795 46	85,381 38	414 08		0 00	414 08

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00WA	030420103	AMERICAN WATER WORKS CO INC		COMMON STOCK USD 01				21 Oct 2010	26 Oct 2010	1 000000
104BJO02124		068	3,100.000	Local	74,064 87	67,100 43	6,964 44			6,964 44
				Base	74,064.87	67,100 43	6,964 44		0 00	6,964 44
00WA	03073E105	AMERISOURCEBERGEN CORP		COMMON STOCK USD.01				09 Apr 2010	14 Apr 2010	1 000000
104BDG03500		732	7,000 000	Local	204,393 74	104,506.85	99,886 89			99,886 89
				Base	204,393.74	104,506 85	99,886 89		0.00	99,886 89
00WF	03073T102	AMERIGROUP CORP		COMMON STOCK USD 01				14 Oct 2010	19 Oct 2010	1 000000
104BJK02482		403	305 000	Local	13,162 05	10,382 27	2,779 78			2,779 78
				Base	13,162 05	10,382 27	2,779.78		0 00	2,779 78
00WF	03073T102	AMERIGROUP CORP		COMMON STOCK USD 01				20 Oct 2010	25 Oct 2010	1.000000
104BJO00573		419	280 000	Local	12,216 33	9,531 26	2,685 07			2,685 07
				Base	12,216 33	9,531 26	2,685 07		0 00	2,685 07
00WF	03073T102	AMERIGROUP CORP		COMMON STOCK USD.01				26 Oct 2010	29 Oct 2010	1 000000
104BJS00638		444	790 000	Local	33,238 61	26,891.77	6,346 84			6,346 84
				Base	33,238 61	26,891 77	6,346 84		0 00	6,346 84
00WF	03073T102	AMERIGROUP CORP		COMMON STOCK USD 01				28 Oct 2010	02 Nov 2010	1 000000
104BJU00394		459	335 000	Local	14,063 56	11,403.47	2,660 09			2,660 09
				Base	14,063 56	11,403 47	2,660.09		0 00	2,660 09
03073T102 Total										
				Local	72,680 55	58,208.77	14,471 78			14,471 78
				Base	72,680.55	58,208 77	14,471 78		0 00	14,471 78
00WA	03076C106	AMERIPRISE FINANCIAL INC		COMMON STOCK USD 01				06 Apr 2010	09 Apr 2010	1 000000
104BDD14122		730	4,000 000	Local	182,239.71	82,020 00	100,219 71			100,219 71
				Base	182,239.71	82,020 00	100,219 71		0 00	100,219 71
00WF	035623107	ANN INC		COMMON STOCK USD 0068				05 Apr 2010	08 Apr 2010	1 000000
104BDD00563		621	6,000 000	Local	130,062 79	87,571.79	42,491 00			42,491 00
				Base	130,062 79	87,571 79	42,491 00		0 00	42,491.00
00WA	038336103	APTARGROUP INC		COMMON STOCK USD 01				07 Sep 2010	10 Sep 2010	1 000000
104BIE01187		027	4,000.000	Local	173,972.65	176,454 00	-2,481.35			-2,481 35
				Base	173,972.65	176,454 00	-2,481 35		0.00	-2,481 35

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00WA	04315B107	ARTIO GLOBAL INVESTORS INC		COMMON STOCK USD 001				23 Nov 2010	29 Nov 2010	1 000000
104BKQ02247		094	2,000 000	Local	26,126 75	41,035 33	-14,908 58			-14,908 58
				Base	26,126.75	41,035.33	-14,908 58		0 00	-14,908 58
00WA	04315B107	ARTIO GLOBAL INVESTORS INC		COMMON STOCK USD 001				24 Nov 2010	30 Nov 2010	1 000000
104BKR02301		100	2,300.000	Local	30,314 63	47,190 63	-16,876 00			-16,876 00
				Base	30,314 63	47,190 63	-16,876.00		0 00	-16,876 0
04315B107 Total										
				Local	56,441.38	88,225 96	-31,784 58			-31,784 58
				Base	56,441.38	88,225 96	-31,784.58		0 00	-31,784 58
00WF	04351G101	ASCENA RETAIL GROUP INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1.000000
104BDE00442		672	4,950 000	Local	135,925 69	114,341 18	21,584 51			21,584 51
				Base	135,925 69	114,341 18	21,584 51		0 00	21,584 51
00WA	044209104	ASHLAND INC		COMMON STOCK USD 01				12 Apr 2010	15 Apr 2010	1 000000
104BDH02328		735	3,000.000	Local	177,700 49	40,163 95	137,536 54			137,536 54
				Base	177,700.49	40,163 95	137,536 54		0 00	137,536 54
00WA	044209104	ASHLAND INC		COMMON STOCK USD 01				08 Jun 2010	11 Jun 2010	1 000000
104BFF02377		768	2,000.000	Local	96,468 36	26,775 97	69,692.39			69,692 39
				Base	96,468 36	26,775.97	69,692 39		0 00	69,692.39
044209104 Total										
				Local	274,168 85	66,939 92	207,228.93			207,228.93
				Base	274,168 85	66,939 92	207,228 93		0 00	207,228 93
00WF	04685W103	ATHENAHEALTH INC		COMMON STOCK USD 01				17 Mar 2010	22 Mar 2010	1 000000
104BCO00681		435	450 000	Local	18,174 41	14,783 97	3,390 44			3,390 44
				Base	18,174 41	14,783 97	3,390 44		0 00	3,390 44
00WF	04685W103	ATHENAHEALTH INC		COMMON STOCK USD 01				25 Mar 2010	30 Mar 2010	1 000000
104BCT01993		485	1,150 000	Local	42,882 26	37,781.26	5,101 00			5,101 00
				Base	42,882 26	37,781 26	5,101 00		0 00	5,101.00
04685W103 Total										
				Local	61,056.67	52,565 23	8,491 44			8,491 44
				Base	61,056 67	52,565 23	8,491.44		0 00	8,491 44

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00WF	049164205	ATLAS AIR WORLDWIDE HOLDINGS		COMMON STOCK USD 01				21 Jan 2010	26 Jan 2010	1 000000
104BAN01223		074	1,150 000	Local	43,679 55	34,001 54	9,678 01			9,678 01
				Base	43,679 55	34,001.54	9,678.01		0 00	9,678 01
00WF	049164205	ATLAS AIR WORLDWIDE HOLDINGS		COMMON STOCK USD 01				11 Feb 2010	17 Feb 2010	1 000000
104BBJ01176		203	500 000	Local	19,256 35	14,783 28	4,473 07			4,473.07
				Base	19,256 35	14,783 28	4,473 07		0 00	4,473 07
00WF	049164205	ATLAS AIR WORLDWIDE HOLDINGS		COMMON STOCK USD 01				12 Feb 2010	18 Feb 2010	1 000000
104BBK00804		213	200 000	Local	7,591 06	5,913 31	1,677.75			1,677.75
				Base	7,591 06	5,913 31	1,677.75		0 00	1,677 75
00WF	049164205	ATLAS AIR WORLDWIDE HOLDINGS		COMMON STOCK USD 01				16 Feb 2010	19 Feb 2010	1 000000
104BBL01086		221	200 000	Local	7,946 91	5,913 31	2,033 60			2,033 60
				Base	7,946 91	5,913 31	2,033 60		0 00	2,033 60
00WF	049164205	ATLAS AIR WORLDWIDE HOLDINGS		COMMON STOCK USD 01				18 Feb 2010	23 Feb 2010	1 000000
104BBN01176		238	800 000	Local	32,029.03	23,653 24	8,375 79			8,375.79
				Base	32,029 03	23,653 24	8,375 79		0 00	8,375 79
00WF	049164205	ATLAS AIR WORLDWIDE HOLDINGS		COMMON STOCK USD 01				19 Feb 2010	24 Feb 2010	1.000000
104BBO01674		242	100 000	Local	3,996 01	2,956 66	1,039 35			1,039 35
				Base	3,996 01	2,956.66	1,039 35		0 00	1,039 35
00WF	049164205	ATLAS AIR WORLDWIDE HOLDINGS		COMMON STOCK USD 01				22 Feb 2010	25 Feb 2010	1.000000
104BBP01518		252	150 000	Local	6,025 24	4,434 98	1,590 26			1,590 26
				Base	6,025 24	4,434 98	1,590 26		0 00	1,590 26
049164205 Total										
				Local	120,524 15	91,656.32	28,867 83			28,867.83
				Base	120,524 15	91,656 32	28,867 83		0 00	28,867.83
00WF	055639108	BPZ RESOURCES INC		COMMON STOCK NPV				07 Jan 2010	12 Jan 2010	1.000000
104BAE01644		875	1,000 000	Local	8,085 69	9,407 34	-1,321.65			-1,321 65
				Base	8,085 69	9,407 34	-1,321 65		0 00	-1,321 65
00WF	055639108	BPZ RESOURCES INC		COMMON STOCK NPV				07 Jan 2010	12 Jan 2010	1.000000
104BAE01647		879	3,800 000	Local	30,389 33	35,747 91	-5,358 58			-5,358 58
				Base	30,389 33	35,747.91	-5,358 58		0 00	-5,358.58

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055639108 Total										
				Local	38,475 02	45,155 25	-6,680 23			-6,680 23
				Base	38,475 02	45,155 25	-6,680 23		0.00	-6,680 23
00WA	06643P104	BANKFINANCIAL CORP			COMMON STOCK USD 01			15 Dec 2010	20 Dec 2010	1 000000
104BLK03055		114	4,900 000	Local	46,558 51	78,398.04	-31,839 53			-31,839 53
				Base	46,558 51	78,398.04	-31,839 53		0 00	-31,839 53
00WF	067511105	BARE ESCENTUALS INC			COMMON STOCK USD.001			26 Jan 2010	29 Jan 2010	1 000000
104BAQ01951		098	700 000	Local	12,655 84	9,122 38	3,533 46			3,533 46
				Base	12,655 84	9,122 38	3,533.46		0 00	3,533 46
00WF	067511105	BARE ESCENTUALS INC			COMMON STOCK USD 001			26 Jan 2010	29 Jan 2010	1 000000
104BAQ01952		100	900 000	Local	16,271 79	11,728 77	4,543 02			4,543 02
				Base	16,271 79	11,728 77	4,543 02		0 00	4,543 02
00WF	067511105	BARE ESCENTUALS INC			COMMON STOCK USD 001			02 Feb 2010	05 Feb 2010	1 000000
104BBC01895		139	1,100 000	Local	19,909 74	14,335.16	5,574 58			5,574 58
				Base	19,909 74	14,335 16	5,574 58		0 00	5,574.58
00WF	067511105	BARE ESCENTUALS INC			COMMON STOCK USD 001			03 Feb 2010	08 Feb 2010	1 000000
104BBD01620		146	500 000	Local	9,054 58	6,515 98	2,538 60			2,538 60
				Base	9,054 58	6,515 98	2,538 60		0 00	2,538.60
00WF	067511105	BARE ESCENTUALS INC			COMMON STOCK USD 001			04 Feb 2010	09 Feb 2010	1 000000
104BBE01987		152	500 000	Local	9,044 88	6,515 99	2,528.89			2,528.89
				Base	9,044 88	6,515 99	2,528 89		0 00	2,528.89
00WF	067511105	BARE ESCENTUALS INC			COMMON STOCK USD 001			08 Feb 2010	11 Feb 2010	1 000000
104BBG01267		168	500 000	Local	9,052.13	6,515 98	2,536 15			2,536.15
				Base	9,052.13	6,515 98	2,536 15		0 00	2,536 15
00WF	067511105	BARE ESCENTUALS INC			COMMON STOCK USD 001			09 Feb 2010	12 Feb 2010	1 000000
104BBH01955		178	500 000	Local	9,049.88	6,515.99	2,533.89			2,533 89
				Base	9,049 88	6,515.99	2,533 89		0 00	2,533 89
00WF	067511105	BARE ESCENTUALS INC			COMMON STOCK USD.001			10 Feb 2010	16 Feb 2010	1 000000
104BBI01355		192	850 000	Local	15,387.86	11,077 17	4,310 69			4,310 69
				Base	15,387 86	11,077 17	4,310 69		0 00	4,310 69

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067511105 Total										
				Local	100,426 70	72,327 42	28,099 28			28,099.28
				Base	100,426 70	72,327.42	28,099.28		0 00	28,099 28
00WF	067806109	BARNES GROUP INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDE00437		667	3,200 000	Local	63,183 89	62,719 83	464 06			464.06
				Base	63,183 89	62,719 83	464 06		0 00	464 06
00WF	09061G101	BIOMARIN PHARMACEUTICAL INC		COMMON STOCK USD 001				04 Jan 2010	07 Jan 2010	1 000000
104BAC03446		859	1,000 000	Local	18,834 71	16,488 37	2,346 34			2,346.34
				Base	18,834 71	16,488 37	2,346 34		0 00	2,346 34
00WF	09061G101	BIOMARIN PHARMACEUTICAL INC		COMMON STOCK USD 001				07 Jan 2010	12 Jan 2010	1 000000
104BAE01645		876	1,000 000	Local	19,774 09	16,488 36	3,285 73			3,285 73
				Base	19,774.09	16,488 36	3,285 73		0 00	3,285 73
09061G101 Total										
				Local	38,608 80	32,976 73	5,632 07			5,632 07
				Base	38,608 80	32,976 73	5,632.07		0 00	5,632 07
00WF	091935502	BLACKBOARD INC		COMMON STOCK USD 01				02 Feb 2010	05 Feb 2010	1 000000
104BBC01894		135	700.000	Local	27,450 92	24,126 03	3,324 89			3,324.89
				Base	27,450 92	24,126 03	3,324 89		0.00	3,324.89
00WF	091935502	BLACKBOARD INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00537		556	2,150 000	Local	91,785 60	76,496 76	15,288 84			15,288 84
				Base	91,785.60	76,496 76	15,288 84		0 00	15,288 84
091935502 Total										
				Local	119,236 52	100,622 79	18,613 73			18,613 73
				Base	119,236 52	100,622 79	18,613 73		0 00	18,613 73
00WS	09625U109	BLUEKNIGHT ENERGY PARTNERS L		LTD PART				18 Oct 2010	21 Oct 2010	1 000000
104BJN00870		284	6,000.000	Local	53,279 09	151,955 40	-98,676 31			-98,676.31
				Base	53,279 09	151,955 40	-98,676 31		0 00	-98,676 31
00WS	096627104	BOARDWALK PIPELINE PARTNERS		LTD PART NPV				15 Oct 2010	20 Oct 2010	1.000000
104BJM02176		275	1,000 000	Local	33,980 02	28,293 57	5,686 45			5,686 45
				Base	33,980 02	28,293 57	5,686 45		0 00	5,686.45

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00WS	096627104	BOARDWALK PIPELINE PARTNERS		LTD PART NPV				18 Oct 2010	21 Oct 2010	1 000000
104BJN00871		285	3,600 000	Local	122,070.33	101,856 84	20,213 49			20,213 49
				Base	122,070 33	101,856 84	20,213 49		0 00	20,213 49
096627104 Total										
				Local	156,050.35	130,150 41	25,899 94			25,899 94
				Base	156,050.35	130,150 41	25,899 94		0 00	25,899 94
00WF	09746Y105	BOISE INC		COMMON STOCK USD 0001				05 Apr 2010	08 Apr 2010	1 000000
104BDD00578		654	15,900 000	Local	105,367 51	82,219 03	23,148 48			23,148 48
				Base	105,367 51	82,219 03	23,148 48		0 00	23,148 48
00WA	109699108	BRINKS HOME SECURITY HOLDING		COMMON STOCK NPV				21 Jan 2010	26 Jan 2010	1 000000
104BAM03496		679	2,600.000	Local	107,404 63	61,035 38	46,369 25			46,369 25
				Base	107,404 63	61,035.38	46,369 25		0 00	46,369 25
00WF	111621306	BROCADE COMMUNICATIONS SYS		COMMON STOCK USD 001				07 Jul 2010	12 Jul 2010	1 000000
104BGE00408		136	3,590 000	Local	18,002 46	21,209 14	-3,206 68			-3,206 68
				Base	18,002 46	21,209 14	-3,206 68		0 00	-3,206 68
00WF	111621306	BROCADE COMMUNICATIONS SYS		COMMON STOCK USD 001				19 Jul 2010	22 Jul 2010	1 000000
104BGM00271		183	649 000	Local	3,219 30	3,834 19	-614 89			-614 89
				Base	3,219 30	3,834.19	-614 89		0 00	-614 89
00WF	111621306	BROCADE COMMUNICATIONS SYS		COMMON STOCK USD 001				19 Jul 2010	22 Jul 2010	1.000000
104BGM00272		184	1,113 000	Local	5,523 17	6,575 42	-1,052 25			-1,052 25
				Base	5,523 17	6,575 42	-1,052 25		0 00	-1,052 25
00WF	111621306	BROCADE COMMUNICATIONS SYS		COMMON STOCK USD 001				19 Jul 2010	22 Jul 2010	1.000000
104BGM00273		185	1,623 000	Local	8,069 25	9,588 42	-1,519.17			-1,519 17
				Base	8,069 25	9,588 42	-1,519 17		0 00	-1,519 17
00WF	111621306	BROCADE COMMUNICATIONS SYS		COMMON STOCK USD 001				15 Sep 2010	20 Sep 2010	1 000000
104BIK00100		318	259 000	Local	1,446 54	1,530 13	-83 59			-83 59
				Base	1,446 54	1,530 13	-83 59		0 00	-83 59
00WF	111621306	BROCADE COMMUNICATIONS SYS		COMMON STOCK USD 001				15 Sep 2010	20 Sep 2010	1.000000
104BIK00101		319	502 000	Local	2,806.48	2,965 74	-159.26			-159 26
				Base	2,806 48	2,965 74	-159.26		0 00	-159 26

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00WF	111621306	BROCADE COMMUNICATIONS SYS		COMMON STOCK USD 001				15 Sep 2010	20 Sep 2010	1.000000
104BIK00102		320	1,171.000	Local	6,445 31	6,918 08	-472.77			-472.77
				Base	6,445 31	6,918 08	-472 77		0 00	-472 77
00WF	111621306	BROCADE COMMUNICATIONS SYS		COMMON STOCK USD.001				15 Sep 2010	20 Sep 2010	1 000000
104BIK00103		321	1,172 000	Local	6,466 74	6,923 99	-457 25			-457.25
				Base	6,466 74	6,923 99	-457.25		0 00	-457 25
00WF	111621306	BROCADE COMMUNICATIONS SYS		COMMON STOCK USD 001				15 Sep 2010	20 Sep 2010	1 000000
104BIK00104		322	1,464.000	Local	8,204 70	8,649 08	-444.38			-444 38
				Base	8,204 70	8,649 08	-444 38		0 00	-444 38
00WF	111621306	BROCADE COMMUNICATIONS SYS		COMMON STOCK USD 001				15 Sep 2010	20 Sep 2010	1 000000
104BIK00105		323	1,465.000	Local	8,295 27	8,654 98	-359 71			-359 71
				Base	8,295 27	8,654 98	-359.71		0 00	-359 71
111621306 Total										
				Local	68,479 22	76,849 17	-8,369 95			-8,369.95
				Base	68,479 22	76,849.17	-8,369 95		0 00	-8,369 95
00WA	118759109	BUCYRUS INTERNATIONAL INC		COMMON STOCK USD.01				17 Sep 2010	22 Sep 2010	1 000000
104BIL01846		041	200 000	Local	13,965 74	4,218 49	9,747.25			9,747.25
				Base	13,965 74	4,218 49	9,747.25		0 00	9,747 25
00WA	118759109	BUCYRUS INTERNATIONAL INC		COMMON STOCK USD 01				23 Nov 2010	29 Nov 2010	1.000000
104BKQ02248		096	2,340.000	Local	208,281 51	49,356 29	158,925 22			158,925 22
				Base	208,281 51	49,356 29	158,925 22		0 00	158,925 22
118759109 Total										
				Local	222,247.25	53,574 78	168,672.47			168,672.47
				Base	222,247 25	53,574 78	168,672 47		0 00	168,672 47
00WI	12399A929	CFI CORE PLUS BOND FD						11 Jan 2010	12 Jan 2010	1 000000
104BBL02044		177	195 558	Local	1,920 38	1,906 98	13 40			13.40
				Base	1,920 38	1,906 98	13 40		0 00	13 40
00WI	12399A929	CFI CORE PLUS BOND FD						08 Feb 2010	08 Feb 2010	1 000000
104BCL02277		182	194.592	Local	1,932 30	1,897 56	34 74			34 74
				Base	1,932 30	1,897 56	34 74		0 00	34 74

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00WI	12399A929	CFI CORE PLUS BOND FD						08 Mar 2010	08 Mar 2010	1 000000
104BDL01098		203	176 017	Local	1,753 13	1,716 43	36 70			36 70
				Base	1,753 13	1,716.43	36 70		0 00	36 70
00WI	12399A929	CFI CORE PLUS BOND FD						10 Apr 2010	10 Apr 2010	1.000000
104BEL01348		222	197 347	Local	1,951 76	1,924.65	27.11			27 11
				Base	1,951 76	1,924.65	27.11		0 00	27 11
00WI	12399A929	CFI CORE PLUS BOND FD						12 May 2010	12 May 2010	1 000000
104BFL02497		238	188 855	Local	1,896 10	1,841.83	54 27			54 27
				Base	1,896 10	1,841 83	54 27		0 00	54 27
00WI	12399A929	CFI CORE PLUS BOND FD						09 Jun 2010	09 Jun 2010	1 000000
104BGL01977		252	195 733	Local	1,980 82	1,908.91	71 91			71.91
				Base	1,980 82	1,908 91	71 91		0 00	71 91
00WI	12399A929	CFI CORE PLUS BOND FD						09 Jul 2010	09 Jul 2010	1 000000
104BHL02006		272	190 034	Local	1,923 14	1,853 99	69 15			69.15
				Base	1,923.14	1,853 99	69.15		0 00	69 15
00WI	12399A929	CFI CORE PLUS BOND FD						10 Aug 2010	10 Aug 2010	1 000000
104BIL01664		285	195 246	Local	2,009 08	1,904 84	104 24			104 24
				Base	2,009 08	1,904 84	104.24		0 00	104 24
00WI	12399A929	CFI CORE PLUS BOND FD						23 Sep 2010	23 Sep 2010	1.000000
104BIQ02677		288	78,694.818	Local	820,000 00	767,754 31	52,245 69			52,245 69
				Base	820,000 00	767,754.31	52,245.69		0 00	52,245 69
00WI	12399A929	CFI CORE PLUS BOND FD						10 Sep 2010	10 Sep 2010	1 000000
104BJM00514		296	197 045	Local	2,033 50	1,922 39	111 11			111 11
				Base	2,033 50	1,922 39	111 11		0 00	111.11
00WI	12399A929	CFI CORE PLUS BOND FD						09 Oct 2010	09 Oct 2010	1.000000
104BKM00572		314	186 087	Local	1,939 03	1,816 35	122 68			122 68
				Base	1,939 03	1,816.35	122 68		0 00	122.68
00WI	12399A929	CFI CORE PLUS BOND FD						09 Nov 2010	09 Nov 2010	1.000000
104BLM00282		322	183 842	Local	1,915 63	1,794 44	121 19			121 19
				Base	1,915 63	1,794 44	121 19		0 00	121.19
00WI	12399A929	CFI CORE PLUS BOND FD						16 Dec 2010	16 Dec 2010	1 000000
104BLN01833		324	844,526 910	Local	8,555,057 59	8,243,213 84	311,843 75			311,843.75
				Base	8,555,057 59	8,243,213 84	311,843 75		0.00	311,843 75

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00WI	12399A929	CFI CORE PLUS BOND FD						09 Dec 2010	09 Dec 2010	1 000000
114BAM02184		349	181.176	Local	1,849 82	1,768 41	81 41			81 41
				Base	1,849 82	1,768 41	81 41		0 00	81.41
12399A929 Total										
				Local	9,398,162 28	9,033,224.93	364,937 35			364,937 35
				Base	9,398,162 28	9,033,224 93	364,937.35		0 00	364,937 35
00WA	128030202	CAL MAINE FOODS INC		COMMON STOCK USD 01				12 Jul 2010	15 Jul 2010	1.000000
104BGH01695		788	2,260 000	Local	72,293 68	57,200 60	15,093 08			15,093.08
				Base	72,293 68	57,200 60	15,093 08		0.00	15,093.08
00WA	131347304	CALPINE CORP		COMMON STOCK USD 001				08 Jun 2010	11 Jun 2010	1 000000
104BFF02378		770	6,000 000	Local	78,834 46	109,365 60	-30,531 14			-30,531 14
				Base	78,834 46	109,365 60	-30,531.14		0 00	-30,531 14
00WF	140781105	CARBO CERAMICS INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1.000000
104BDD00531		546	1,550.000	Local	100,986 22	100,593 27	392 95			392 95
				Base	100,986.22	100,593 27	392 95		0 00	392 95
00WF	144577103	CARRIZO OIL + GAS INC		COMMON STOCK USD.01				09 Apr 2010	14 Apr 2010	1 000000
104BDH00933		701	1,050 000	Local	24,931 50	25,731 51	-800 01			-800 01
				Base	24,931 50	25,731.51	-800 01		0 00	-800 01
00WF	144577103	CARRIZO OIL + GAS INC		COMMON STOCK USD 01				06 May 2010	11 May 2010	1.000000
104BEE00299		806	990.000	Local	20,263 77	24,261 14	-3,997.37			-3,997 37
				Base	20,263 77	24,261 14	-3,997 37		0 00	-3,997.37
144577103 Total										
				Local	45,195 27	49,992 65	-4,797 38			-4,797.38
				Base	45,195 27	49,992 65	-4,797 38		0 00	-4,797 38
00WF	148411101	CASTLE (A M) + CO		COMMON STOCK USD 01				13 Jan 2010	19 Jan 2010	1 000000
104BAJ02162		031	200 000	Local	2,400 00	5,168 43	-2,768 43			-2,768.43
				Base	2,400.00	5,168 43	-2,768 43		0 00	-2,768 43
00WF	148411101	CASTLE (A M) + CO		COMMON STOCK USD 01				27 Jan 2010	01 Feb 2010	1.000000
104BAR01471		107	600 000	Local	6,011 14	15,505.28	-9,494 14			-9,494 14
				Base	6,011 14	15,505 28	-9,494 14		0 00	-9,494.14

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00WF	148411101	CASTLE (A M.) + CO		COMMON STOCK USD 01				28 Jan 2010	02 Feb 2010	1 000000
104BAS01127		115	400 000	Local	3,979 50	10,336.86	-6,357 36			-6,357 36
				Base	3,979 50	10,336 86	-6,357 36		0 00	-6,357.36
00WF	148411101	CASTLE (A M) + CO		COMMON STOCK USD 01				29 Jan 2010	03 Feb 2010	1 000000
104BBB01401		122	400 000	Local	3,970.82	10,336 86	-6,366 04			-6,366.04
				Base	3,970 82	10,336 86	-6,366 04		0 00	-6,366 0[illegible]
00WF	148411101	CASTLE (A M) + CO		COMMON STOCK USD 01				01 Feb 2010	04 Feb 2010	1 000000
104BBB02596		130	900.000	Local	8,637 00	23,257 92	-14,620 92			-14,620 92
				Base	8,637 00	23,257.92	-14,620 92		0 00	-14,620 92
00WF	148411101	CASTLE (A M) + CO		COMMON STOCK USD.01				02 Feb 2010	05 Feb 2010	1.000000
104BBC01896		140	1,800 000	Local	18,285 42	46,515 85	-28,230 43			-28,230 43
				Base	18,285 42	46,515 85	-28,230 43		0 00	-28,230 43
00WF	148411101	CASTLE (A M) + CO		COMMON STOCK USD.01				03 Feb 2010	08 Feb 2010	1.000000
104BBD01621		149	700 000	Local	7,343 67	18,089.50	-10,745 83			-10,745 83
				Base	7,343.67	18,089 50	-10,745 83		0 00	-10,745 83
00WF	148411101	CASTLE (A M) + CO		COMMON STOCK USD 01				04 Feb 2010	09 Feb 2010	1.000000
104BBE01988		153	500 000	Local	5,033 88	12,921.07	-7,887.19			-7,887 19
				Base	5,033 88	12,921.07	-7,887 19		0 00	-7,887 19
00WF	148411101	CASTLE (A M) + CO		COMMON STOCK USD.01				05 Feb 2010	10 Feb 2010	1 000000
104BBF01747		159	400 000	Local	3,984 90	10,336.85	-6,351 95			-6,351 95
				Base	3,984 90	10,336 85	-6,351 95		0 00	-6,351 95
00WF	148411101	CASTLE (A M) + CO		COMMON STOCK USD 01				08 Feb 2010	11 Feb 2010	1 000000
104BBG01263		164	200 000	Local	2,030 19	5,168 43	-3,138 24			-3,138.24
				Base	2,030 19	5,168 43	-3,138 24		0 00	-3,138 24
00WF	148411101	CASTLE (A M.) + CO		COMMON STOCK USD 01				09 Feb 2010	12 Feb 2010	1 000000
104BBH01954		177	400 000	Local	4,029 14	10,336 85	-6,307 71			-6,307 71
				Base	4,029 14	10,336 85	-6,307 71		0 00	-6,307.71
00WF	148411101	CASTLE (A M) + CO		COMMON STOCK USD 01				10 Feb 2010	16 Feb 2010	1 000000
104BBI01350		185	150 000	Local	1,522 83	3,876 32	-2,353.49			-2,353 49
				Base	1,522 83	3,876.32	-2,353 49		0 00	-2,353 49
148411101 Total										
				Local	67,228 49	171,850.22	-104,621 73			-104,621.73
				Base	67,228 49	171,850 22	-104,621 73		0.00	-104,621 73

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00WF	14888B103	CATALYST HEALTH SOLUTIONS IN		COMMON STOCK USD.01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00545		574	2,850 000	Local	118,684 25	78,132 22	40,552.03			40,552 03
				Base	118,684 25	78,132 22	40,552 03		0 00	40,552 03
00WE	15234Q207	CENTRAIS ELETRICAS BR SP ADR		ADR NPV				15 Mar 2010	18 Mar 2010	1 000000
104BCL02248		781	6,200 000	Local	89,472 73	105,218 90	-15,746 17			-15,746 17
				Base	89,472 73	105,218 90	-15,746.17		0 00	-15,746 17
00WE	15234Q207	CENTRAIS ELETRICAS BR SP ADR		ADR NPV				31 Mar 2010	06 Apr 2010	1 000000
104BCW02590		806	6,200 000	Local	92,257 75	105,218 91	-12,961 16			-12,961 16
				Base	92,257.75	105,218 91	-12,961 16		0 00	-12,961 16
15234Q207 Total										
				Local	181,730 48	210,437 81	-28,707 33			-28,707.33
				Base	181,730 48	210,437.81	-28,707 33		0 00	-28,707 33
00WF	168615102	CHICO S FAS INC		COMMON STOCK USD 01				19 May 2010	24 May 2010	1 000000
104BEN00185		04	746.000	Local	9,662 54	10,868 92	-1,206 38			-1,206 38
				Base	9,662 54	10,868 92	-1,206 38		0 00	-1,206 38
00WF	168615102	CHICO S FAS INC		COMMON STOCK USD 01				27 Jul 2010	30 Jul 2010	1 000000
104BGS00526		202	324 000	Local	3,069 84	4,720 55	-1,650.71			-1,650 71
				Base	3,069.84	4,720 55	-1,650 71		0 00	-1,650.71
00WF	168615102	CHICO S FAS INC		COMMON STOCK USD 01				27 Jul 2010	30 Jul 2010	1 000000
104BGS00527		203	6,365 000	Local	59,947.73	92,735 51	-32,787 78			-32,787.78
				Base	59,947.73	92,735.51	-32,787 78		0 00	-32,787 78
168615102 Total										
				Local	72,680 11	108,324 98	-35,644 87			-35,644 87
				Base	72,680 11	108,324 98	-35,644 87		0 00	-35,644 87
00WA	194014106	COLFAX CORP		COMMON STOCK USD.001				03 Mar 2010	08 Mar 2010	1 000000
104BCC02615		707	7,000 000	Local	81,734 45	161,651 70	-79,917 25			-79,917 25
				Base	81,734 45	161,651 70	-79,917 25		0 00	-79,917 25
00WF	19421W100	COLLECTIVE BRANDS INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1.000000
104BDE03236		686	6,400 000	Local	149,511 07	106,574 55	42,936.52			42,936 52
				Base	149,511 07	106,574 55	42,936 52		0 00	42,936.52

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00WF	197236102	COLUMBIA BANKING SYSTEM INC		COMMON STOCK NPV				27 Apr 2010	30 Apr 2010	1.000000
104BDS03494		754	141.000	Local	3,149 49	2,907 86	241 63			241.63
				Base	3,149 49	2,907 86	241 63		0 00	241 63
00WF	197236102	COLUMBIA BANKING SYSTEM INC		COMMON STOCK NPV				28 Apr 2010	03 May 2010	1 000000
104BDU00474		758	129 000	Local	2,860 42	2,660.38	200 04			200 04
				Base	2,860 42	2,660 38	200 04		0.00	200 0[illegible]
197236102 Total										
				Local	6,009 91	5,568 24	441 67			441 67
				Base	6,009 91	5,568 24	441 67		0 00	441 67
00WF	198516106	COLUMBIA SPORTSWEAR CO		COMMON STOCK NPV				05 Apr 2010	08 Apr 2010	1 000000
104BDE00433		663	2,300 000	Local	123,646 82	96,748 20	26,898 62			26,898 62
				Base	123,646 82	96,748 20	26,898 62		0 00	26,898 62
00WN	202995932	COMMONFUND INTL PRIVATE IV						09 Feb 2010	09 Feb 2010	1 000000
104BBI02200		424	11,963 000	Local	11,963 00	11,575.16	387 84			387.84
				Base	11,963 00	11,575.16	387 84		0 00	387 84
00WN	202995932	COMMONFUND INTL PRIVATE IV						18 Jun 2010	18 Jun 2010	1.000000
104BFO00765		436	11,861 000	Local	11,861.00	11,476 47	384 53			384 53
				Base	11,861 00	11,476.47	384 53		0 00	384 53
00WN	202995932	COMMONFUND INTL PRIVATE IV						28 Sep 2010	28 Sep 2010	1 000000
104BIT02624		455	5,209 000	Local	5,209 00	5,048 18	160 82			160 8[illegible]
				Base	5,209 00	5,048 18	160 82		0 00	160 8[illegible]
00WN	202995932	COMMONFUND INTL PRIVATE IV						13 Oct 2010	13 Oct 2010	1 000000
104BJI02947		462	26,748 000	Local	26,748 00	25,922 19	825 81			825 81
				Base	26,748 00	25,922 19	825 81		0.00	825 81
00WN	202995932	COMMONFUND INTL PRIVATE IV						10 Nov 2010	10 Nov 2010	1.000000
104BLC02596		467	3,944.330	Local	14,285 63	3,822 55	10,463 08			10,463 08
				Base	14,285 63	3,822.55	10,463 08		0 00	10,463.08
202995932 Total										
				Local	70,066 63	57,844 55	12,222 08			12,222 08
				Base	70,066 63	57,844 55	12,222 08		0 00	12,222 08

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00WN	20299B954	COMMONFUND CAPITAL		PRIVATE				28 Jun 2010	28 Jun 2010	1 000000
104BGD01867		442	34,615 000	Local	34,615 00	34,112.39	502.61			502 61
				Base	34,615 00	34,112 39	502 61		0 00	502 61
00WN	20299B954	COMMONFUND CAPITAL		PRIVATE				09 Aug 2010	09 Aug 2010	1 000000
104BHL01001		446	19,059 000	Local	19,059.00	18,782.26	276 74			276 74
				Base	19,059.00	18,782 26	276 74		0 00	276.74
00WN	20299B954	COMMONFUND CAPITAL		PRIVATE				20 Sep 2010	20 Sep 2010	1.000000
104BIQ02680		453	37,110 000	Local	37,110 00	36,571.16	538 84			538 84
				Base	37,110 00	36,571 16	538 84		0 00	538 84
00WN	20299B954	COMMONFUND CAPITAL		PRIVATE				12 Oct 2010	12 Oct 2010	1.000000
104BJI02945		461	21,697 000	Local	21,697 00	21,381 96	315 04			315.04
				Base	21,697 00	21,381 96	315 04		0 00	315 04
00WN	20299B954	COMMONFUND CAPITAL		PRIVATE				29 Dec 2010	29 Dec 2010	1 000000
114BAE02229		475	98,191 700	Local	179,793 05	96,803 51	82,989 54			82,989 54
				Base	179,793.05	96,803.51	82,989 54		0 00	82,989 54
00WN	20299B954	COMMONFUND CAPITAL		PRIVATE				29 Dec 2010	29 Dec 2010	1 000000
114FAF00071		475	-98,191 700	Local	-179,793 05	-96,803 51	-82,989 54			-82,989 54
CXL				Base	-179,793 05	-96,803 51	-82,989 54		0 00	-82,989.54
00WN	20299B954	COMMONFUND CAPITAL		PRIVATE				29 Dec 2010	29 Dec 2010	1.000000
114BAF01857		476	65,460 960	Local	119,861 72	64,535.50	55,326 22			55,326 22
				Base	119,861 72	64,535 50	55,326 22		0 00	55,326.22
20299B954 Total										
				Local	232,342 72	175,383 27	56,959 45			56,959 45
				Base	232,342 72	175,383 27	56,959 45		0 00	56,959 45
00WN	20299B996	COMMONFUND CAPITAL VENTURES		PARTNERS VI LP				12 Jan 2010	12 Jan 2010	1 000000
104BAL02413		421	5,571 000	Local	5,571 00	5,183 85	387 15			387 15
				Base	5,571 00	5,183 85	387 15		0 00	387.15
00WN	20299B996	COMMONFUND CAPITAL VENTURES		PARTNERS VI LP				01 Mar 2010	01 Mar 2010	1.000000
104BCB02235		426	11,419 000	Local	11,419 00	10,625 45	793.55			793.55
				Base	11,419 00	10,625 45	793 55		0 00	793 55

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00WN	20299B996	COMMONFUND CAPITAL VENTURES		PARTNERS VI LP				01 Mar 2010	01 Mar 2010	1.000000
104FCC00028		426	-11,419 000	Local	-11,419 00	-10,625 45	-793 55			-793 55
CXL				Base	-11,419 00	-10,625 45	-793.55		0 00	-793.55
00WN	20299B996	COMMONFUND CAPITAL VENTURES		PARTNERS VI LP				01 Mar 2010	01 Mar 2010	1.000000
104BCC00679		427	15,794 000	Local	15,794 00	14,696 42	1,097.58			1,097 58
				Base	15,794 00	14,696 42	1,097 58		0 00	1,097 58
00WN	20299B996	COMMONFUND CAPITAL VENTURES		PARTNERS VI LP				29 Jun 2010	29 Jun 2010	1 000000
104BGA05699		441	11,907 000	Local	11,907.00	11,115 30	791.70			791 70
				Base	11,907.00	11,115 30	791.70		0 00	791 70
00WN	20299B996	COMMONFUND CAPITAL VENTURES		PARTNERS VI LP				07 Sep 2010	07 Sep 2010	1.000000
104BIE00393		448	8,150 000	Local	8,150 00	7,608.10	541.90			541 90
				Base	8,150 00	7,608 10	541 90		0 00	541 90
00WN	20299B996	COMMONFUND CAPITAL VENTURES		PARTNERS VI LP				25 Oct 2010	25 Oct 2010	1 000000
104BJS01366		465	4,075 000	Local	4,075 00	3,808.03	266 97			266.97
				Base	4,075.00	3,808 03	266 97		0 00	266 97
00WN	20299B996	COMMONFUND CAPITAL VENTURES		PARTNERS VI LP				06 Dec 2010	06 Dec 2010	1 000000
104BLL01830		471	8,061.480	Local	30,769 00	7,537.21	23,231.79			23,231 79
				Base	30,769 00	7,537.21	23,231.79		0 00	23,231 79
20299B996 Total										
				Local	76,266.00	49,948 91	26,317 09			26,317 09
				Base	76,266 00	49,948.91	26,317 09		0 00	26,317 09
00WF	204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01				09 Nov 2010	15 Nov 2010	1 000000
104BKH00190		495	95 000	Local	2,934 12	1,777.34	1,156.78			1,156 78
				Base	2,934.12	1,777.34	1,156 78		0 00	1,156.78
00WF	204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01				09 Nov 2010	15 Nov 2010	1 000000
104BKH00191		498	446 000	Local	13,785 66	8,344 13	5,441 53			5,441 53
				Base	13,785 66	8,344 13	5,441 53		0 00	5,441 53
00WF	204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01				10 Nov 2010	16 Nov 2010	1 000000
104BKI00376		503	210 000	Local	6,439 94	3,928 85	2,511 09			2,511 09
				Base	6,439 94	3,928.85	2,511.09		0 00	2,511 09

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00WF	204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD.01				12 Nov 2010	17 Nov 2010	1 000000
104BKK00479		516	200 000	Local	5,827 58	3,741 76	2,085 82			2,085 82
				Base	5,827 58	3,741 76	2,085.82		0.00	2,085.82
00WF	204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01				05 Jan 2010	08 Jan 2010	1 000000
104BAC02601		846	300 000	Local	7,173 95	5,101.77	2,072.18			2,072 18
				Base	7,173 95	5,101.77	2,072 18		0 00	2,072 18
00WF	204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01				06 Jan 2010	11 Jan 2010	1 000000
104BAE01638		865	300 000	Local	7,174 64	5,101 77	2,072 87			2,072 87
				Base	7,174 64	5,101 77	2,072 87		0 00	2,072 87
204166102 Total										
				Local	43,335 89	27,995 62	15,340 27			15,340.27
				Base	43,335 89	27,995 62	15,340 27		0.00	15,340 27
00WF	20453E109	COMPLETE PRODUCTION SERVICES		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1.000000
104BDD00546		577	2,995 000	Local	35,289 49	44,580 19	-9,290 70			-9,290 70
				Base	35,289 49	44,580 19	-9,290 70		0 00	-9,290 70
00WF	205638109	COMPUWARE CORP		COMMON STOCK USD.01				05 Apr 2010	08 Apr 2010	1.000000
104BDD00579		655	16,800.000	Local	142,631 26	125,925 14	16,706 12			16,706 12
				Base	142,631 26	125,925 14	16,706 12		0 00	16,706 12
00WF	205826209	COMTECH TELECOMMUNICATIONS		COMMON STOCK USD 1				09 Nov 2010	15 Nov 2010	1 000000
104BKH00189		494	81 000	Local	2,506 90	2,383 26	123 64			123 64
				Base	2,506 90	2,383 26	123 64		0.00	123 64
00WF	205826209	COMTECH TELECOMMUNICATIONS		COMMON STOCK USD 1				10 Nov 2010	16 Nov 2010	1 000000
104BKI00375		502	51 000	Local	1,578 42	1,500 57	77 85			77 85
				Base	1,578 42	1,500 57	77.85		0 00	77.85
00WF	205826209	COMTECH TELECOMMUNICATIONS		COMMON STOCK USD 1				11 Nov 2010	16 Nov 2010	1 000000
104BKJ00145		509	116 000	Local	3,590 14	3,413.06	177 08			177 08
				Base	3,590 14	3,413 06	177.08		0 00	177 08
00WF	205826209	COMTECH TELECOMMUNICATIONS		COMMON STOCK USD 1				12 Nov 2010	17 Nov 2010	1.000000
104BKK00478		515	174 000	Local	5,249 37	5,119 60	129 77			129.77
				Base	5,249 37	5,119 60	129 77		0 00	129.77

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00WF	205826209	COMTECH TELECOMMUNICATIONS		COMMON STOCK USD 1				15 Nov 2010	18 Nov 2010	1 000000
104BKL00206		524	471 000	Local	14,168 71	13,858 22	310 49			310 49
				Base	14,168 71	13,858.22	310 49		0 00	310 49
00WF	205826209	COMTECH TELECOMMUNICATIONS		COMMON STOCK USD 1				16 Nov 2010	19 Nov 2010	1 000000
104BKM00098		532	315 000	Local	9,282 98	9,268 23	14 75			14 75
				Base	9,282 98	9,268 23	14 75		0 00	14.75
00WF	205826209	COMTECH TELECOMMUNICATIONS		COMMON STOCK USD 1				17 Nov 2010	22 Nov 2010	1 000000
104BKN00195		535	118 000	Local	3,475 35	3,471 91	3 44			3 44
				Base	3,475 35	3,471.91	3 44		0 00	3 44
00WF	205826209	COMTECH TELECOMMUNICATIONS		COMMON STOCK USD 1				26 Nov 2010	01 Dec 2010	1.000000
104BKT00100		559	189 000	Local	5,664 23	5,560.94	103 29			103.29
				Base	5,664 23	5,560 94	103 29		0 00	103 29
00WF	205826209	COMTECH TELECOMMUNICATIONS		COMMON STOCK USD 1				01 Dec 2010	06 Dec 2010	1 000000
104BLB00599		569	580 000	Local	17,429.86	17,065 32	364 54			364 54
				Base	17,429 86	17,065 32	364 54		0 00	364 54
205826209 Total										
				Local	62,945.96	61,641 11	1,304.85			1,304 85
				Base	62,945.96	61,641 11	1,304 85		0 00	1,304 85
00WF	205944101	CON WAY INC		COMMON STOCK USD 625				13 May 2010	18 May 2010	1 000000
104BEI02331		832	1,505 000	Local	52,832 58	52,778 39	54 19			54 19
				Base	52,832 58	52,778 39	54 19		0 00	54 19
00WF	206708109	CONCUR TECHNOLOGIES INC		COMMON STOCK USD.001				05 Apr 2010	08 Apr 2010	1.000000
104BDD00535		551	1,750 000	Local	75,621 30	54,286.62	21,334 68			21,334 68
				Base	75,621 30	54,286 62	21,334 68		0 00	21,334 68
00WF	206708109	CONCUR TECHNOLOGIES INC		COMMON STOCK USD 001				07 Jan 2010	12 Jan 2010	1 000000
104BAE01641		871	350 000	Local	14,722 69	10,857.32	3,865.37			3,865 37
				Base	14,722 69	10,857.32	3,865.37		0 00	3,865 37
206708109 Total										
				Local	90,343 99	65,143 94	25,200 05			25,200.05
				Base	90,343 99	65,143 94	25,200.05		0 00	25,200 05

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00WF	207410101	CONMED CORP		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00560		617	5,800 000	Local	140,844 81	131,737 24	9,107 57			9,107 57
				Base	140,844 81	131,737 24	9,107 57		0 00	9,107.57
00WA	20854P109	CONSOL ENERGY INC		COMMON STOCK USD.01				12 Oct 2010	15 Oct 2010	1 000000
104BJH02514		060	1,530 000	Local	60,238 91	55,656 35	4,582 56			4,582 56
				Base	60,238.91	55,656 35	4,582 56		0 00	4,582.56
00WF	22163N106	COTT CORPORATION		COMMON STOCK NPV				18 Feb 2010	23 Feb 2010	1 000000
104BBN01177		239	1,800 000	Local	13,725 18	16,344.97	-2,619 79			-2,619 79
				Base	13,725 18	16,344 97	-2,619 79		0.00	-2,619 79
00WF	22163N106	COTT CORPORATION		COMMON STOCK NPV				19 Feb 2010	24 Feb 2010	1 000000
104BBO01677		248	2,100 000	Local	16,011.25	19,069 13	-3,057 88			-3,057.88
				Base	16,011 25	19,069 13	-3,057 88		0 00	-3,057.88
00WF	22163N106	COTT CORPORATION		COMMON STOCK NPV				23 Feb 2010	26 Feb 2010	1 000000
104BBQ02136		266	1,900 000	Local	14,153 49	17,253 02	-3,099 53			-3,099 53
				Base	14,153.49	17,253 02	-3,099 53		0 00	-3,099 53
00WF	22163N106	COTT CORPORATION		COMMON STOCK NPV				24 Feb 2010	01 Mar 2010	1 000000
104BBS00961		276	2,100 000	Local	15,992 14	19,069 12	-3,076 98			-3,076.98
				Base	15,992 14	19,069 12	-3,076 98		0 00	-3,076.98
22163N106 Total										
				Local	59,882 06	71,736 24	-11,854 18			-11,854 18
				Base	59,882.06	71,736.24	-11,854 18		0 00	-11,854 18
00WA	22282E102	COVANTA HOLDING CORP		COMMON STOCK USD 1				01 Jul 2010	07 Jul 2010	1.000000
104BGA05771		781	2,300 000	Local	37,603 44	41,376.31	-3,772 87			-3,772 87
				Base	37,603 44	41,376.31	-3,772 87		0 00	-3,772 87
00WA	22282E102	COVANTA HOLDING CORP		COMMON STOCK USD 1				02 Jul 2010	08 Jul 2010	1 000000
104BGB04268		783	4,600 000	Local	75,506.80	82,752 62	-7,245 82			-7,245 82
				Base	75,506 80	82,752.62	-7,245 82		0 00	-7,245 82
22282E102 Total										
				Local	113,110 24	124,128 93	-11,018 69			-11,018 69
				Base	113,110 24	124,128 93	-11,018 69		0 00	-11,018 69

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00WF	229669106	CUBIC CORP		COMMON STOCK NPV				11 Feb 2010	17 Feb 2010	1 000000
104BBJ01181		209	2,650 000	Local	85,656 72	71,757 49	13,899 23			13,899 23
				Base	85,656 72	71,757 49	13,899 23		0.00	13,899 23
00WF	23251J106	CYBERSOURCE CORP		COMMON STOCK USD.001				27 Jan 2010	01 Feb 2010	1 000000
104BAR01470		106	600 000	Local	10,715 86	7,413 54	3,302 32			3,302 32
				Base	10,715 86	7,413 54	3,302 32		0 00	3,302 32
00WF	23251J106	CYBERSOURCE CORP		COMMON STOCK USD 001				27 Jan 2010	01 Feb 2010	1 000000
104BAR01473		109	800 000	Local	14,309 49	9,884.72	4,424 77			4,424 77
				Base	14,309 49	9,884 72	4,424 77		0 00	4,424 77
00WF	23251J106	CYBERSOURCE CORP		COMMON STOCK USD 001				28 Jan 2010	02 Feb 2010	1 000000
104BAS01125		113	200 000	Local	3,565 35	2,471 18	1,094 17			1,094 17
				Base	3,565 35	2,471 18	1,094 17		0 00	1,094 17
00WF	23251J106	CYBERSOURCE CORP		COMMON STOCK USD.001				29 Jan 2010	03 Feb 2010	1 000000
104BBB01400		121	200 000	Local	3,606 95	2,471 18	1,135 77			1,135.77
				Base	3,606 95	2,471 18	1,135 77		0 00	1,135 77
00WF	23251J106	CYBERSOURCE CORP		COMMON STOCK USD 001				05 Apr 2010	08 Apr 2010	1 000000
104BDD00547		580	3,450 000	Local	63,168.43	42,627 85	20,540 58			20,540.58
				Base	63,168 43	42,627.85	20,540 58		0 00	20,540 58
23251J106 Total										
				Local	95,366.08	64,868 47	30,497.61			30,497.61
				Base	95,366 08	64,868 47	30,497.61		0 00	30,497.61
00WF	232806109	CYPRESS SEMICONDUCTOR CORP		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00568		629	7,200 000	Local	84,242 89	83,077.88	1,165 01			1,165.01
				Base	84,242.89	83,077 88	1,165 01		0 00	1,165 01
00WF	24522P103	DEL MONTE FOODS CO		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00561		618	5,900 000	Local	86,905 52	73,329 87	13,575 65			13,575 65
				Base	86,905 52	73,329 87	13,575 65		0 00	13,575 65
00WF	254543101	DIODES INC		COMMON STOCK USD 667				19 Jan 2010	22 Jan 2010	1 000000
104BAL01800		055	200 000	Local	3,805 59	4,323 52	-517 93			-517.93
				Base	3,805 59	4,323 52	-517 93		0 00	-517 93

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00WF	254543101	DIODES INC		COMMON STOCK USD 667				21 Jan 2010	26 Jan 2010	1 000000
104BAN01220		067	300 000	Local	5,623 21	6,485.27	-862 06			-862 06
				Base	5,623 21	6,485 27	-862.06		0 00	-862.06
00WF	254543101	DIODES INC		COMMON STOCK USD.667				10 Feb 2010	16 Feb 2010	1 000000
104BBI01353		190	650.000	Local	12,294.72	14,051 42	-1,756 70			-1,756 70
				Base	12,294.72	14,051 42	-1,756 70		0.00	-1,756 7
00WF	254543101	DIODES INC		COMMON STOCK USD 667				05 Apr 2010	08 Apr 2010	1 000000
104BDD00555		600	4,700 000	Local	109,831.97	101,602 61	8,229.36			8,229 36
				Base	109,831.97	101,602 61	8,229 36		0 00	8,229 36
254543101 Total										
				Local	131,555 49	126,462 82	5,092 67			5,092 67
				Base	131,555.49	126,462 82	5,092 67		0 00	5,092 67
00WF	256743105	DOLLAR THRIFTY AUTOMOTIVE GP		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1.000000
104BDE00439		669	3,550.000	Local	118,598 17	71,015 49	47,582 68			47,582 68
				Base	118,598 17	71,015 49	47,582 68		0 00	47,582 68
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD 001				12 Apr 2010	15 Apr 2010	1 000000
104BDH02262		704	701 000	Local	7,177.62	6,207.78	969 84			969 84
				Base	7,177 62	6,207 78	969 84		0 00	969 84
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD 001				12 Apr 2010	15 Apr 2010	1 000000
104BDH02266		708	3,209 000	Local	31,614.53	28,417.62	3,196 91			3,196.91
				Base	31,614 53	28,417 62	3,196 91		0 00	3,196.9
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD.001				12 Apr 2010	15 Apr 2010	1 000000
104BDI00495		711	2,017 000	Local	19,633 74	17,861 75	1,771 99			1,771 99
				Base	19,633 74	17,861 75	1,771.99		0 00	1,771 99
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD 001				13 Apr 2010	16 Apr 2010	1 000000
104BDJ00250		714	1,051 000	Local	10,842 87	9,307 23	1,535 64			1,535.64
				Base	10,842 87	9,307.23	1,535 64		0 00	1,535 64
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD 001				14 Apr 2010	19 Apr 2010	1 000000
104BDJ03150		717	876.000	Local	9,348 34	7,757 51	1,590 83			1,590 83
				Base	9,348.34	7,757.51	1,590 83		0 00	1,590 83

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00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD.001				22 Apr 2010	27 Apr 2010	1 000000
104BDQ00284		739	525 000	Local	5,652 84	4,649 19	1,003 65			1,003 65
				Base	5,652.84	4,649 19	1,003 65		0 00	1,003 65
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD 001				23 Apr 2010	28 Apr 2010	1 000000
104BDR00587		747	177 000	Local	1,885.02	1,567.44	317 58			317.58
				Base	1,885.02	1,567 44	317.58		0 00	317.58
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD 001				23 Apr 2010	28 Apr 2010	1.000000
104BDR00588		748	353 000	Local	3,790 80	3,126 03	664 77			664 77
				Base	3,790 80	3,126 03	664 77		0 00	664 77
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD 001				26 Apr 2010	29 Apr 2010	1.000000
104BDS00819		751	353 000	Local	3,784 10	3,126 03	658.07			658 07
				Base	3,784 10	3,126 03	658 07		0 00	658 07
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD 001				26 Apr 2010	29 Apr 2010	1 000000
104BDS00820		752	354 000	Local	3,795 13	3,134 88	660 25			660 25
				Base	3,795 13	3,134 88	660 25		0 00	660.25
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD 001				27 Apr 2010	30 Apr 2010	1 000000
104BDT00134		755	707 000	Local	7,552 75	6,260.91	1,291 84			1,291 84
				Base	7,552 75	6,260 91	1,291.84		0.00	1,291.84
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD.001				28 Apr 2010	03 May 2010	1.000000
104BDU00475		759	1,854 000	Local	19,862.30	16,418 28	3,444 02			3,444.02
				Base	19,862.30	16,418 28	3,444 02		0 00	3,444 02
00WF	258598101	DOUBLE TAKE SOFTWARE INC		COMMON STOCK USD 001				29 Apr 2010	04 May 2010	1.000000
104BDV00221		761	58 000	Local	622 26	513 62	108 64			108.64
				Base	622.26	513 62	108 64		0 00	108 64
258598101 Total										
				Local	125,562 30	108,348 27	17,214.03			17,214 03
				Base	125,562 30	108,348 27	17,214.03		0 00	17,214 03
00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				10 Mar 2010	15 Mar 2010	1 000000
104BCI01316		382	400 000	Local	6,801 67	6,189 95	611 72			611 72
				Base	6,801.67	6,189 95	611 72		0 00	611 72

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00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				11 Mar 2010	16 Mar 2010	1 000000
104BCK02324		394	500.000	Local	8,502 64	7,737 43	765 21			765 21
				Base	8,502.64	7,737 43	765 21		0 00	765 21
00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				12 Mar 2010	17 Mar 2010	1 000000
104BCK02330		403	400 000	Local	6,791 91	6,189 95	601 96			601 96
				Base	6,791 91	6,189 95	601 96		0 00	601 96
00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				12 Mar 2010	17 Mar 2010	1.000000
104BCK02331		404	500 000	Local	8,466 74	7,737 43	729 31			729 31
				Base	8,466 74	7,737 43	729 31		0 00	729 31
00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				15 Mar 2010	18 Mar 2010	1 000000
104BCL00620		415	800 000	Local	13,624 54	12,379 90	1,244 64			1,244 64
				Base	13,624 54	12,379 90	1,244 64		0 00	1,244 64
00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD.01				16 Mar 2010	19 Mar 2010	1 000000
104BCM01654		425	800.000	Local	13,625 18	12,379 90	1,245 28			1,245 28
				Base	13,625.18	12,379 90	1,245 28		0 00	1,245.28
00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				17 Mar 2010	22 Mar 2010	1 000000
104BCO00679		433	400 000	Local	6,883 91	6,189 95	693 96			693 96
				Base	6,883 91	6,189.95	693.96		0 00	693 96
00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				17 Mar 2010	22 Mar 2010	1 000000
104BCO00684		439	1,900.000	Local	33,310 94	29,402 25	3,908 69			3,908 69
				Base	33,310 94	29,402.25	3,908 69		0 00	3,908 69
00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				18 Mar 2010	23 Mar 2010	1 000000
104BCO00685		442	400 000	Local	7,064 19	6,189.95	874 24			874.24
				Base	7,064 19	6,189.95	874 24		0 00	874.24
00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				19 Mar 2010	24 Mar 2010	1 000000
104BCP01202		452	400 000	Local	7,039 39	6,189.94	849 45			849 45
				Base	7,039 39	6,189 94	849 45		0 00	849 45
00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				22 Mar 2010	25 Mar 2010	1 000000
104BCQ01441		456	300 000	Local	5,221.67	4,642.46	579 21			579 21
				Base	5,221 67	4,642 46	579 21		0 00	579 21
00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				23 Mar 2010	26 Mar 2010	1 000000
104BCR02224		464	100.000	Local	1,756 12	1,547 49	208 63			208 63
				Base	1,756 12	1,547.49	208.63		0 00	208 63

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00WF	26433B107	DUFF + PHELPS CORP CLASS A		COMMON STOCK USD 01				24 Mar 2010	29 Mar 2010	1 000000
104BCT01987		473	200 000	Local	3,491 95	3,094 97	396 98			396 98
				Base	3,491.95	3,094 97	396 98		0 00	396.98
26433B107 Total										
				Local	122,580.85	109,871 57	12,709 28			12,709 28
				Base	122,580 85	109,871 57	12,709 28		0 00	12,709 28
00WA	269279402	EXCO RESOURCES INC		COMMON STOCK USD.001				03 Nov 2010	08 Nov 2010	1 000000
104BKC02670		078	2,800 000	Local	52,673 82	39,755 80	12,918 02			12,918.02
				Base	52,673 82	39,755 80	12,918 02		0.00	12,918 02
00WA	269279402	EXCO RESOURCES INC		COMMON STOCK USD 001				17 Nov 2010	22 Nov 2010	1 000000
104BKM01834		087	3,000.000	Local	55,246 46	42,595 50	12,650 96			12,650 96
				Base	55,246 46	42,595 50	12,650 96		0.00	12,650 96
269279402 Total										
				Local	107,920 28	82,351 30	25,568 98			25,568.98
				Base	107,920 28	82,351 30	25,568 98		0 00	25,568 98
00WF	278856109	ECLIPSYS CORP		COMMON STOCK USD 01				09 Jun 2010	14 Jun 2010	1 000000
104BFH00402		059	111.000	Local	2,150 59	2,166 72	-16 13			-16.13
				Base	2,150 59	2,166 72	-16.13		0 00	-16.13
00WF	278856109	ECLIPSYS CORP		COMMON STOCK USD 01				09 Jun 2010	14 Jun 2010	1 000000
104BFH00403		061	659 000	Local	12,225 43	12,863 68	-638 25			-638.25
				Base	12,225.43	12,863 68	-638 25		0 00	-638 25
00WF	278856109	ECLIPSYS CORP		COMMON STOCK USD 01				09 Jun 2010	14 Jun 2010	1 000000
104BFH00404		062	660 000	Local	12,538 27	12,883.20	-344 93			-344 93
				Base	12,538 27	12,883 20	-344 93		0 00	-344 93
00WF	278856109	ECLIPSYS CORP		COMMON STOCK USD.01				09 Jun 2010	14 Jun 2010	1 000000
104BFH00405		063	660 000	Local	12,829 65	12,883 20	-53 55			-53 55
				Base	12,829 65	12,883.20	-53 55		0 00	-53 55
00WF	278856109	ECLIPSYS CORP		COMMON STOCK USD 01				09 Jun 2010	14 Jun 2010	1 000000
104BFH00406		064	660 000	Local	12,747 68	12,883 20	-135 52			-135 52
				Base	12,747 68	12,883 20	-135 52		0 00	-135 52

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00WF	278856109	ECLIPSYS CORP		COMMON STOCK USD 01				09 Jun 2010	14 Jun 2010	1 000000
104BFH00407		065	1,595 000	Local	30,819 50	31,134.40	-314 90			-314 90
				Base	30,819 50	31,134 40	-314 90		0 00	-314 90
278856109 Total										
				Local	83,311 12	84,814 40	-1,503 28			-1,503 28
				Base	83,311 12	84,814 40	-1,503 28		0 00	-1,503 28
00WS	283702108	EL PASO PIPELINE PARTNERS LP		LTD PART NPV				15 Oct 2010	20 Oct 2010	1.000000
104BJM02177		276	1,000 000	Local	32,955 64	20,978 86	11,976 78			11,976 78
				Base	32,955 64	20,978 86	11,976 78		0 00	11,976.78
00WS	283702108	EL PASO PIPELINE PARTNERS LP		LTD PART NPV				18 Oct 2010	21 Oct 2010	1.000000
104BJN00872		286	2,600 000	Local	85,351 61	54,545 05	30,806 56			30,806 56
				Base	85,351 61	54,545 05	30,806.56		0 00	30,806 56
283702108 Total										
				Local	118,307.25	75,523 91	42,783 34			42,783.34
				Base	118,307 25	75,523.91	42,783 34		0.00	42,783 34
00WF	292756202	ENERGYSOLUTIONS INC		COMMON STOCK USD.01				23 Feb 2010	26 Feb 2010	1.000000
104BBQ02134		262	200 000	Local	1,234 02	1,714.44	-480 42			-480 42
				Base	1,234 02	1,714.44	-480.42		0 00	-480 42
00WF	292756202	ENERGYSOLUTIONS INC		COMMON STOCK USD 01				23 Feb 2010	26 Feb 2010	1 000000
104BBQ02135		265	1,900 000	Local	11,590 04	16,287 14	-4,697.10			-4,697 10
				Base	11,590 04	16,287 14	-4,697.10		0.00	-4,697 10
00WF	292756202	ENERGYSOLUTIONS INC		COMMON STOCK USD 01				25 Feb 2010	02 Mar 2010	1 000000
104BBS00966		282	1,900 000	Local	11,422 84	16,287 14	-4,864.30			-4,864 30
				Base	11,422 84	16,287 14	-4,864.30		0 00	-4,864 30
00WF	292756202	ENERGYSOLUTIONS INC		COMMON STOCK USD 01				26 Feb 2010	03 Mar 2010	1.000000
104BCA01802		297	1,200 000	Local	7,261 82	10,286 61	-3,024 79			-3,024 79
				Base	7,261 82	10,286 61	-3,024 79		0 00	-3,024 79
00WF	292756202	ENERGYSOLUTIONS INC		COMMON STOCK USD 01				01 Mar 2010	04 Mar 2010	1.000000
104BCB01251		303	1,200 000	Local	7,242.02	10,286 61	-3,044 59			-3,044 59
				Base	7,242.02	10,286 61	-3,044 59		0 00	-3,044 59

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00WF	292756202	ENERGYSOLUTIONS INC		COMMON STOCK USD 01				03 Mar 2010	08 Mar 2010	1.000000
104BCD02247		327	1,900.000	Local	10,814 28	16,287 14	-5,472.86			-5,472 86
				Base	10,814 28	16,287 14	-5,472 86		0 00	-5,472 86
00WF	292756202	ENERGYSOLUTIONS INC		COMMON STOCK USD 01				04 Jan 2010	07 Jan 2010	1.000000
104BAC03442		854	500 000	Local	4,262 83	4,286 09	-23 26			-23 26
				Base	4,262 83	4,286 09	-23 26		0 00	-23 26
292756202 Total										
				Local	53,827.85	75,435 17	-21,607 32			-21,607 32
				Base	53,827 85	75,435 17	-21,607.32		0 00	-21,607 32
00WF	29275Y102	ENERSYS		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1.000000
104BDD00558		606	4,950 000	Local	125,646 20	89,305 23	36,340 97			36,340 97
				Base	125,646 20	89,305 23	36,340 97		0 00	36,340 97
00WS	293716106	ENTERPRISE GP HOLDINGS LP		LTD PART NPV				15 Oct 2010	20 Oct 2010	1.000000
104BJM02179		277	1,200 000	Local	73,985 94	24,190 97	49,794.97			49,794.97
				Base	73,985 94	24,190 97	49,794.97		0 00	49,794 97
00WS	293716106	ENTERPRISE GP HOLDINGS LP		LTD PART NPV				18 Oct 2010	21 Oct 2010	1.000000
104BJN00873		287	4,000 000	Local	247,119 02	80,636 58	166,482 44			166,482 44
				Base	247,119 02	80,636.58	166,482.44		0 00	166,482 44
00WS	293716106	ENTERPRISE GP HOLDINGS LP		LTD PART NPV				23 Nov 2010	23 Nov 2010	1 000000
104BKQ00874		307	16,000 000	Local	322,546.32	322,546.32	0 00			0 00
				Base	322,546 32	322,546.32	0 00		0 00	0 00
293716106 Total										
				Local	643,651.28	427,373 87	216,277.41			216,277 41
				Base	643,651 28	427,373 87	216,277.41		0 00	216,277.41
00WF	29977A105	EVERCORE PARTNERS INC CL A		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00529		542	1,150 000	Local	34,638 45	38,558 58	-3,920 13			-3,920 13
				Base	34,638.45	38,558 58	-3,920.13		0 00	-3,920 13
00WF	303726103	FAIRCHILD SEMICONDUCTOR INTE		COMMON STOCK USD 01				22 Jan 2010	27 Jan 2010	1 000000
104BAO01560		086	1,900 000	Local	17,988 40	16,011 83	1,976 57			1,976 57
				Base	17,988 40	16,011 83	1,976 57		0 00	1,976 57

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00WF	303726103	FAIRCHILD SEMICONDUCTOR INTE		COMMON STOCK USD.01				22 Jan 2010	27 Jan 2010	1 000000
104BAO01561		088	3,250 000	Local	31,148 25	27,388 67	3,759 58			3,759 58
				Base	31,148 25	27,388 67	3,759 58		0.00	3,759 58
00WF	303726103	FAIRCHILD SEMICONDUCTOR INTE		COMMON STOCK USD.01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00567		628	7,200 000	Local	78,550 67	64,111.85	14,438 82			14,438 82
				Base	78,550 67	64,111 85	14,438 82		0.00	14,438 8[illegible]
303726103 Total										
				Local	127,687 32	107,512.35	20,174 97			20,174 97
				Base	127,687 32	107,512 35	20,174 97		0 00	20,174 97
00WP	33899D965	FLAG CAPITAL PRIVATE		PRIVATE EQUITY III				12 May 2010	12 May 2010	1.000000
104BEH02605		216	4,678 990	Local	5,025 72	4,678 99	346 73			346 73
				Base	5,025 72	4,678 99	346 73		0.00	346 73
00WP	33899D965	FLAG CAPITAL PRIVATE		PRIVATE EQUITY III				12 May 2010	12 May 2010	1 000000
104FEI00030		216	-4,678.990	Local	-5,025 72	-4,678 99	-346.73			-346 73
CXL				Base	-5,025 72	-4,678 99	-346 73		0 00	-346 73
00WP	33899D965	FLAG CAPITAL PRIVATE		PRIVATE EQUITY III				12 May 2010	12 May 2010	1.000000
104BEI01049		217	4,678 990	Local	5,025 42	4,678.99	346 43			346.43
				Base	5,025 42	4,678.99	346 43		0 00	346 43
33899D965 Total										
				Local	5,025 42	4,678 99	346 43			346.43
				Base	5,025 42	4,678 99	346 43		0 00	346 4[illegible]
00WP	33899D973	FLAG CAPITAL INTL		INTL PARTNERS				25 Mar 2010	25 Mar 2010	1 000000
104BCT03142		205	3,622 090	Local	8,687 70	3,622 09	5,065.61			5,065 61
				Base	8,687 70	3,622 09	5,065 61		0 00	5,065 61
00WP	33899D973	FLAG CAPITAL INTL		INTL PARTNERS				11 May 2010	11 May 2010	1.000000
104BEG02215		212	2,531 960	Local	11,431 18	2,531 96	8,899 22			8,899 22
				Base	11,431 18	2,531 96	8,899 22		0 00	8,899 22
00WP	33899D973	FLAG CAPITAL INTL		INTL PARTNERS				25 Oct 2010	25 Oct 2010	1 000000
104BKB02268		262	2,203 800	Local	5,629 92	2,203 80	3,426 12			3,426.12
				Base	5,629 92	2,203 80	3,426 12		0 00	3,426 12

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00WP	33899D973	FLAG CAPITAL INTL		INTL PARTNERS				09 Dec 2010	09 Dec 2010	1 000000
104BLG01499		279	4,436.080	Local	9,451 97	4,436 08	5,015 89			5,015.89
				Base	9,451 97	4,436 08	5,015 89		0 00	5,015 89
33899D973 Total										
				Local	35,200.77	12,793 93	22,406 84			22,406 84
				Base	35,200 77	12,793 93	22,406 84		0 00	22,406 84
00WP	33899F945	FLAG VENTURE PARTNERS VI		LIMITED PARTNERSHIP				09 Nov 2010	09 Nov 2010	1 000000
104BKG01977		266	2,339 320	Local	7,336 52	2,339.32	4,997 20			4,997 20
				Base	7,336.52	2,339 32	4,997 20		0 00	4,997 20
00WP	33899F945	FLAG VENTURE PARTNERS VI		LIMITED PARTNERSHIP				09 Nov 2010	09 Nov 2010	1 000000
104BKI01403		269	2,339 320	Local	7,336 52	2,339 32	4,997 20			4,997 20
				Base	7,336 52	2,339 32	4,997.20		0 00	4,997 20
00WP	33899F945	FLAG VENTURE PARTNERS VI		LIMITED PARTNERSHIP				09 Nov 2010	09 Nov 2010	1.000000
104FKI00035		269	-2,339 320	Local	-7,336 52	-2,339 32	-4,997 20			-4,997 20
CXL				Base	-7,336 52	-2,339 32	-4,997 20		0 00	-4,997 20
33899F945 Total										
				Local	7,336 52	2,339.32	4,997 20			4,997.20
				Base	7,336 52	2,339 32	4,997 20		0 00	4,997 20
00WA	367905106	GAYLORD ENTERTAINMENT CO		COMMON STOCK USD.01				09 Sep 2010	14 Sep 2010	1.000000
104BIG00054		030	2,800 000	Local	81,214.31	128,614.92	-47,400 61			-47,400 61
				Base	81,214 31	128,614 92	-47,400 61		0 00	-47,400 61
00WA	371559105	GENESEE + WYOMING INC CL A		COMMON STOCK USD 01				12 Oct 2010	15 Oct 2010	1 000000
104BJH02432		058	2,400 000	Local	106,702.19	73,316.16	33,386 03			33,386 03
				Base	106,702.19	73,316 16	33,386 03		0 00	33,386 03
00WF	37243V100	GENOPTIX INC		COMMON STOCK USD 001				20 Jan 2010	25 Jan 2010	1 000000
104BAM02005		061	300 000	Local	10,494.97	10,336 24	158.73			158.73
				Base	10,494 97	10,336 24	158 73		0 00	158 73
00WF	37243V100	GENOPTIX INC		COMMON STOCK USD 001				21 Jan 2010	26 Jan 2010	1.000000
104BAN01221		068	400 000	Local	13,602 74	13,781 65	-178 91			-178 91
				Base	13,602 74	13,781 65	-178 91		0 00	-178 91

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00WF	37243V100	GENOPTIX INC		COMMON STOCK USD 001				22 Jan 2010	27 Jan 2010	1.000000
104BAO01559		084	800 000	Local	27,453.33	27,563 30	-109 97			-109.97
				Base	27,453.33	27,563 30	-109 97		0 00	-109 97
00WF	37243V100	GENOPTIX INC		COMMON STOCK USD 001				25 Jan 2010	28 Jan 2010	1 000000
104BAP02484		091	300 000	Local	9,975.05	10,336.24	-361.19			-361 19
				Base	9,975.05	10,336 24	-361 19		0 00	-361 19
00WF	37243V100	GENOPTIX INC		COMMON STOCK USD.001				25 Jan 2010	28 Jan 2010	1 000000
104BAP02485		093	600 000	Local	19,584.17	20,672 48	-1,088 31			-1,088 31
				Base	19,584.17	20,672.48	-1,088.31		0 00	-1,088 31
00WF	37243V100	GENOPTIX INC		COMMON STOCK USD.001				26 Jan 2010	29 Jan 2010	1 000000
104BAQ01950		097	250 000	Local	7,301 10	8,613 53	-1,312 43			-1,312 43
				Base	7,301 10	8,613 53	-1,312 43		0 00	-1,312 43
37243V100 Total										
				Local	88,411 36	91,303 44	-2,892 08			-2,892 08
				Base	88,411 36	91,303 44	-2,892 08		0 00	-2,892 08
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD 1				21 Sep 2010	24 Sep 2010	1 000000
104BIO00829		332	231 000	Local	5,677 79	5,281 57	396 22			396 22
				Base	5,677.79	5,281 57	396 22		0 00	396 22
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD 1				22 Sep 2010	27 Sep 2010	1 000000
104BIP01136		336	194 000	Local	4,688 43	4,435 61	252 82			252 82
				Base	4,688 43	4,435 61	252 82		0 00	252 82
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD 1				23 Sep 2010	28 Sep 2010	1 000000
104BIQ01188		340	265 000	Local	6,185 84	6,058 95	126 89			126 89
				Base	6,185 84	6,058 95	126 89		0 00	126 89
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD.1				28 Sep 2010	01 Oct 2010	1.000000
104BIT00576		347	284 000	Local	6,202 39	6,493 36	-290 97			-290 97
				Base	6,202 39	6,493 36	-290 97		0 00	-290 97
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD.1				28 Sep 2010	01 Oct 2010	1 000000
104BIT00577		348	606 000	Local	13,183 85	13,855 55	-671 70			-671 70
				Base	13,183 85	13,855 55	-671 70		0 00	-671.70

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00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD 1				05 Oct 2010	08 Oct 2010	1 000000
104BJD00203		358	336 000	Local	7,178 78	7,682 29	-503 51			-503 51
				Base	7,178.78	7,682 29	-503 51		0 00	-503 51
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD 1				06 Oct 2010	12 Oct 2010	1 000000
104BJE00894		364	257 000	Local	5,481 25	5,876 03	-394.78			-394 78
				Base	5,481 25	5,876 03	-394.78		0 00	-394 78
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD.1				06 Oct 2010	12 Oct 2010	1 000000
104BJE00895		365	481 000	Local	10,333 19	10,997.56	-664 37			-664 37
				Base	10,333 19	10,997 56	-664 37		0 00	-664 37
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD.1				07 Oct 2010	13 Oct 2010	1.000000
104BJF00361		370	113 000	Local	2,439 06	2,583 63	-144 57			-144 57
				Base	2,439.06	2,583 63	-144 57		0 00	-144 57
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD 1				07 Oct 2010	13 Oct 2010	1 000000
104BJF00362		373	181 000	Local	3,923.90	4,138 37	-214.47			-214 47
				Base	3,923 90	4,138.37	-214.47		0 00	-214 47
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD 1				08 Oct 2010	14 Oct 2010	1 000000
104BJG00102		381	267.000	Local	5,900 49	6,104 67	-204 18			-204 18
				Base	5,900 49	6,104.67	-204 18		0 00	-204 18
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD.1				15 Oct 2010	20 Oct 2010	1 000000
104BJL00749		407	650 000	Local	15,321 48	14,861 56	459 92			459 92
				Base	15,321 48	14,861 56	459 92		0 00	459 92
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD 1				09 Nov 2010	15 Nov 2010	1 000000
104BKH00192		499	562 000	Local	14,278 88	12,849 54	1,429 34			1,429 34
				Base	14,278 88	12,849.54	1,429 34		0 00	1,429 34
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD 1				09 Nov 2010	15 Nov 2010	1 000000
104BKH00193		500	642 000	Local	15,584 22	14,678 65	905 57			905 57
				Base	15,584 22	14,678 65	905 57		0 00	905 57
00WF	37247A102	GENTIVA HEALTH SERVICES		COMMON STOCK USD 1				05 Apr 2010	08 Apr 2010	1 000000
104BDD00527		526	195 000	Local	5,624 69	4,405 18	1,219 51			1,219 51
				Base	5,624 69	4,405 18	1,219 51		0 00	1,219 51
37247A102 Total										
				Local	122,004 24	120,302.52	1,701.72			1,701 72
				Base	122,004 24	120,302 52	1,701 72		0 00	1,701 72

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00WF	37250W108	GEOEYE INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDE00438		668	3,250 000	Local	98,109 34	70,695 90	27,413 44			27,413 44
				Base	98,109 34	70,695 90	27,413 44		0 00	27,413 44
00WF	374511103	GIANT INTERACTIVE GROUP ADR		ADR USD 0000.2				05 Apr 2010	08 Apr 2010	1 000000
104BDD00577		653	15,200 000	Local	116,150 35	115,235 20	915 15			915 15
				Base	116,150 35	115,235 20	915 15		0 00	915.15
00WA	382410405	GOODRICH PETROLEUM CORP		COMMON STOCK USD 2				24 Mar 2010	29 Mar 2010	1 000000
104BCR03224		717	6,000 000	Local	101,644 10	115,347 60	-13,703 50			-13,703 50
				Base	101,644.10	115,347 60	-13,703.50		0.00	-13,703 50
00WF	384313102	GRAFTECH INTERNATIONAL LTD		COMMON STOCK USD 01				08 Dec 2010	13 Dec 2010	1 000000
104BLG00452		581	366 000	Local	7,344 65	4,617 21	2,727.44			2,727 44
				Base	7,344 65	4,617 21	2,727.44		0.00	2,727 44
00WF	384313102	GRAFTECH INTERNATIONAL LTD		COMMON STOCK USD.01				09 Dec 2010	14 Dec 2010	1 000000
104BLH00221		583	61 000	Local	1,212 53	769 54	442 99			442.99
				Base	1,212 53	769 54	442 99		0 00	442 99
00WF	384313102	GRAFTECH INTERNATIONAL LTD		COMMON STOCK USD 01				09 Dec 2010	14 Dec 2010	1.000000
104BLH00222		584	326 000	Local	6,465 32	4,112 60	2,352.72			2,352 72
				Base	6,465 32	4,112 60	2,352.72		0.00	2,352 72
00WF	384313102	GRAFTECH INTERNATIONAL LTD		COMMON STOCK USD 01				09 Dec 2010	14 Dec 2010	1 000000
104BLH00223		586	940 000	Local	18,649 84	11,858 42	6,791.42			6,791 42
				Base	18,649 84	11,858 42	6,791.42		0 00	6,791 42
00WF	384313102	GRAFTECH INTERNATIONAL LTD		COMMON STOCK USD 01				10 Dec 2010	15 Dec 2010	1.000000
104BLI00203		591	434 000	Local	8,635 67	5,475 06	3,160 61			3,160 61
				Base	8,635 67	5,475 06	3,160 61		0 00	3,160.61
00WF	384313102	GRAFTECH INTERNATIONAL LTD		COMMON STOCK USD 01				10 Dec 2010	15 Dec 2010	1 000000
104BLI00204		592	1,198 000	Local	23,900 89	15,113 17	8,787.72			8,787 72
				Base	23,900 89	15,113.17	8,787 72		0 00	8,787 72
384313102 Total										
				Local	66,208 90	41,946 00	24,262 90			24,262 90
				Base	66,208 90	41,946 00	24,262 90		0 00	24,262.90

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00WF	390607109	GREAT LAKES DREDGE + DOCK CO		COMMON STOCK USD.0001				03 Aug 2010	06 Aug 2010	1 000000
104BHC00462		218	661 000	Local	3,516.59	3,590 82	-74 23			-74.23
				Base	3,516.59	3,590 82	-74 23		0 00	-74 23
00WF	390607109	GREAT LAKES DREDGE + DOCK CO		COMMON STOCK USD.0001				03 Aug 2010	06 Aug 2010	1.000000
104BHC00463		219	748.000	Local	3,880 11	4,063 44	-183 33			-183 33
				Base	3,880.11	4,063 44	-183 33		0 00	-183 33
00WF	390607109	GREAT LAKES DREDGE + DOCK CO		COMMON STOCK USD 0001				03 Aug 2010	06 Aug 2010	1 000000
104BHC00464		220	883.000	Local	4,469 22	4,796 81	-327 59			-327 59
				Base	4,469 22	4,796 81	-327.59		0.00	-327 59
00WF	390607109	GREAT LAKES DREDGE + DOCK CO		COMMON STOCK USD 0001				03 Aug 2010	06 Aug 2010	1 000000
104BHC01014		221	848 000	Local	4,290.88	4,606 67	-315 79			-315 79
				Base	4,290 88	4,606.67	-315.79		0 00	-315 79
00WF	390607109	GREAT LAKES DREDGE + DOCK CO		COMMON STOCK USD.0001				04 Aug 2010	09 Aug 2010	1 000000
104BHD00299		229	650 000	Local	3,269 44	3,531 06	-261 62			-261 62
				Base	3,269 44	3,531 06	-261 62		0 00	-261 62
00WF	390607109	GREAT LAKES DREDGE + DOCK CO		COMMON STOCK USD 0001				04 Aug 2010	09 Aug 2010	1 000000
104BHD00300		230	871.000	Local	4,473 90	4,731 62	-257 72			-257 72
				Base	4,473 90	4,731 62	-257 72		0 00	-257 72
00WF	390607109	GREAT LAKES DREDGE + DOCK CO		COMMON STOCK USD 0001				08 Sep 2010	13 Sep 2010	1.000000
104BIF00549		290	521 000	Local	2,453 81	2,830 28	-376 47			-376 47
				Base	2,453.81	2,830 28	-376 47		0 00	-376 47
00WF	390607109	GREAT LAKES DREDGE + DOCK CO		COMMON STOCK USD 0001				08 Sep 2010	13 Sep 2010	1 000000
104BIF00550		291	803 000	Local	3,826.23	4,362 22	-535 99			-535 99
				Base	3,826.23	4,362 22	-535 99		0.00	-535 99
00WF	390607109	GREAT LAKES DREDGE + DOCK CO		COMMON STOCK USD.0001				08 Sep 2010	13 Sep 2010	1.000000
104BIF00551		292	1,629 000	Local	7,705 84	8,849 38	-1,143 54			-1,143 54
				Base	7,705 84	8,849 38	-1,143 54		0 00	-1,143 54
00WF	390607109	GREAT LAKES DREDGE + DOCK CO		COMMON STOCK USD.0001				08 Sep 2010	13 Sep 2010	1.000000
104BIG00277		294	1,176 000	Local	5,581 08	6,388.50	-807.42			-807 42
				Base	5,581 08	6,388 50	-807 42		0 00	-807 42
390607109 Total										
				Local	43,467 10	47,750 80	-4,283 70			-4,283.70
				Base	43,467.10	47,750 80	-4,283 70		0 00	-4,283 70

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00WF	403777105	GYMBOREE CORP		COMMON STOCK USD 001				05 Apr 2010	08 Apr 2010	1 000000
104BDD00542		568	2,650 000	Local	141,913 05	106,712 99	35,200 06			35,200 06
				Base	141,913 05	106,712 99	35,200 06		0.00	35,200.06
00WF	404132102	HCC INSURANCE HOLDINGS INC		COMMON STOCK USD1.				20 May 2010	25 May 2010	1 000000
104BEO00649		09	667 000	Local	16,764 76	18,486 57	-1,721.81			-1,721 81
				Base	16,764 76	18,486 57	-1,721 81		0.00	-1,721 81
00WF	404132102	HCC INSURANCE HOLDINGS INC		COMMON STOCK USD1.				20 May 2010	25 May 2010	1.000000
104BEO00650		011	1,459.000	Local	36,386 11	40,437 65	-4,051 54			-4,051 54
				Base	36,386 11	40,437 65	-4,051 54		0 00	-4,051.54
00WF	404132102	HCC INSURANCE HOLDINGS INC		COMMON STOCK USD1.				20 May 2010	25 May 2010	1 000000
104BEO03349		014	139 000	Local	3,475 16	3,852 52	-377 36			-377 36
				Base	3,475 16	3,852 52	-377.36		0 00	-377 36
00WA	404132102	HCC INSURANCE HOLDINGS INC		COMMON STOCK USD1.				12 Oct 2010	15 Oct 2010	1 000000
104BJH02433		059	3,380 000	Local	89,467 08	84,515 21	4,951 87			4,951 87
				Base	89,467 08	84,515 21	4,951 87		0 00	4,951.87
404132102 Total										
				Local	146,093 11	147,291.95	-1,198 84			-1,198 84
				Base	146,093 11	147,291.95	-1,198 84		0 00	-1,198.84
00WF	40425J101	HMS HOLDINGS CORP		COMMON STOCK USD 01				26 Jul 2010	29 Jul 2010	1 000000
104BGR00247		200	365 000	Local	20,897 35	18,789.00	2,108 35			2,108.35
				Base	20,897.35	18,789.00	2,108 35		0 00	2,108.35
00WF	40425J101	HMS HOLDINGS CORP		COMMON STOCK USD 01				29 Jul 2010	03 Aug 2010	1 000000
104BGU00270		206	40 000	Local	2,200 39	2,059.07	141 32			141 32
				Base	2,200 39	2,059 07	141.32		0 00	141.32
00WF	40425J101	HMS HOLDINGS CORP		COMMON STOCK USD 01				03 Aug 2010	06 Aug 2010	1.000000
104BHC00461		217	90 000	Local	4,965 54	4,632 90	332 64			332 64
				Base	4,965 54	4,632 90	332 64		0 00	332 64
40425J101 Total										
				Local	28,063 28	25,480 97	2,582 31			2,582 31
				Base	28,063.28	25,480 97	2,582 31		0 00	2,582 31

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00WF	410345102	HANESBRANDS INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1.000000
104BDD00544		573	2,800 000	Local	80,316 08	75,938.95	4,377 13			4,377.13
				Base	80,316 08	75,938 95	4,377 13		0 00	4,377.13
00WF	41145W109	HARBIN ELECTRIC INC		COMMON STOCK USD 00001				05 Apr 2010	08 Apr 2010	1 000000
104BDD00553		598	4,650 000	Local	106,074 00	82,968 49	23,105 51			23,105 51
				Base	106,074.00	82,968 49	23,105 51		0 00	23,105 51
00WF	421906108	HEALTHCARE SERVICES GROUP		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00556		604	4,800 000	Local	109,102.63	81,416 87	27,685 76			27,685 76
				Base	109,102 63	81,416 87	27,685.76		0 00	27,685 76
00WF	422806109	HEICO CORP		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDE00435		665	2,600 000	Local	134,583 60	107,062.38	27,521.22			27,521 22
				Base	134,583 60	107,062 38	27,521.22		0 00	27,521 22
00WF	436893200	HOME BANCSHARES INC		COMMON STOCK USD 01				10 Jun 2010	10 Jun 2010	1 000000
104BFI00482		070	0 500	Local	10.85	12 26	-1.41			-1 41
				Base	10.85	12.26	-1 41		0 00	-1 41
00WA	43710G105	HOME FEDERAL BANCORP INC/MD		COMMON STOCK USD.01				12 Nov 2010	17 Nov 2010	1.000000
104BKJ02412		082	1,000 000	Local	11,739 80	11,354 96	384 84			384.84
				Base	11,739 80	11,354 96	384 84		0 00	384 84
00WA	43710G105	HOME FEDERAL BANCORP INC/MD		COMMON STOCK USD 01				01 Dec 2010	06 Dec 2010	1.000000
104BLA02957		104	2,000 000	Local	23,417.00	22,709 92	707.08			707.08
				Base	23,417.00	22,709 92	707 08		0 00	707.08
00WA	43710G105	HOME FEDERAL BANCORP INC/MD		COMMON STOCK USD 01				07 Dec 2010	10 Dec 2010	1 000000
104BLF02918		108	2,656 000	Local	30,972 41	30,158.77	813 64			813 64
				Base	30,972 41	30,158 77	813 64		0 00	813 64
00WA	43710G105	HOME FEDERAL BANCORP INC/MD		COMMON STOCK USD 01				10 Feb 2010	16 Feb 2010	1 000000
104BBH02857		692	4,000.000	Local	51,369 74	45,419 84	5,949 90			5,949.90
				Base	51,369 74	45,419 84	5,949 90		0 00	5,949 90
43710G105 Total										
				Local	117,498 95	109,643 49	7,855 46			7,855 46
				Base	117,498.95	109,643 49	7,855 46		0.00	7,855 46

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00WF	44925C103	ICF INTERNATIONAL INC		COMMON STOCK USD 001				13 Dec 2010	16 Dec 2010	1 000000
104BLJ02130		595	98 000	Local	2,644 23	2,493 51	150 72			150 72
				Base	2,644 23	2,493 51	150 72		0 00	150.72
00WF	44925C103	ICF INTERNATIONAL INC		COMMON STOCK USD 001				14 Dec 2010	17 Dec 2010	1 000000
104BLK00362		596	138 000	Local	3,725 13	3,511 27	213.86			213 86
				Base	3,725 13	3,511 27	213 86		0 00	213 8[illegible]
00WF	44925C103	ICF INTERNATIONAL INC		COMMON STOCK USD 001				21 Dec 2010	27 Dec 2010	1 000000
104BLP00344		605	240 000	Local	6,270 44	6,106.56	163 88			163 88
				Base	6,270 44	6,106.56	163 88		0 00	163 88
00WF	44925C103	ICF INTERNATIONAL INC		COMMON STOCK USD 001				22 Dec 2010	28 Dec 2010	1.000000
104BLQ00228		610	248 000	Local	6,440 57	6,310 11	130 46			130 46
				Base	6,440 57	6,310.11	130 46		0 00	130 46
00WF	44925C103	ICF INTERNATIONAL INC		COMMON STOCK USD 001				23 Dec 2010	29 Dec 2010	1 000000
104BLS00300		615	24 000	Local	626 78	610 66	16 12			16 12
				Base	626 78	610 66	16 12		0 00	16 12
00WF	44925C103	ICF INTERNATIONAL INC		COMMON STOCK USD 001				30 Dec 2010	04 Jan 2011	1 000000
104BLW00312		622	212 000	Local	5,549 02	5,394 13	154 89			154 89
				Base	5,549 02	5,394 13	154 89		0 00	154 89
44925C103 Total										
				Local	25,256 17	24,426 24	829.93			829 93
				Base	25,256 17	24,426 24	829.93		0 00	829 93
00WF	450828108	IBERIABANK CORP		COMMON STOCK USD1				02 Sep 2010	08 Sep 2010	1 000000
104BIC00137		280	126 000	Local	6,294 71	7,519 95	-1,225 24			-1,225 24
				Base	6,294 71	7,519 95	-1,225.24		0 00	-1,225 24
00WF	450828108	IBERIABANK CORP		COMMON STOCK USD1				03 Sep 2010	09 Sep 2010	1 000000
104BID00464		283	158 000	Local	7,979 97	9,429.77	-1,449 80			-1,449.80
				Base	7,979 97	9,429 77	-1,449 80		0 00	-1,449 80
00WF	450828108	IBERIABANK CORP		COMMON STOCK USD1.				03 Sep 2010	09 Sep 2010	1 000000
104BID00465		284	386.000	Local	19,536 36	23,037.30	-3,500 94			-3,500 94
				Base	19,536 36	23,037 30	-3,500 94		0 00	-3,500 94

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00WF	450828108	IBERIABANK CORP		COMMON STOCK USD1.				07 Sep 2010	10 Sep 2010	1.000000
104BIE00067		285	63 000	Local	3,159 41	3,759 97	-600 56			-600 56
				Base	3,159 41	3,759 97	-600 56		0 00	-600 56
00WF	450828108	IBERIABANK CORP		COMMON STOCK USD1				08 Sep 2010	13 Sep 2010	1 000000
104BIF00548		289	251 000	Local	12,554 25	14,980 21	-2,425 96			-2,425 96
				Base	12,554 25	14,980 21	-2,425 96		0 00	-2,425 96
00WF	450828108	IBERIABANK CORP		COMMON STOCK USD1				09 Sep 2010	14 Sep 2010	1.000000
104BIG00279		299	316 000	Local	15,926 38	18,859 55	-2,933 17			-2,933 17
				Base	15,926 38	18,859 55	-2,933.17		0 00	-2,933 17
00WF	450828108	IBERIABANK CORP		COMMON STOCK USD1				10 Sep 2010	15 Sep 2010	1 000000
104BIH00335		304	222 000	Local	11,153 18	13,249.43	-2,096 25			-2,096.25
				Base	11,153 18	13,249 43	-2,096 25		0 00	-2,096.25
00WF	450828108	IBERIABANK CORP		COMMON STOCK USD1.				13 Sep 2010	16 Sep 2010	1 000000
104BII00099		310	428 000	Local	21,417.91	25,543 94	-4,126 03			-4,126 03
				Base	21,417 91	25,543 94	-4,126 03		0 00	-4,126 03
450828108 Total										
				Local	98,022 17	116,380.12	-18,357 95			-18,357 95
				Base	98,022 17	116,380 12	-18,357 95		0 00	-18,357 95
00WF	45256B101	IMPAX LABORATORIES INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00564		625	6,450 000	Local	115,910 98	77,630 20	38,280 78			38,280 78
				Base	115,910 98	77,630 20	38,280 78		0 00	38,280.78
00WS	45661Q107	INERGY HOLDINGS LP		LTD PART NPV				18 Oct 2010	21 Oct 2010	1.000000
104BJN00874		288	2,000 000	Local	62,606 74	27,628 32	34,978 42			34,978 42
				Base	62,606 74	27,628 32	34,978 42		0 00	34,978 42
00WS	45661Q107	INERGY HOLDINGS LP		LTD PART NPV				08 Nov 2010	08 Nov 2010	1 000000
104BKF01403		298	24,000 000	Local	331,539 89	331,539 89	0 00			0 00
				Base	331,539 89	331,539 89	0 00		0 00	0 00
45661Q107 Total										
				Local	394,146 63	359,168 21	34,978 42			34,978.42
				Base	394,146 63	359,168 21	34,978 42		0 00	34,978.42

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00WF	45774W108	INSTEEL INDUSTRIES INC		COMMON STOCK NPV				21 Oct 2010	26 Oct 2010	1 000000
104BJP00527		425	120 000	Local	1,071 88	1,291 90	-220 02			-220.02
				Base	1,071 88	1,291 90	-220 02		0 00	-220 02
00WF	45774W108	INSTEEL INDUSTRIES INC		COMMON STOCK NPV				21 Oct 2010	26 Oct 2010	1 000000
104BJP00529		427	151 000	Local	1,348 22	1,625 64	-277.42			-277 42
				Base	1,348 22	1,625 64	-277 42		0 00	-277.42
00WF	45774W108	INSTEEL INDUSTRIES INC		COMMON STOCK NPV				22 Oct 2010	27 Oct 2010	1.000000
104BJQ00687		432	60 000	Local	532 59	645 95	-113 36			-113 36
				Base	532.59	645.95	-113 36		0 00	-113 36
00WF	45774W108	INSTEEL INDUSTRIES INC		COMMON STOCK NPV				25 Oct 2010	28 Oct 2010	1.000000
104BJR00202		439	326 000	Local	2,928 15	3,509.65	-581 50			-581 50
				Base	2,928 15	3,509 65	-581 50		0.00	-581 50
00WF	45774W108	INSTEEL INDUSTRIES INC		COMMON STOCK NPV				26 Oct 2010	29 Oct 2010	1 000000
104BJS00639		445	1,505 000	Local	13,439 42	16,202 53	-2,763 11			-2,763 11
				Base	13,439 42	16,202.53	-2,763 11		0 00	-2,763 11
00WF	45774W108	INSTEEL INDUSTRIES INC		COMMON STOCK NPV				27 Oct 2010	01 Nov 2010	1 000000
104BJT00323		450	934 000	Local	8,325 43	10,055 26	-1,729 83			-1,729 83
				Base	8,325 43	10,055 26	-1,729 83		0 00	-1,729 83
00WF	45774W108	INSTEEL INDUSTRIES INC		COMMON STOCK NPV				08 Nov 2010	12 Nov 2010	1.000000
104BKG00474		491	1,205 000	Local	10,639 96	12,972.78	-2,332 82			-2,332 82
				Base	10,639 96	12,972 78	-2,332 82		0 00	-2,332.82
00WF	45774W108	INSTEEL INDUSTRIES INC		COMMON STOCK NPV				16 Nov 2010	19 Nov 2010	1 000000
104BKM00099		533	1,264 000	Local	10,655 33	13,607 97	-2,952 64			-2,952 64
				Base	10,655 33	13,607 97	-2,952 64		0 00	-2,952 64
45774W108 Total										
				Local	48,940 98	59,911 68	-10,970 70			-10,970.70
				Base	48,940 98	59,911 68	-10,970 70		0 00	-10,970 70
00WF	46069S109	INTERSIL CORP A		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00569		630	7,350 000	Local	112,643 46	104,635 00	8,008 46			8,008 46
				Base	112,643 46	104,635 00	8,008 46		0 00	8,008 46

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00WF	46069S109	INTERSIL CORP A		COMMON STOCK USD 01				06 Jan 2010	11 Jan 2010	1 000000
104BAE01639		867	1,500 000	Local	21,842 43	21,260 13	582 30			582.30
				Base	21,842 43	21,260 13	582 30		0.00	582 30
46069S109 Total										
				Local	134,485 89	125,895.13	8,590 76			8,590.76
				Base	134,485.89	125,895 13	8,590 76		0 00	8,590.76
00WA	465685105	ITC HOLDINGS CORP		COMMON STOCK NPV				10 Feb 2010	16 Feb 2010	1 000000
104BBH02856		691	4,000 000	Local	204,700 59	199,225 60	5,474 99			5,474 99
				Base	204,700 59	199,225 60	5,474 99		0 00	5,474.99
00WF	46612K108	JDA SOFTWARE GROUP INC		COMMON STOCK USD 01				16 Jun 2010	21 Jun 2010	1 000000
104BFM00870		082	260 000	Local	6,410 19	6,425 58	-15 39			-15 39
				Base	6,410.19	6,425 58	-15 39		0 00	-15 39
00WF	46612K108	JDA SOFTWARE GROUP INC		COMMON STOCK USD 01				16 Jun 2010	21 Jun 2010	1.000000
104BFM00871		083	278 000	Local	6,918 91	6,870 43	48 48			48.48
				Base	6,918 91	6,870 43	48 48		0 00	48 48
00WF	46612K108	JDA SOFTWARE GROUP INC		COMMON STOCK USD.01				18 Jun 2010	23 Jun 2010	1 000000
104BFO00355		090	55 000	Local	1,344 72	1,359 26	-14 54			-14.54
				Base	1,344.72	1,359 26	-14 54		0 00	-14.54
00WF	46612K108	JDA SOFTWARE GROUP INC		COMMON STOCK USD 01				09 Nov 2010	15 Nov 2010	1 000000
104BKH00188		493	19 000	Local	504 59	469 56	35 03			35 03
				Base	504 59	469 56	35 03		0 00	35 03
00WF	46612K108	JDA SOFTWARE GROUP INC		COMMON STOCK USD 01				10 Nov 2010	16 Nov 2010	1.000000
104BKI00377		504	264 000	Local	7,010 40	6,524 43	485 97			485 97
				Base	7,010 40	6,524.43	485 97		0 00	485 97
00WF	46612K108	JDA SOFTWARE GROUP INC		COMMON STOCK USD 01				11 Nov 2010	16 Nov 2010	1 000000
104BKJ00143		507	23 000	Local	611 07	568.42	42 65			42 65
				Base	611 07	568.42	42 65		0 00	42.65
00WF	46612K108	JDA SOFTWARE GROUP INC		COMMON STOCK USD 01				11 Nov 2010	16 Nov 2010	1 000000
104BKJ00144		508	92 000	Local	2,448 99	2,273 67	175 32			175.32
				Base	2,448.99	2,273 67	175 32		0 00	175.32

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00WF	46612K108	JDA SOFTWARE GROUP INC		COMMON STOCK USD.01				11 Nov 2010	16 Nov 2010	1 000000
104BKJ00146		510	230 000	Local	6,108 69	5,684 17	424 52			424 52
				Base	6,108 69	5,684 17	424.52		0 00	424 52
00WF	46612K108	JDA SOFTWARE GROUP INC		COMMON STOCK USD 01				12 Nov 2010	17 Nov 2010	1 000000
104BKK00480		517	610 000	Local	15,867 54	15,075.40	792 14			792 14
				Base	15,867 54	15,075 40	792 14		0.00	792.14
00WF	46612K108	JDA SOFTWARE GROUP INC		COMMON STOCK USD 01				15 Nov 2010	18 Nov 2010	1 000000
104BKL00202		520	153 000	Local	3,972.53	3,781 21	191 32			191 32
				Base	3,972.53	3,781 21	191 32		0 00	191 32
00WF	46612K108	JDA SOFTWARE GROUP INC		COMMON STOCK USD 01				15 Nov 2010	18 Nov 2010	1 000000
104BKL00203		521	279 000	Local	7,203.65	6,895 14	308 51			308 51
				Base	7,203.65	6,895 14	308 51		0 00	308 51
46612K108 Total										
				Local	58,401 28	55,927 27	2,474 01			2,474 01
				Base	58,401 28	55,927 27	2,474 01		0 00	2,474 01
00WF	46626E205	J2 GLOBAL COMMUNICATIONS INC		COMMON STOCK USD 01				11 Jan 2010	14 Jan 2010	1 000000
104BAG02456		022	600 000	Local	12,013 49	12,382 08	-368 59			-368 59
				Base	12,013 49	12,382 08	-368 59		0 00	-368 59
00WF	46626E205	J2 GLOBAL COMMUNICATIONS INC		COMMON STOCK USD 01				21 Jan 2010	26 Jan 2010	1 000000
104BAN01224		075	1,300.000	Local	24,627 79	26,827.84	-2,200 05			-2,200 05
				Base	24,627 79	26,827 84	-2,200 05		0 00	-2,200.05
00WF	46626E205	J2 GLOBAL COMMUNICATIONS INC		COMMON STOCK USD 01				22 Jan 2010	27 Jan 2010	1.000000
104BAO01558		083	550 000	Local	10,892 56	11,350 24	-457.68			-457 68
				Base	10,892 56	11,350 24	-457 68		0 00	-457 68
00WF	46626E205	J2 GLOBAL COMMUNICATIONS INC		COMMON STOCK USD 01				06 Jan 2010	11 Jan 2010	1 000000
104BAE01637		863	100 000	Local	2,061 48	2,063 68	-2 20			-2 20
				Base	2,061 48	2,063 68	-2 20		0 00	-2.20
00WF	46626E205	J2 GLOBAL COMMUNICATIONS INC		COMMON STOCK USD.01				07 Jan 2010	12 Jan 2010	1.000000
104BAE01640		868	100.000	Local	2,046 06	2,063 68	-17 62			-17 62
				Base	2,046.06	2,063 68	-17 62		0 00	-17 62

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46626E205 Total										
				Local	51,641.38	54,687.52	-3,046 14			-3,046 14
				Base	51,641 38	54,687.52	-3,046 14		0 00	-3,046 14
00WA	47102X105	JANUS CAPITAL GROUP INC		COMMON STOCK USD.01				07 Oct 2010	13 Oct 2010	1 000000
104BJE02797		056	6,500.000	Local	74,813.73	60,617 05	14,196 68			14,196 68
				Base	74,813 73	60,617 05	14,196 68		0 00	14,196 68
00WF	47758P307	JO ANN STORES INC		COMMON STOCK USD 05				05 Apr 2010	08 Apr 2010	1 000000
104BDD00540		566	2,500 000	Local	106,031 70	83,845 26	22,186 44			22,186 44
				Base	106,031 70	83,845 26	22,186 44		0 00	22,186 44
00WA	477839104	JOHN BEAN TECHNOLOGIES CORP		COMMON STOCK USD 01				07 Sep 2010	10 Sep 2010	1 000000
104BIE01186		025	746 000	Local	11,629.94	3,786 50	7,843 44			7,843 44
				Base	11,629 94	3,786 50	7,843 44		0 00	7,843 44
00WA	477839104	JOHN BEAN TECHNOLOGIES CORP		COMMON STOCK USD 01				12 Oct 2010	15 Oct 2010	1 000000
104BJH02431		057	10 000	Local	171 29	50 76	120 53			120 53
				Base	171 29	50 76	120 53		0 00	120 53
477839104 Total										
				Local	11,801 23	3,837.26	7,963 97			7,963 97
				Base	11,801 23	3,837 26	7,963 97		0 00	7,963.97
00WA	481165108	JOY GLOBAL INC		COMMON STOCK USD1.				17 Nov 2010	22 Nov 2010	1 000000
104BKM01833		086	100 000	Local	7,458 36	5,495 74	1,962 62			1,962 62
				Base	7,458 36	5,495 74	1,962 62		0 00	1,962 62
00WA	481165108	JOY GLOBAL INC		COMMON STOCK USD1.				28 Dec 2010	31 Dec 2010	1 000000
104BLT02076		121	1,100 000	Local	96,204 37	60,453 14	35,751.23			35,751 23
				Base	96,204 37	60,453 14	35,751 23		0 00	35,751 23
481165108 Total										
				Local	103,662 73	65,948 88	37,713 85			37,713 85
				Base	103,662 73	65,948 88	37,713 85		0 00	37,713 85
00WA	48242W106	KBR INC		COMMON STOCK USD 001				11 Aug 2010	16 Aug 2010	1 000000
104BHH02549		05	4,700 000	Local	108,199 21	113,686 89	-5,487 68			-5,487 68
				Base	108,199.21	113,686 89	-5,487 68		0 00	-5,487 68

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00WF	489170100	KENNAMETAL INC		COMMON STOCK USD1 25				05 Apr 2010	08 Apr 2010	1 000000
104BDD00530		543	1,350 000	Local	39,189 83	37,135 53	2,054 30			2,054 30
				Base	39,189.83	37,135 53	2,054 30		0 00	2,054 30
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				23 Jul 2010	28 Jul 2010	1 000000
104BGQ00405		196	14 000	Local	167.31	193 25	-25 94			-25 94
				Base	167.31	193 25	-25 94		0 00	-25 94
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				26 Jul 2010	29 Jul 2010	1.000000
104BGR00246		198	58 000	Local	694 56	800 61	-106 05			-106 05
				Base	694 56	800 61	-106 05		0 00	-106 05
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				04 Aug 2010	09 Aug 2010	1.000000
104BHD00298		226	418 000	Local	5,202 88	5,769 90	-567 02			-567 02
				Base	5,202.88	5,769.90	-567 02		0 00	-567 02
00WF	499183804	KNOLOGY INC		COMMON STOCK USD.01				05 Aug 2010	10 Aug 2010	1 000000
104BHE00694		234	19.000	Local	246 11	262 27	-16.16			-16 16
				Base	246.11	262.27	-16.16		0 00	-16 16
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				06 Aug 2010	11 Aug 2010	1.000000
104BHF00140		237	38 000	Local	482 73	524 54	-41 81			-41.81
				Base	482 73	524 54	-41 81		0.00	-41 81
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				22 Sep 2010	27 Sep 2010	1 000000
104BIP00684		334	225 000	Local	2,972.20	3,105 81	-133 61			-133 61
				Base	2,972.20	3,105 81	-133 61		0 00	-133 61
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				23 Sep 2010	28 Sep 2010	1 000000
104BIQ00668		338	225 000	Local	2,963 22	3,105 81	-142 59			-142 59
				Base	2,963 22	3,105 81	-142 59		0 00	-142.59
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				05 Oct 2010	08 Oct 2010	1 000000
104BJD00202		357	271 000	Local	3,804 09	3,740 78	63 31			63.31
				Base	3,804 09	3,740 78	63.31		0 00	63.31
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				06 Oct 2010	12 Oct 2010	1.000000
104BJE00892		360	49 000	Local	684 06	676 38	7.68			7.68
				Base	684 06	676 38	7 68		0 00	7 68

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00WF	499183804	KNOLOGY INC		COMMON STOCK USD.01				08 Oct 2010	14 Oct 2010	1 000000
104BJG00100		379	91.000	Local	1,270 33	1,256 13	14.20			14 20
				Base	1,270.33	1,256.13	14 20		0 00	14 20
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				11 Oct 2010	14 Oct 2010	1 000000
104BJI00261		388	23.000	Local	330 04	317 48	12 56			12 56
				Base	330 04	317 48	12 56		0 00	12 56
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				14 Oct 2010	19 Oct 2010	1 000000
104BJK00167		398	92 000	Local	1,349 69	1,269 93	79 76			79 76
				Base	1,349.69	1,269 93	79.76		0 00	79.76
00WF	499183804	KNOLOGY INC		COMMON STOCK USD.01				15 Oct 2010	20 Oct 2010	1 000000
104BJL00747		404	100 000	Local	1,462.98	1,380 36	82.62			82.62
				Base	1,462.98	1,380 36	82 62		0 00	82.62
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				20 Oct 2010	25 Oct 2010	1 000000
104BJO00574		420	308 000	Local	4,461.15	4,251 51	209.64			209 64
				Base	4,461 15	4,251 51	209 64		0 00	209 64
00WF	499183804	KNOLOGY INC		COMMON STOCK USD.01				21 Oct 2010	26 Oct 2010	1 000000
104BJP00526		424	91.000	Local	1,314 92	1,256 13	58.79			58 79
				Base	1,314.92	1,256.13	58.79		0 00	58.79
00WF	499183804	KNOLOGY INC		COMMON STOCK USD.01				25 Oct 2010	28 Oct 2010	1.000000
104BJR00201		438	114 000	Local	1,650 88	1,573.61	77 27			77 27
				Base	1,650 88	1,573 61	77 27		0 00	77 27
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				26 Oct 2010	29 Oct 2010	1 000000
104BJS00637		443	228 000	Local	3,295.91	3,147 22	148 69			148.69
				Base	3,295 91	3,147 22	148 69		0 00	148 69
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				28 Oct 2010	02 Nov 2010	1 000000
104BJU00393		458	236 000	Local	3,411 30	3,257.65	153 65			153 65
				Base	3,411 30	3,257 65	153 65		0 00	153 65
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				01 Nov 2010	04 Nov 2010	1 000000
104BKB00119		472	101 000	Local	1,453 94	1,394 16	59.78			59 78
				Base	1,453 94	1,394 16	59.78		0 00	59.78
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				23 Nov 2010	29 Nov 2010	1 000000
104BKR00170		550	61.000	Local	902 75	842 02	60 73			60 73
				Base	902 75	842 02	60 73		0 00	60 73

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00WF	499183804	KNOLOGY INC		COMMON STOCK USD.01				24 Nov 2010	30 Nov 2010	1.000000
104BKS00719		556	356 000	Local	5,240.19	4,914 08	326 11			326.11
				Base	5,240 19	4,914 08	326 11		0 00	326.11
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				29 Nov 2010	02 Dec 2010	1 000000
104BKU00388		563	120 000	Local	1,787 31	1,656 43	130 88			130 88
				Base	1,787 31	1,656 43	130 88		0 00	130 88
00WF	499183804	KNOLOGY INC		COMMON STOCK USD 01				30 Nov 2010	03 Dec 2010	1 000000
104BLA00268		565	88 000	Local	1,297 09	1,214 72	82 37			82 37
				Base	1,297.09	1,214 72	82 37		0 00	82.37
499183804 Total										
				Local	46,445 64	45,910 78	534 86			534.86
				Base	46,445 64	45,910 78	534 86		0 00	534 86
00WE	500631106	KOREA ELEC POWER CORP SP ADR		ADR				15 Mar 2010	18 Mar 2010	1 000000
104BCL02247		780	2,900.000	Local	48,180.02	27,135 39	21,044 63			21,044 63
				Base	48,180 02	27,135 39	21,044 63		0 00	21,044 63
00WE	500631106	KOREA ELEC POWER CORP SP ADR		ADR				31 Mar 2010	06 Apr 2010	1 000000
104BCW02588		804	3,900 000	Local	63,437 56	36,492.42	26,945 14			26,945 14
				Base	63,437 56	36,492.42	26,945 14		0 00	26,945 14
500631106 Total										
				Local	111,617.58	63,627.81	47,989 77			47,989 77
				Base	111,617 58	63,627 81	47,989 77		0 00	47,989.77
00WF	501242101	KULICKE + SOFFA INDUSTRIES		COMMON STOCK NPV				05 Apr 2010	08 Apr 2010	1 000000
104BDD00576		651	12,500 000	Local	90,610.96	91,764 74	-1,153 78			-1,153 78
				Base	90,610 96	91,764.74	-1,153 78		0 00	-1,153 78
00WF	501242101	KULICKE + SOFFA INDUSTRIES		COMMON STOCK NPV				12 Apr 2010	15 Apr 2010	1 000000
104BDH02261		703	250 000	Local	1,992 46	1,835 29	157.17			157 17
				Base	1,992 46	1,835 29	157 17		0 00	157 17
501242101 Total										
				Local	92,603 42	93,600 03	-996 61			-996 61
				Base	92,603.42	93,600.03	-996 61		0 00	-996.61

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00WF	501889208	LKQ CORP		COMMON STOCK USD.01				29 Jul 2010	03 Aug 2010	1.000000
104BGU00272		208	471.000	Local	9,403 87	9,460 32	-56 45			-56 45
				Base	9,403 87	9,460.32	-56 45		0 00	-56.45
00WF	501889208	LKQ CORP		COMMON STOCK USD 01				29 Jul 2010	03 Aug 2010	1 000000
104BGU00273		209	986 000	Local	19,508 26	19,804 40	-296.14			-296 14
				Base	19,508 26	19,804 40	-296.14		0 00	-296 14
00WF	501889208	LKQ CORP		COMMON STOCK USD 01				29 Jul 2010	03 Aug 2010	1 000000
104BGU00274		210	1,308 000	Local	26,296 89	26,271 97	24.92			24 92
				Base	26,296 89	26,271 97	24 92		0 00	24 92
501889208 Total										
				Local	55,209 02	55,536 69	-327.67			-327 67
				Base	55,209 02	55,536 69	-327 67		0 00	-327 67
00WF	52078P102	LAWSON SOFTWARE INC		COMMON STOCK USD 01				22 Mar 2010	25 Mar 2010	1 000000
104BCQ01442		457	500 000	Local	3,213 30	3,451 81	-238.51			-238 51
				Base	3,213 30	3,451.81	-238 51		0.00	-238.51
00WF	52078P102	LAWSON SOFTWARE INC		COMMON STOCK USD.01				22 Mar 2010	25 Mar 2010	1 000000
104BCQ01444		462	3,800.000	Local	24,480 42	26,233 78	-1,753 36			-1,753 36
				Base	24,480 42	26,233 78	-1,753 36		0 00	-1,753 36
00WF	52078P102	LAWSON SOFTWARE INC		COMMON STOCK USD 01				23 Mar 2010	26 Mar 2010	1.000000
104BCR02226		470	3,400 000	Local	22,904 14	23,472 33	-568 19			-568.19
				Base	22,904 14	23,472 33	-568 19		0 00	-568 19
00WF	52078P102	LAWSON SOFTWARE INC		COMMON STOCK USD 01				24 Mar 2010	29 Mar 2010	1.000000
104BCT01989		477	1,400 000	Local	9,309 60	9,665 08	-355 48			-355 48
				Base	9,309 60	9,665 08	-355 48		0 00	-355.48
00WF	52078P102	LAWSON SOFTWARE INC		COMMON STOCK USD 01				25 Mar 2010	30 Mar 2010	1 000000
104BCT01992		483	950 000	Local	6,333 09	6,558 45	-225 36			-225 36
				Base	6,333 09	6,558 45	-225 36		0 00	-225 36
52078P102 Total										
				Local	66,240 55	69,381 45	-3,140 90			-3,140 90
				Base	66,240 55	69,381 45	-3,140 90		0 00	-3,140 90

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00WF	532791100	LINCARE HOLDINGS INC		COMMON STOCK USD 01				21 May 2010	26 May 2010	1 000000
104BEO03351		019	286 000	Local	12,836 18	13,095 68	-259 50			-259 50
				Base	12,836 18	13,095 68	-259 50		0 00	-259 50
00WF	532791100	LINCARE HOLDINGS INC		COMMON STOCK USD 01				25 Jun 2010	25 Jun 2010	1 000000
104BFT00727		110	0 500	Local	15 75	15 26	0 49			0.49
				Base	15 75	15 26	0 49		0 00	0 49
532791100 Total										
				Local	12,851 93	13,110 94	-259 01			-259 01
				Base	12,851 93	13,110 94	-259 01		0 00	-259 01
00WF	55264U108	MB FINANCIAL INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00541		567	2,600 000	Local	58,975 06	56,187 70	2,787 36			2,787 36
				Base	58,975 06	56,187.70	2,787 36		0 00	2,787 36
00WF	552848103	MGIC INVESTMENT CORP		COMMON STOCK USD1				26 Mar 2010	31 Mar 2010	1 000000
104BCU01483		500	1,500 000	Local	14,570 81	10,998 71	3,572 10			3,572.10
				Base	14,570 81	10,998 71	3,572.10		0 00	3,572.10
00WF	552848103	MGIC INVESTMENT CORP		COMMON STOCK USD1.				26 Mar 2010	31 Mar 2010	1 000000
104BCU01484		501	1,550 000	Local	14,877 49	11,365 34	3,512 15			3,512.15
				Base	14,877 49	11,365 34	3,512 15		0 00	3,512 15
00WF	552848103	MGIC INVESTMENT CORP		COMMON STOCK USD1				05 Apr 2010	08 Apr 2010	1 000000
104BDD00574		646	11,550 000	Local	137,904 66	84,690 08	53,214 58			53,214 58
				Base	137,904 66	84,690 08	53,214 58		0.00	53,214 58
552848103 Total										
				Local	167,352 96	107,054 13	60,298 83			60,298 83
				Base	167,352 96	107,054 13	60,298 83		0 00	60,298 83
00WF	55306N104	MKS INSTRUMENTS INC		COMMON STOCK NPV				05 Apr 2010	08 Apr 2010	1 000000
104BDD00551		589	3,950 000	Local	79,072.13	67,635 92	11,436 21			11,436.21
				Base	79,072 13	67,635 92	11,436 21		0.00	11,436 21
00WF	556269108	STEVEN MADDEN LTD		COMMON STOCK USD 0001				05 Apr 2010	08 Apr 2010	1 000000
104BDD00532		547	1,550 000	Local	74,794 29	76,291 38	-1,497 09			-1,497.09
				Base	74,794 29	76,291 38	-1,497 09		0 00	-1,497.09

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00WF	56509R108	MAP PHARMACEUTICALS INC		COMMON STOCK USD 01				17 Mar 2010	22 Mar 2010	1 000000
104BCO00682		437	600 000	Local	10,041 41	8,902 82	1,138 59			1,138 59
				Base	10,041 41	8,902 82	1,138 59		0 00	1,138 59
00WF	56509R108	MAP PHARMACEUTICALS INC		COMMON STOCK USD 01				18 Mar 2010	23 Mar 2010	1 000000
104BCO00687		444	600.000	Local	9,762 84	8,902 82	860 02			860 02
				Base	9,762 84	8,902 82	860 02		0 00	860 02
00WF	56509R108	MAP PHARMACEUTICALS INC		COMMON STOCK USD 01				19 Mar 2010	24 Mar 2010	1.000000
104BCP01201		451	400 000	Local	6,326 56	5,935 21	391.35			391 35
				Base	6,326 56	5,935 21	391 35		0 00	391 35
00WF	56509R108	MAP PHARMACEUTICALS INC		COMMON STOCK USD 01				25 Mar 2010	30 Mar 2010	1 000000
104BCT01990		478	500 000	Local	8,295.89	7,419 01	876 88			876 88
				Base	8,295.89	7,419 01	876 88		0 00	876 88
00WF	56509R108	MAP PHARMACEUTICALS INC		COMMON STOCK USD 01				30 Mar 2010	05 Apr 2010	1 000000
104BCW01863		511	500 000	Local	8,197 41	7,419 01	778 40			778 40
				Base	8,197 41	7,419 01	778 40		0 00	778 40
56509R108 Total										
				Local	42,624 11	38,578 87	4,045.24			4,045 24
				Base	42,624 11	38,578 87	4,045 24		0 00	4,045 24
00WF	56845T305	MARINER ENERGY INC		COMMON STOCK USD 0001				26 Mar 2010	31 Mar 2010	1.000000
104BCU01482		498	1,000 000	Local	14,067 22	15,672 73	-1,605 51			-1,605 51
				Base	14,067 22	15,672 73	-1,605 51		0 00	-1,605 51
00WF	56845T305	MARINER ENERGY INC		COMMON STOCK USD 0001				29 Mar 2010	01 Apr 2010	1 000000
104BCV02225		506	700 000	Local	10,093 41	10,970 91	-877 50			-877 50
				Base	10,093 41	10,970 91	-877.50		0 00	-877 50
00WF	56845T305	MARINER ENERGY INC		COMMON STOCK USD 0001				29 Mar 2010	01 Apr 2010	1.000000
104BCW01288		509	1,900 000	Local	27,900.26	29,778 20	-1,877 94			-1,877 94
				Base	27,900 26	29,778 20	-1,877 94		0 00	-1,877 94
56845T305 Total										
				Local	52,060 89	56,421 84	-4,360 95			-4,360 95
				Base	52,060 89	56,421 84	-4,360 95		0 00	-4,360 95

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00WA	573284106	MARTIN MARIETTA MATERIALS		COMMON STOCK USD 01				03 Jun 2010	08 Jun 2010	1 000000
104BFC01956		763	1,000 000	Local	94,358 40	81,236 00	13,122.40			13,122 40
				Base	94,358 40	81,236 00	13,122.40		0 00	13,122 40
00WF	58501N101	MEDIVATION INC		COMMON STOCK USD.01				04 Jan 2010	07 Jan 2010	1 000000
104BAC03443		855	600 000	Local	22,867.09	12,475 79	10,391 30			10,391 30
				Base	22,867.09	12,475 79	10,391.30		0 00	10,391 30
00WF	58733R102	MERCADOLIBRE INC		COMMON STOCK USD 001				05 Apr 2010	08 Apr 2010	1 000000
104BDE00431		661	1,850 000	Local	90,979 61	57,180 15	33,799.46			33,799 46
				Base	90,979 61	57,180 15	33,799.46		0 00	33,799 46
00WF	58733R102	MERCADOLIBRE INC		COMMON STOCK USD.001				04 Jan 2010	07 Jan 2010	1 000000
104BAC03445		858	900 000	Local	45,098.83	19,723 78	25,375.05			25,375 05
				Base	45,098 83	19,723 78	25,375 05		0 00	25,375 05
58733R102 Total										
				Local	136,078 44	76,903.93	59,174 51			59,174 51
				Base	136,078 44	76,903 93	59,174 51		0.00	59,174.51
00WF	594901100	MICROS SYSTEMS INC		COMMON STOCK USD 0125				20 May 2010	25 May 2010	1.000000
104BEO00648		06	171 000	Local	5,606 99	5,781 39	-174 40			-174.40
				Base	5,606 99	5,781 39	-174.40		0 00	-174.40
00WF	594901100	MICROS SYSTEMS INC		COMMON STOCK USD 0125				20 May 2010	25 May 2010	1 000000
104BEO03348		013	137 000	Local	4,483 93	4,631 87	-147 94			-147 94
				Base	4,483.93	4,631 87	-147.94		0 00	-147 94
00WF	594901100	MICROS SYSTEMS INC		COMMON STOCK USD.0125				20 May 2010	25 May 2010	1 000000
104BEO03350		016	632 000	Local	20,766.84	21,367 48	-600 64			-600.64
				Base	20,766.84	21,367 48	-600 64		0 00	-600 64
00WF	594901100	MICROS SYSTEMS INC		COMMON STOCK USD.0125				04 Jun 2010	09 Jun 2010	1.000000
104BFD02096		045	60 000	Local	2,042 36	2,028 56	13 80			13 80
				Base	2,042 36	2,028.56	13 80		0 00	13 80
00WF	594901100	MICROS SYSTEMS INC		COMMON STOCK USD 0125				04 Jun 2010	09 Jun 2010	1 000000
104BFE00493		046	319 000	Local	10,958 74	10,785 17	173 57			173 57
				Base	10,958 74	10,785 17	173 57		0 00	173 57

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00WF	594901100	MICROS SYSTEMS INC		COMMON STOCK USD 0125				04 Jun 2010	09 Jun 2010	1 000000
104BFE00494		047	897.000	Local	30,355 13	30,326 94	28 19			28 19
				Base	30,355 13	30,326 94	28 19		0 00	28.19
00WF	594901100	MICROS SYSTEMS INC		COMMON STOCK USD.0125				07 Jun 2010	10 Jun 2010	1 000000
104BFF00477		052	559.000	Local	18,723 55	18,899 40	-175 85			-175 85
				Base	18,723 55	18,899 40	-175 85		0 00	-175 85
00WF	594901100	MICROS SYSTEMS INC		COMMON STOCK USD 0125				06 Apr 2010	09 Apr 2010	1 000000
104BDE00448		680	745.000	Local	24,869 38	25,187.93	-318 55			-318.55
				Base	24,869 38	25,187 93	-318 55		0 00	-318 55
594901100 Total										
				Local	117,806 92	119,008 74	-1,201 82			-1,201 82
				Base	117,806 92	119,008 74	-1,201.82		0 00	-1,201.82
00WF	609839105	MONOLITHIC POWER SYSTEMS INC		COMMON STOCK USD 001				19 Feb 2010	24 Feb 2010	1 000000
104BBO01675		244	600 000	Local	12,750 49	13,739 40	-988 91			-988 91
				Base	12,750 49	13,739 40	-988 91		0 00	-988 91
00WF	609839105	MONOLITHIC POWER SYSTEMS INC		COMMON STOCK USD 001				02 Mar 2010	05 Mar 2010	1 000000
104BCD02239		310	300 000	Local	6,371 76	6,869 70	-497.94			-497 94
				Base	6,371.76	6,869 70	-497 94		0 00	-497 94
00WF	609839105	MONOLITHIC POWER SYSTEMS INC		COMMON STOCK USD 001				04 Mar 2010	09 Mar 2010	1 000000
104BCE00974		335	700 000	Local	14,581 58	16,029 30	-1,447 72			-1,447 72
				Base	14,581 58	16,029 30	-1,447 72		0.00	-1,447 72
00WF	609839105	MONOLITHIC POWER SYSTEMS INC		COMMON STOCK USD 001				05 Mar 2010	10 Mar 2010	1 000000
104BCF01886		352	1,400.000	Local	29,181 08	32,058 60	-2,877 52			-2,877 52
				Base	29,181 08	32,058 60	-2,877 52		0 00	-2,877 52
00WF	609839105	MONOLITHIC POWER SYSTEMS INC		COMMON STOCK USD 001				08 Mar 2010	11 Mar 2010	1 000000
104BCG01357		364	1,900 000	Local	39,179 59	43,508 10	-4,328 51			-4,328.51
				Base	39,179 59	43,508 10	-4,328 51		0 00	-4,328 51
609839105 Total										
				Local	102,064 50	112,205 10	-10,140 60			-10,140 60
				Base	102,064 50	112,205.10	-10,140 60		0 00	-10,140 60

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Fund	**Asset ID**	**Security Name**		**Security Description**		**Maturity Date**	**Rate**	**Trd Date**	**Stl Date**	**Sell Rate**
SSB Trade ID		**Lot**	**Shares/Par**		**Principal Net**	**Cost**	**Security Gn/Ls**		**Curr Gn/Ls**	**Net Gn/Ls**
00WF	61022P100	MONOTYPE IMAGING HOLDINGS IN		COMMON STOCK USD 001				07 Jul 2010	12 Jul 2010	1 000000
104BGE00407		135	162.000	Local	1,518.19	1,614 18	-95 99			-95 99
				Base	1,518 19	1,614 18	-95 99		0 00	-95 99
00WF	61022P100	MONOTYPE IMAGING HOLDINGS IN		COMMON STOCK USD 001				08 Jul 2010	13 Jul 2010	1 000000
104BGF00127		138	32.000	Local	299 72	318 85	-19 13			-19.13
				Base	299.72	318 85	-19 13		0 00	-19.13
00WF	61022P100	MONOTYPE IMAGING HOLDINGS IN		COMMON STOCK USD 001				12 Jul 2010	15 Jul 2010	1 000000
104BGH00528		149	669 000	Local	5,987 44	6,665 98	-678 54			-678.54
				Base	5,987 44	6,665 98	-678 54		0 00	-678 54
61022P100 Total										
				Local	7,805 35	8,599.01	-793 66			-793.66
				Base	7,805 35	8,599 01	-793 66		0 00	-793 66
00WF	610236101	MONRO MUFFLER BRAKE INC		COMMON STOCK USD 01				19 Oct 2010	22 Oct 2010	1.000000
104BJN00638		411	60.000	Local	2,893 75	2,164.81	728 94			728 94
				Base	2,893 75	2,164 81	728 94		0 00	728.94
00WF	610236101	MONRO MUFFLER BRAKE INC		COMMON STOCK USD.01				19 Oct 2010	22 Oct 2010	1 000000
104BJN00639		413	178 000	Local	8,571 46	6,422.27	2,149 19			2,149.19
				Base	8,571 46	6,422.27	2,149 19		0 00	2,149.19
00WF	610236101	MONRO MUFFLER BRAKE INC		COMMON STOCK USD 01				20 Oct 2010	25 Oct 2010	1 000000
104BJO00572		416	133 000	Local	6,399 82	4,798 66	1,601.16			1,601 16
				Base	6,399 82	4,798 66	1,601.16		0 00	1,601 16
610236101 Total										
				Local	17,865 03	13,385 74	4,479 29			4,479 29
				Base	17,865 03	13,385 74	4,479 29		0 00	4,479 29
00WA	624758108	MUELLER WATER PRODUCTS INC A		COMMON STOCK USD 01				12 Aug 2010	17 Aug 2010	1 000000
104BHI02856		06	11,900 000	Local	29,894 66	205,755 76	-175,861 10			-175,861 10
				Base	29,894 66	205,755 76	-175,861 10		0 00	-175,861 10
00WA	628782104	NBTY INC		COMMON STOCK USD.008				15 Jul 2010	20 Jul 2010	1 000000
104BGJ02188		791	2,400 000	Local	128,973 81	104,208 00	24,765 81			24,765 81
				Base	128,973 81	104,208 00	24,765 81		0 00	24,765 81

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SSB Trade ID		Lot			Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
00WF	62886K104	NCI INC A		COMMON STOCK USD 019				06 May 2010	11 May 2010	1 000000
104BED02668		792	1,102.000	Local	24,398 08	32,017 51	-7,619 43			-7,619.43
				Base	24,398 08	32,017 51	-7,619 43		0.00	-7,619 43
00WF	62886K104	NCI INC A		COMMON STOCK USD 019				06 May 2010	11 May 2010	1 000000
104BED02669		793	1,608 000	Local	35,479 43	46,718.83	-11,239 40			-11,239 40
				Base	35,479.43	46,718 83	-11,239.40		0.00	-11,239 40
62886K104 Total										
				Local	59,877 51	78,736 34	-18,858 83			-18,858.83
				Base	59,877.51	78,736 34	-18,858 83		0 00	-18,858 83
00WF	629579103	NACCO INDUSTRIES CL A		COMMON STOCK USD1.				12 Mar 2010	17 Mar 2010	1 000000
104BCK02327		399	100 000	Local	7,649 44	6,614.45	1,034 99			1,034 99
				Base	7,649 44	6,614 45	1,034 99		0.00	1,034 99
00WF	629579103	NACCO INDUSTRIES CL A		COMMON STOCK USD1				15 Mar 2010	18 Mar 2010	1 000000
104BCL00618		413	300 000	Local	23,126.67	19,843.36	3,283 31			3,283.31
				Base	23,126.67	19,843.36	3,283 31		0 00	3,283 31
00WF	629579103	NACCO INDUSTRIES CL A		COMMON STOCK USD1				16 Mar 2010	19 Mar 2010	1 000000
104BCM01651		420	200 000	Local	15,815 37	13,228 91	2,586 46			2,586 46
				Base	15,815 37	13,228 91	2,586 46		0 00	2,586 46
00WF	629579103	NACCO INDUSTRIES CL A		COMMON STOCK USD1.				17 Mar 2010	22 Mar 2010	1 000000
104BCO00678		432	200 000	Local	16,113.13	13,228 91	2,884 22			2,884 22
				Base	16,113.13	13,228 91	2,884 22		0 00	2,884 22
629579103 Total										
				Local	62,704 61	52,915 63	9,788 98			9,788 98
				Base	62,704 61	52,915 63	9,788 98		0 00	9,788 98
00WS	63900P103	NATURAL RESOURCE PARTNERS LP		LTD PART NPV				01 Feb 2010	04 Feb 2010	1 000000
104BBC01432		234	6,000 000	Local	143,138 38	208,248 62	-65,110 24			-65,110 24
				Base	143,138 38	208,248 62	-65,110 24		0.00	-65,110 24
00WF	640268108	NEKTAR THERAPEUTICS		COMMON STOCK USD 0001				13 Jan 2010	19 Jan 2010	1.000000
104BAJ02167		036	2,800 000	Local	30,863 72	24,930.29	5,933 43			5,933 43
				Base	30,863 72	24,930 29	5,933 43		0 00	5,933 43

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00WF	640268108	NEKTAR THERAPEUTICS			COMMON STOCK USD 0001			14 Jan 2010	20 Jan 2010	1 000000
104BAJ02169		042	500 000	Local	5,583.72	4,451.84	1,131 88			1,131 88
				Base	5,583 72	4,451 84	1,131 88		0 00	1,131 88
00WF	640268108	NEKTAR THERAPEUTICS			COMMON STOCK USD.0001			14 Jan 2010	20 Jan 2010	1 000000
104BAK00842		045	1,600 000	Local	18,035 61	14,245.88	3,789 73			3,789 73
				Base	18,035.61	14,245 88	3,789 73		0.00	3,789 73
00WF	640268108	NEKTAR THERAPEUTICS			COMMON STOCK USD 0001			15 Jan 2010	21 Jan 2010	1.000000
104BAK00843		051	1,000 000	Local	11,677 55	8,903 67	2,773 88			2,773 88
				Base	11,677 55	8,903 67	2,773.88		0.00	2,773.88
00WF	640268108	NEKTAR THERAPEUTICS			COMMON STOCK USD 0001			19 Jan 2010	22 Jan 2010	1 000000
104BAL01802		058	850 000	Local	10,158 99	7,568 12	2,590 87			2,590 87
				Base	10,158 99	7,568 12	2,590 87		0 00	2,590.87
00WF	640268108	NEKTAR THERAPEUTICS			COMMON STOCK USD.0001			19 Jan 2010	22 Jan 2010	1 000000
104BAL01803		059	1,000.000	Local	11,920 14	8,903 68	3,016 46			3,016 46
				Base	11,920 14	8,903.68	3,016 46		0 00	3,016 46
00WF	640268108	NEKTAR THERAPEUTICS			COMMON STOCK USD.0001			20 Jan 2010	25 Jan 2010	1 000000
104BAM02006		065	1,150 000	Local	13,658 26	10,239 23	3,419 03			3,419 03
				Base	13,658 26	10,239 23	3,419.03		0 00	3,419.03
00WF	640268108	NEKTAR THERAPEUTICS			COMMON STOCK USD.0001			03 Mar 2010	08 Mar 2010	1.000000
104BCD02242		321	550 000	Local	7,705 02	5,766 68	1,938 34			1,938 34
				Base	7,705 02	5,766 68	1,938 34		0.00	1,938 34
00WF	640268108	NEKTAR THERAPEUTICS			COMMON STOCK USD 0001			05 Apr 2010	08 Apr 2010	1.000000
104BDD00559		611	5,200 000	Local	81,230 42	54,521 38	26,709 04			26,709.04
				Base	81,230.42	54,521 38	26,709 04		0 00	26,709 04
640268108 Total										
				Local	190,833.43	139,530 77	51,302.66			51,302 66
				Base	190,833 43	139,530 77	51,302 66		0 00	51,302 66
00WF	640491106	NEOGEN CORP			COMMON STOCK USD 16			11 Mar 2010	16 Mar 2010	1.000000
104BCK02322		392	300 000	Local	7,741 37	6,912 55	828 82			828 82
				Base	7,741 37	6,912 55	828 82		0 00	828 82

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00WF	640491106	NEOGEN CORP		COMMON STOCK USD.16				12 Mar 2010	17 Mar 2010	1 000000
104BCK02328		400	300 000	Local	7,589 81	6,912 55	677.26			677 26
				Base	7,589 81	6,912 55	677 26		0 00	677 26
00WF	640491106	NEOGEN CORP		COMMON STOCK USD 16				15 Mar 2010	18 Mar 2010	1 000000
104BCL00616		411	200 000	Local	4,996 40	4,608 37	388 03			388 03
				Base	4,996.40	4,608 37	388 03		0 00	388 03
00WF	640491106	NEOGEN CORP		COMMON STOCK USD 16				29 Mar 2010	01 Apr 2010	1 000000
104BCV02224		505	300 000	Local	7,796 96	7,279 87	517 09			517 09
				Base	7,796.96	7,279 87	517.09		0 00	517.09
00WF	640491106	NEOGEN CORP		COMMON STOCK USD 16				30 Mar 2010	05 Apr 2010	1.000000
104BCW01864		512	600 000	Local	15,080 92	14,559 74	521 18			521.18
				Base	15,080 92	14,559 74	521.18		0 00	521 18
00WF	640491106	NEOGEN CORP		COMMON STOCK USD 16				31 Mar 2010	06 Apr 2010	1 000000
104BDA03048		516	300 000	Local	7,695 98	7,279 87	416 11			416 11
				Base	7,695 98	7,279 87	416 11		0 00	416 11
00WF	640491106	NEOGEN CORP		COMMON STOCK USD.16				05 Apr 2010	08 Apr 2010	1 000000
104BDD00533		548	1,600 000	Local	40,133 40	38,825 96	1,307.44			1,307 44
				Base	40,133.40	38,825 96	1,307 44		0 00	1,307.44
640491106 Total										
				Local	91,034 84	86,378 91	4,655.93			4,655 93
				Base	91,034 84	86,378 91	4,655 93		0 00	4,655 93
00WF	64111Q104	NETGEAR INC		COMMON STOCK USD 001				05 Apr 2010	08 Apr 2010	1 000000
104BDE00440		670	3,650 000	Local	97,915 80	63,660.79	34,255 01			34,255 01
				Base	97,915 80	63,660 79	34,255.01		0.00	34,255 01
00WF	64111Q104	NETGEAR INC		COMMON STOCK USD 001				05 Jan 2010	08 Jan 2010	1 000000
104BAC02603		849	650 000	Local	14,538 04	11,040 28	3,497 76			3,497.76
				Base	14,538 04	11,040 28	3,497 76		0 00	3,497.76
64111Q104 Total										
				Local	112,453 84	74,701 07	37,752 77			37,752.77
				Base	112,453 84	74,701 07	37,752 77		0 00	37,752 77

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00WA	650203102	NEWALLIANCE BANCSHARES INC		COMMON STOCK USD.01				13 Sep 2010	16 Sep 2010	1 000000
104BIH02222		036	8,700 000	Local	109,799 09	126,450 15	-16,651 06			-16,651 06
				Base	109,799 09	126,450 15	-16,651.06		0 00	-16,651 06
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				02 Jul 2010	08 Jul 2010	1.000000
104BGC00424		120	457 000	Local	3,107.40	2,406 93	700.47			700 47
				Base	3,107 40	2,406 93	700.47		0 00	700 47
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD.01				02 Jul 2010	08 Jul 2010	1.000000
104BGC00425		121	2,800 000	Local	18,990 11	14,747 04	4,243 07			4,243 07
				Base	18,990.11	14,747 04	4,243.07		0 00	4,243.07
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				06 Jul 2010	09 Jul 2010	1 000000
104BGD00314		124	325 000	Local	2,270 09	1,711 71	558 38			558 38
				Base	2,270.09	1,711 71	558 38		0 00	558 38
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				06 Jul 2010	09 Jul 2010	1.000000
104BGD00315		127	659 000	Local	4,575 55	3,470 82	1,104 73			1,104 73
				Base	4,575 55	3,470 82	1,104.73		0 00	1,104.73
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				06 Jul 2010	09 Jul 2010	1 000000
104BGD00316		128	718 000	Local	4,957 20	3,781 56	1,175 64			1,175 64
				Base	4,957 20	3,781.56	1,175.64		0 00	1,175 64
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				06 Jul 2010	09 Jul 2010	1 000000
104BGD00317		130	868 000	Local	6,052 02	4,571 58	1,480 44			1,480.44
				Base	6,052 02	4,571.58	1,480 44		0 00	1,480 44
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				06 Jul 2010	09 Jul 2010	1 000000
104BGD00318		131	1,008.000	Local	6,990 16	5,308.93	1,681.23			1,681 23
				Base	6,990 16	5,308 93	1,681 23		0 00	1,681 23
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				06 Oct 2010	12 Oct 2010	1 000000
104BJE00896		366	525.000	Local	4,413 28	3,031 29	1,381 99			1,381 99
				Base	4,413 28	3,031 29	1,381 99		0 00	1,381 99
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				08 Oct 2010	14 Oct 2010	1 000000
104BJG00104		383	598 000	Local	5,214 47	3,452 79	1,761 68			1,761.68
				Base	5,214 47	3,452 79	1,761 68		0 00	1,761 68

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00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				08 Oct 2010	14 Oct 2010	1.000000
104BJG00105		384	664 000	Local	5,616 01	3,833.86	1,782 15			1,782 15
				Base	5,616 01	3,833 86	1,782 15		0 00	1,782.15
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				11 Oct 2010	14 Oct 2010	1 000000
104BJH00175		386	720 000	Local	6,143 15	4,157 20	1,985 95			1,985 95
				Base	6,143 15	4,157 20	1,985 95		0 00	1,985 95
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				12 Oct 2010	15 Oct 2010	1 000000
104BJJ00503		390	299 000	Local	2,526 59	1,726.39	800 20			800 20
				Base	2,526 59	1,726 39	800.20		0 00	800 20
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				13 Oct 2010	18 Oct 2010	1 000000
104BJJ00504		393	449 000	Local	3,947 36	2,592 48	1,354 88			1,354 88
				Base	3,947 36	2,592.48	1,354 88		0 00	1,354 88
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				13 Oct 2010	18 Oct 2010	1 000000
104BJJ00505		394	627.000	Local	5,455 99	3,620 23	1,835 76			1,835 76
				Base	5,455 99	3,620 23	1,835 76		0 00	1,835 76
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				13 Oct 2010	18 Oct 2010	1.000000
104BJJ00506		395	898 000	Local	7,719.70	5,184 95	2,534.75			2,534 75
				Base	7,719 70	5,184 95	2,534.75		0 00	2,534 75
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD.01				29 Oct 2010	03 Nov 2010	1 000000
104BKA00687		464	662 000	Local	4,130 93	3,822 31	308 62			308 62
				Base	4,130 93	3,822.31	308 62		0.00	308 62
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				29 Oct 2010	03 Nov 2010	1 000000
104BKA00688		465	904 000	Local	5,412 96	5,219 60	193 36			193.36
				Base	5,412 96	5,219 60	193 36		0 00	193.36
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD.01				29 Oct 2010	03 Nov 2010	1 000000
104BKA00689		466	1,054.000	Local	6,603 19	6,085 68	517 51			517 51
				Base	6,603 19	6,085 68	517.51		0 00	517 51
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				29 Oct 2010	03 Nov 2010	1.000000
104BKA00690		467	1,205.000	Local	7,045.03	6,957 54	87 49			87 49
				Base	7,045 03	6,957 54	87 49		0 00	87.49
00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD.01				29 Oct 2010	03 Nov 2010	1 000000
104BKA00691		468	1,205 000	Local	8,239 41	6,957 54	1,281 87			1,281 87
				Base	8,239.41	6,957 54	1,281.87		0 00	1,281 87

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00WF	651718504	NEWPARK RESOURCES INC		COMMON STOCK USD 01				29 Oct 2010	03 Nov 2010	1.000000
104BKA00692		469	2,820 000	Local	17,472 14	16,282.36	1,189.78			1,189 78
				Base	17,472 14	16,282.36	1,189 78		0 00	1,189.78
651718504 Total										
				Local	136,882 74	108,922 79	27,959.95			27,959 95
				Base	136,882.74	108,922 79	27,959 95		0 00	27,959 95
00WF	655663102	NORDSON CORP		COMMON STOCK NPV				05 Apr 2010	08 Apr 2010	1 000000
104BDD00536		553	1,900 000	Local	132,444 67	73,896 38	58,548 29			58,548.29
				Base	132,444 67	73,896 38	58,548.29		0 00	58,548 29
00WS	67059L102	NUSTAR GP HOLDINGS LLC		UNIT NPV				15 Oct 2010	20 Oct 2010	1 000000
104BJM02180		278	2,000 000	Local	66,774 27	60,890 27	5,884 00			5,884 00
				Base	66,774 27	60,890 27	5,884 00		0 00	5,884 00
00WS	67059L102	NUSTAR GP HOLDINGS LLC		UNIT NPV				18 Oct 2010	21 Oct 2010	1 000000
104BJN00875		289	4,000 000	Local	133,231 74	121,780 53	11,451.21			11,451 21
				Base	133,231 74	121,780 53	11,451 21		0 00	11,451 21
67059L102 Total										
				Local	200,006 01	182,670 80	17,335 21			17,335.21
				Base	200,006 01	182,670 80	17,335 21		0 00	17,335 21
00WF	67072V103	NXSTAGE MEDICAL INC		COMMON STOCK USD 001				29 Jun 2010	02 Jul 2010	1 000000
104BFV00205		113	17 000	Local	256 20	196 06	60 14			60 14
				Base	256 20	196 06	60 14		0 00	60 14
00WF	67072V103	NXSTAGE MEDICAL INC		COMMON STOCK USD 001				29 Jun 2010	02 Jul 2010	1 000000
104BFV00206		114	130 000	Local	1,955 70	1,499 25	456 45			456 45
				Base	1,955 70	1,499 25	456.45		0 00	456 45
00WF	67072V103	NXSTAGE MEDICAL INC		COMMON STOCK USD 001				09 Jul 2010	14 Jul 2010	1 000000
104BGG00245		143	114 000	Local	1,650 69	1,314 73	335 96			335 96
				Base	1,650 69	1,314 73	335 96		0 00	335 96
00WF	67072V103	NXSTAGE MEDICAL INC		COMMON STOCK USD 001				12 Jul 2010	15 Jul 2010	1.000000
104BGH00527		148	40 000	Local	583 15	461 31	121 84			121 84
				Base	583 15	461 31	121 84		0 00	121 84

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00WF	67072V103	NXSTAGE MEDICAL INC		COMMON STOCK USD 001				13 Jul 2010	16 Jul 2010	1 000000
104BGI00578		154	116 000	Local	1,656 93	1,337.79	319.14			319 14
				Base	1,656 93	1,337 79	319 14		0 00	319 14
00WF	67072V103	NXSTAGE MEDICAL INC		COMMON STOCK USD 001				13 Jul 2010	16 Jul 2010	1 000000
104BGI00579		156	182.000	Local	2,613.08	2,098 95	514 13			514 13
				Base	2,613 08	2,098 95	514 13		0 00	514 1
00WF	67072V103	NXSTAGE MEDICAL INC		COMMON STOCK USD 001				15 Jul 2010	20 Jul 2010	1 000000
104BGK00210		170	431 000	Local	6,227 19	4,970 59	1,256 60			1,256 60
				Base	6,227 19	4,970 59	1,256 60		0 00	1,256 60
00WF	67072V103	NXSTAGE MEDICAL INC		COMMON STOCK USD 001				16 Jul 2010	21 Jul 2010	1 000000
104BGL00206		174	145.000	Local	2,054 62	1,672 24	382 38			382.38
				Base	2,054.62	1,672 24	382 38		0 00	382.38
67072V103 Total										
				Local	16,997.56	13,550 92	3,446.64			3,446.64
				Base	16,997 56	13,550 92	3,446 64		0 00	3,446.64
00WF	679580100	OLD DOMINION FREIGHT LINE		COMMON STOCK USD 1				02 Sep 2010	02 Sep 2010	1.000000
104BIC00095		279	0 500	Local	11 33	11 23	0 10			0 10
				Base	11 33	11.23	0 10		0.00	0 10
00WF	686164104	OREXIGEN THERAPEUTICS INC		COMMON STOCK USD 001				05 Apr 2010	08 Apr 2010	1 000000
104BDE00446		676	13,350 000	Local	78,560 74	102,738 15	-24,177 41			-24,177 41
				Base	78,560 74	102,738 15	-24,177 41		0 00	-24,177 4
00WF	68628V308	ORION MARINE GROUP INC		COMMON STOCK USD 01				21 Dec 2010	27 Dec 2010	1 000000
104BLP00346		607	408 000	Local	4,878 49	6,971 17	-2,092.68			-2,092 68
				Base	4,878 49	6,971 17	-2,092.68		0 00	-2,092.68
00WF	69888P106	PAR PHARMACEUTICAL COS INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1.000000
104BDD00549		583	3,600 000	Local	89,686 36	91,439 52	-1,753.16			-1,753.16
				Base	89,686 36	91,439 52	-1,753 16		0 00	-1,753 16
00WS	70788P105	PENN VIRGINIA GP HOLDINGS LP		LTD PART USD 01				15 Oct 2010	20 Oct 2010	1 000000
104BJM02181		279	1,000.000	Local	23,771 69	18,174 62	5,597.07			5,597.07
				Base	23,771 69	18,174 62	5,597 07		0.00	5,597.07

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00WS	70788P105	PENN VIRGINIA GP HOLDINGS LP		LTD PART USD 01				18 Oct 2010	21 Oct 2010	1 000000
104BJN00876		290	1,000 000	Local	23,863 59	18,174.62	5,688 97			5,688.97
				Base	23,863 59	18,174 62	5,688 97		0 00	5,688 97
70788P105 Total										
				Local	47,635 28	36,349 24	11,286.04			11,286.04
				Base	47,635 28	36,349 24	11,286 04		0 00	11,286 04
00WF	71372U104	PERFECT WORLD CO SPON ADR		ADR				01 Apr 2010	07 Apr 2010	1 000000
104BDC01789		522	1,300 000	Local	47,379.64	30,322.27	17,057 37			17,057.37
				Base	47,379 64	30,322 27	17,057 37		0.00	17,057 37
00WF	71372U104	PERFECT WORLD CO SPON ADR		ADR				05 Apr 2010	08 Apr 2010	1 000000
104BDL02162		728	2,250 000	Local	82,052.06	68,347 58	13,704 48			13,704 48
				Base	82,052.06	68,347.58	13,704 48		0 00	13,704 48
71372U104 Total										
				Local	129,431 70	98,669 85	30,761 85			30,761 85
				Base	129,431 70	98,669 85	30,761 85		0 00	30,761 85
00WF	72147K108	PILGRIM S PRIDE CORP		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1.000000
104BDE00441		671	4,500.000	Local	48,149.18	44,952 98	3,196 20			3,196 20
				Base	48,149.18	44,952 98	3,196.20		0 00	3,196.20
00WF	723655106	PIONEER DRILLING COMPANY		COMMON STOCK USD 1				22 Feb 2010	25 Feb 2010	1 000000
104BBP01520		258	1,000 000	Local	7,734 70	9,361 54	-1,626 84			-1,626.84
				Base	7,734 70	9,361 54	-1,626 84		0 00	-1,626 84
00WF	723655106	PIONEER DRILLING COMPANY		COMMON STOCK USD 1				23 Feb 2010	26 Feb 2010	1 000000
104BBQ02137		267	2,600 000	Local	18,438 96	24,340 01	-5,901 05			-5,901.05
				Base	18,438 96	24,340.01	-5,901 05		0 00	-5,901 05
00WF	723655106	PIONEER DRILLING COMPANY		COMMON STOCK USD 1				24 Feb 2010	01 Mar 2010	1 000000
104BBS00960		275	1,500 000	Local	10,807 96	14,042 31	-3,234 35			-3,234 35
				Base	10,807 96	14,042.31	-3,234 35		0 00	-3,234 35
00WF	723655106	PIONEER DRILLING COMPANY		COMMON STOCK USD.1				25 Feb 2010	02 Mar 2010	1 000000
104BBS00963		278	950 000	Local	6,621 13	8,893 47	-2,272 34			-2,272 34
				Base	6,621 13	8,893 47	-2,272 34		0 00	-2,272 34

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723655106 Total										
				Local	43,602 75	56,637 33	-13,034 58			-13,034 58
				Base	43,602 75	56,637 33	-13,034 58		0 00	-13,034 58
00WS	726503105	PLAINS ALL AMER PIPELINE LP		LTD PART NPV				04 Jun 2010	09 Jun 2010	1 000000
104BFF01801		258	6,000.000	Local	349,203 09	352,860 00	-3,656.91			-3,656 91
				Base	349,203 09	352,860.00	-3,656 91		0 00	-3,656 91
00WF	73179P106	POLYONE CORPORATION		COMMON STOCK USD 01				12 Jan 2010	15 Jan 2010	1.000000
104BAH02689		029	800 000	Local	6,610 79	4,616 71	1,994.08			1,994 08
				Base	6,610 79	4,616 71	1,994 08		0 00	1,994 08
00WF	73179P106	POLYONE CORPORATION		COMMON STOCK USD.01				13 Jan 2010	19 Jan 2010	1 000000
104BAJ02166		035	1,550 000	Local	12,900 64	8,944 87	3,955 77			3,955 77
				Base	12,900 64	8,944 87	3,955 77		0 00	3,955 77
00WF	73179P106	POLYONE CORPORATION		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00575		647	11,550 000	Local	119,530 08	66,653 75	52,876 33			52,876 33
				Base	119,530 08	66,653 75	52,876 33		0 00	52,876 33
73179P106 Total										
				Local	139,041 51	80,215 33	58,826 18			58,826 18
				Base	139,041 51	80,215 33	58,826 18		0.00	58,826.18
00WF	74439H108	PSYCHIATRIC SOLUTIONS INC		COMMON STOCK USD 01				06 May 2010	11 May 2010	1.000000
104BED02666		790	605 000	Local	19,383 69	18,149 58	1,234 11			1,234 11
				Base	19,383 69	18,149 58	1,234 11		0.00	1,234 11
00WF	74439H108	PSYCHIATRIC SOLUTIONS INC		COMMON STOCK USD 01				06 May 2010	11 May 2010	1.000000
104BED02667		791	695 000	Local	22,094 64	20,849.51	1,245 13			1,245 13
				Base	22,094.64	20,849 51	1,245 13		0 00	1,245 13
00WF	74439H108	PSYCHIATRIC SOLUTIONS INC		COMMON STOCK USD 01				10 May 2010	13 May 2010	1 000000
104BEF02533		822	870 000	Local	25,752 69	26,099.39	-346 70			-346 70
				Base	25,752.69	26,099 39	-346 70		0 00	-346 70
00WF	74439H108	PSYCHIATRIC SOLUTIONS INC		COMMON STOCK USD 01				10 May 2010	13 May 2010	1 000000
104BEF02534		823	1,128 000	Local	33,382 14	33,839 21	-457.07			-457 07
				Base	33,382 14	33,839.21	-457 07		0 00	-457 07

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00WF	74439H108	PSYCHIATRIC SOLUTIONS INC		COMMON STOCK USD 01				10 May 2010	13 May 2010	1 000000
104BEG00842		825	509 000	Local	15,040.55	15,269 64	-229 09			-229.09
				Base	15,040 55	15,269 64	-229 09		0.00	-229.09
00WF	74439H108	PSYCHIATRIC SOLUTIONS INC		COMMON STOCK USD 01				10 May 2010	13 May 2010	1 000000
104BEG00843		826	527.000	Local	15,739 06	15,809 63	-70 57			-70 57
				Base	15,739.06	15,809 63	-70 57		0 00	-70 57
00WF	74439H108	PSYCHIATRIC SOLUTIONS INC		COMMON STOCK USD 01				10 May 2010	13 May 2010	1 000000
104BEG00844		827	696 000	Local	20,675 79	20,879.52	-203.73			-203 73
				Base	20,675 79	20,879 52	-203 73		0 00	-203 73
74439H108 Total										
				Local	152,068 56	150,896 48	1,172.08			1,172.08
				Base	152,068 56	150,896 48	1,172 08		0.00	1,172.08
00WA	745867101	PULTEGROUP INC		COMMON STOCK USD 01				23 Nov 2010	29 Nov 2010	1 000000
104BKQ02249		098	10,320 000	Local	64,558 76	136,472 71	-71,913.95			-71,913.95
				Base	64,558 76	136,472 71	-71,913.95		0 00	-71,913.95
00WI	74599A976	RUSSELL 1000 INDEX CTF		CMK9				21 Dec 2010	21 Dec 2010	1.000000
104BLP02152		330	75,419 952	Local	1,100,000 00	853,636 97	246,363 03			246,363.03
				Base	1,100,000.00	853,636 97	246,363 03		0 00	246,363 03
00WF	74733T105	QLIK TECHNOLOGIES INC		COMMON STOCK				24 Aug 2010	27 Aug 2010	1.000000
104BHR00161		257	60 000	Local	1,018.51	739 56	278 95			278.95
				Base	1,018 51	739 56	278.95		0 00	278 95
00WF	74733T105	QLIK TECHNOLOGIES INC		COMMON STOCK				25 Aug 2010	30 Aug 2010	1 000000
104BHS00104		265	239.000	Local	4,147 02	2,945 93	1,201 09			1,201 09
				Base	4,147 02	2,945 93	1,201 09		0 00	1,201 09
00WF	74733T105	QLIK TECHNOLOGIES INC		COMMON STOCK				26 Aug 2010	31 Aug 2010	1 000000
104BHT00414		268	96 000	Local	1,699 17	1,183 30	515 87			515.87
				Base	1,699.17	1,183 30	515 87		0 00	515 87
00WF	74733T105	QLIK TECHNOLOGIES INC		COMMON STOCK				26 Aug 2010	31 Aug 2010	1 000000
104BHT00415		270	239 000	Local	4,232.85	2,945 93	1,286 92			1,286 92
				Base	4,232 85	2,945 93	1,286.92		0.00	1,286 92

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00WF	74733T105	QLIK TECHNOLOGIES INC		COMMON STOCK				27 Aug 2010	01 Sep 2010	1 000000
104BHU00062		272	577 000	Local	10,385 07	7,112 14	3,272.93			3,272 93
				Base	10,385.07	7,112 14	3,272 93		0 00	3,272.93
74733T105 Total										
				Local	21,482 62	14,926.86	6,555.76			6,555 76
				Base	21,482.62	14,926 86	6,555 76		0.00	6,555 76
00WF	74838J101	QUIDEL CORP		COMMON STOCK USD 001				08 Feb 2010	11 Feb 2010	1 000000
104BBG01265		166	200 000	Local	2,590.68	3,074 64	-483 96			-483 96
				Base	2,590 68	3,074 64	-483 96		0 00	-483.96
00WF	74838J101	QUIDEL CORP		COMMON STOCK USD 001				09 Feb 2010	12 Feb 2010	1 000000
104BBH01953		176	400.000	Local	5,047 21	6,149 28	-1,102 07			-1,102 07
				Base	5,047.21	6,149 28	-1,102 07		0 00	-1,102 07
00WF	74838J101	QUIDEL CORP		COMMON STOCK USD 001				10 Feb 2010	16 Feb 2010	1 000000
104BBI01357		195	900 000	Local	11,372 79	13,835 89	-2,463 10			-2,463 10
				Base	11,372 79	13,835 89	-2,463.10		0 00	-2,463 10
00WF	74838J101	QUIDEL CORP		COMMON STOCK USD 001				11 Feb 2010	17 Feb 2010	1 000000
104BBJ01179		206	1,050 000	Local	13,526 14	16,141.87	-2,615 73			-2,615 73
				Base	13,526 14	16,141.87	-2,615 73		0 00	-2,615 73
74838J101 Total										
				Local	32,536 82	39,201 68	-6,664 86			-6,664 86
				Base	32,536 82	39,201 68	-6,664 86		0 00	-6,664 86
00WF	74973W107	RTI INTERNATIONAL METALS INC		COMMON STOCK USD 01				08 Jan 2010	13 Jan 2010	1.000000
104BAF02969		07	650 000	Local	18,277 78	12,089 69	6,188 09			6,188 09
				Base	18,277 78	12,089.69	6,188 09		0 00	6,188 09
00WF	74973W107	RTI INTERNATIONAL METALS INC		COMMON STOCK USD 01				11 Jan 2010	14 Jan 2010	1 000000
104BAG02453		017	100 000	Local	2,716 09	1,859 95	856 14			856.14
				Base	2,716 09	1,859 95	856 14		0 00	856 14
00WF	74973W107	RTI INTERNATIONAL METALS INC		COMMON STOCK USD.01				12 Jan 2010	15 Jan 2010	1 000000
104BAH02688		028	700 000	Local	18,636 70	13,019 67	5,617 03			5,617 03
				Base	18,636.70	13,019 67	5,617 03		0 00	5,617 03

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00WF	74973W107	RTI INTERNATIONAL METALS INC		COMMON STOCK USD 01				13 Jan 2010	19 Jan 2010	1 000000
104BAJ02164		033	400 000	Local	10,630 94	7,439 81	3,191 13			3,191 13
				Base	10,630 94	7,439.81	3,191.13		0 00	3,191 13
00WF	74973W107	RTI INTERNATIONAL METALS INC		COMMON STOCK USD 01				22 Jan 2010	27 Jan 2010	1 000000
104BAO01557		082	400 000	Local	10,148 19	7,439 81	2,708 38			2,708 38
				Base	10,148 19	7,439 81	2,708 38		0.00	2,708.38
00WF	74973W107	RTI INTERNATIONAL METALS INC		COMMON STOCK USD 01				25 Jan 2010	28 Jan 2010	1 000000
104BAP02486		094	900 000	Local	23,354 34	16,739 57	6,614 77			6,614.77
				Base	23,354 34	16,739 57	6,614 77		0 00	6,614 77
00WF	74973W107	RTI INTERNATIONAL METALS INC		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDE00434		664	2,400 000	Local	73,406 59	44,638 86	28,767 73			28,767 73
				Base	73,406 59	44,638 86	28,767.73		0 00	28,767 73
00WF	74973W107	RTI INTERNATIONAL METALS INC		COMMON STOCK USD.01				04 Jan 2010	07 Jan 2010	1.000000
104BAC03444		856	850 000	Local	21,866 54	15,809 60	6,056.94			6,056 94
				Base	21,866 54	15,809 60	6,056 94		0.00	6,056 94
74973W107 Total										
				Local	179,037.17	119,036 96	60,000 21			60,000 21
				Base	179,037 17	119,036 96	60,000 21		0 00	60,000.21
00WF	75606N109	REALPAGE INC		COMMON STOCK				05 Nov 2010	10 Nov 2010	1.000000
104BKF01102		485	964 000	Local	25,702 11	10,604 00	15,098 11			15,098.11
				Base	25,702 11	10,604 00	15,098 11		0 00	15,098.11
00WS	75885Y107	REGENCY ENERGY PARTNERS LP		LTD PART USD 01				15 Oct 2010	20 Oct 2010	1 000000
104BJM02182		280	1,000 000	Local	24,619.58	24,283 35	336 23			336 23
				Base	24,619 58	24,283 35	336 23		0.00	336.23
00WS	75885Y107	REGENCY ENERGY PARTNERS LP		LTD PART USD 01				18 Oct 2010	21 Oct 2010	1 000000
104BJN00877		291	1,000 000	Local	24,512 58	24,283 35	229 23			229 23
				Base	24,512 58	24,283 35	229 23		0 00	229 23
75885Y107 Total										
				Local	49,132.16	48,566 70	565 46			565 46
				Base	49,132 16	48,566 70	565 46		0 00	565 46

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00WF	76116A108	RESOLUTE ENERGY CORP		COMMON STOCK USD.0001				05 Apr 2010	08 Apr 2010	1 000000
104BDD00572		643	9,350.000	Local	116,755 21	103,466 19	13,289.02			13,289 02
				Base	116,755 21	103,466 19	13,289 02		0 00	13,289 02
00WF	766559603	RIGEL PHARMACEUTICALS INC		COMMON STOCK USD 001				19 Feb 2010	24 Feb 2010	1 000000
104BBO01676		246	700 000	Local	5,575 63	6,211 41	-635 78			-635 78
				Base	5,575 63	6,211 41	-635 78		0 00	-635 78
00WF	766559603	RIGEL PHARMACEUTICALS INC		COMMON STOCK USD 001				24 Feb 2010	01 Mar 2010	1 000000
104BBS00962		277	3,300 000	Local	24,323 65	29,282 38	-4,958 73			-4,958 73
				Base	24,323 65	29,282 38	-4,958 73		0 00	-4,958 73
00WF	766559603	RIGEL PHARMACEUTICALS INC		COMMON STOCK USD.001				25 Feb 2010	02 Mar 2010	1 000000
104BBS00965		281	1,800.000	Local	13,456.08	15,972 21	-2,516 13			-2,516.13
				Base	13,456 08	15,972 21	-2,516 13		0 00	-2,516 13
00WF	766559603	RIGEL PHARMACEUTICALS INC		COMMON STOCK USD 001				03 Mar 2010	08 Mar 2010	1 000000
104BCD02245		325	1,300 000	Local	10,131 55	11,535.48	-1,403 93			-1,403 93
				Base	10,131 55	11,535 48	-1,403 93		0 00	-1,403.93
00WF	766559603	RIGEL PHARMACEUTICALS INC		COMMON STOCK USD 001				04 Mar 2010	09 Mar 2010	1 000000
104BCE00976		338	1,000 000	Local	7,723 80	8,873 45	-1,149 65			-1,149 65
				Base	7,723 80	8,873 45	-1,149 65		0 00	-1,149 65
00WF	766559603	RIGEL PHARMACEUTICALS INC		COMMON STOCK USD 001				05 Mar 2010	10 Mar 2010	1 000000
104BCF01883		347	200 000	Local	1,567 66	1,774 69	-207 03			-207 03
				Base	1,567 66	1,774 69	-207 03		0 00	-207 03
00WF	766559603	RIGEL PHARMACEUTICALS INC		COMMON STOCK USD.001				08 Mar 2010	11 Mar 2010	1.000000
104BCG01352		356	400 000	Local	3,071.04	3,549 38	-478 34			-478.34
				Base	3,071.04	3,549 38	-478 34		0 00	-478.34
00WF	766559603	RIGEL PHARMACEUTICALS INC		COMMON STOCK USD 001				09 Mar 2010	10 Mar 2010	1 000000
10AWCH00471		367	1,900 000	Local	14,346 14	16,859 56	-2,513 42			-2,513 42
				Base	14,346 14	16,859 56	-2,513 42		0 00	-2,513 42
00WF	766559603	RIGEL PHARMACEUTICALS INC		COMMON STOCK USD.001				10 Mar 2010	15 Mar 2010	1 000000
104BCI01318		388	1,850.000	Local	13,968 99	16,415 88	-2,446 89			-2,446 89
				Base	13,968.99	16,415 88	-2,446 89		0 00	-2,446 89

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766559603 Total										
				Local	94,164 54	110,474.44	-16,309 90			-16,309 90
				Base	94,164 54	110,474 44	-16,309 90		0 00	-16,309 90
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC			COMMON STOCK USD 001			12 Nov 2010	17 Nov 2010	1 000000
104BKK00476		513	60.000	Local	1,624.77	967 53	657.24			657 24
				Base	1,624 77	967.53	657 24		0 00	657.24
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC			COMMON STOCK USD 001			12 Nov 2010	17 Nov 2010	1 000000
104BKK00477		514	98 000	Local	2,657.71	1,580 30	1,077.41			1,077.41
				Base	2,657 71	1,580 30	1,077.41		0 00	1,077.41
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC			COMMON STOCK USD 001			12 Nov 2010	17 Nov 2010	1 000000
104BKK00481		518	730 000	Local	19,625 71	11,771 65	7,854.06			7,854 06
				Base	19,625 71	11,771 65	7,854 06		0 00	7,854.06
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC			COMMON STOCK USD 001			15 Nov 2010	18 Nov 2010	1.000000
104BKL00204		522	404 000	Local	10,874 44	6,514.72	4,359 72			4,359 72
				Base	10,874 44	6,514.72	4,359 72		0 00	4,359 72
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC			COMMON STOCK USD 001			15 Nov 2010	18 Nov 2010	1 000000
104BKL00205		523	449 000	Local	11,977 63	7,240.37	4,737.26			4,737.26
				Base	11,977 63	7,240.37	4,737 26		0 00	4,737 26
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC			COMMON STOCK USD 001			16 Nov 2010	19 Nov 2010	1.000000
104BKM00097		531	30 000	Local	760 48	483 77	276 71			276 71
				Base	760 48	483 77	276 71		0 00	276 7
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC			COMMON STOCK USD 001			19 Nov 2010	24 Nov 2010	1 000000
104BKP00454		540	196 000	Local	4,974 40	3,160 61	1,813 79			1,813 79
				Base	4,974 40	3,160 61	1,813 79		0 00	1,813 79
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC			COMMON STOCK USD 001			19 Nov 2010	24 Nov 2010	1 000000
104BKP00455		541	307.000	Local	7,787 84	4,950 55	2,837 29			2,837 29
				Base	7,787 84	4,950 55	2,837 29		0 00	2,837 29
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC			COMMON STOCK USD.001			22 Nov 2010	26 Nov 2010	1 000000
104BKQ00151		547	237 000	Local	6,008 81	3,821 76	2,187.05			2,187.05
				Base	6,008 81	3,821 76	2,187 05		0 00	2,187 05

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00WF	76657R106	RIGHTNOW TECHNOLOGIES INC		COMMON STOCK USD 001				23 Nov 2010	29 Nov 2010	1.000000
104BKR00171		551	137 000	Local	3,485.54	2,209 20	1,276 34			1,276 34
				Base	3,485 54	2,209 20	1,276 34		0 00	1,276 34
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC		COMMON STOCK USD 001				24 Nov 2010	30 Nov 2010	1 000000
104BKS00718		555	246.000	Local	6,275 62	3,966 89	2,308 73			2,308 73
				Base	6,275 62	3,966 89	2,308 73		0 00	2,308 7
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC		COMMON STOCK USD 001				24 Nov 2010	30 Nov 2010	1 000000
104BKS00720		557	520.000	Local	13,312 50	8,385 29	4,927 21			4,927 21
				Base	13,312 50	8,385 29	4,927.21		0 00	4,927 21
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC		COMMON STOCK USD 001				26 Nov 2010	01 Dec 2010	1 000000
104BKT00101		560	384 000	Local	9,892 13	6,192 21	3,699 92			3,699 92
				Base	9,892 13	6,192 21	3,699 92		0 00	3,699.92
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC		COMMON STOCK USD 001				29 Nov 2010	02 Dec 2010	1 000000
104BKU00387		562	93 000	Local	2,362 21	1,499 68	862 53			862 53
				Base	2,362 21	1,499 68	862 53		0 00	862 53
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC		COMMON STOCK USD.001				30 Nov 2010	03 Dec 2010	1 000000
104BLA00269		566	171 000	Local	4,343 99	2,757 47	1,586 52			1,586.52
				Base	4,343 99	2,757 47	1,586 52		0 00	1,586 52
00WF	76657R106	RIGHTNOW TECHNOLOGIES INC		COMMON STOCK USD 001				01 Dec 2010	06 Dec 2010	1 000000
104BLB00598		568	100 000	Local	2,561.38	1,612 56	948 82			948 82
				Base	2,561.38	1,612 56	948 82		0 00	948 82
76657R106 Total										
				Local	108,525 16	67,114 56	41,410.60			41,410 60
				Base	108,525 16	67,114 56	41,410.60		0 00	41,410 60
00WF	768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD 0001				05 Apr 2010	08 Apr 2010	1 000000
104BDD00526		525	40 000	Local	1,181 58	962 80	218 78			218 78
				Base	1,181 58	962 80	218 78		0 00	218 78
00WF	768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD 0001				08 Apr 2010	13 Apr 2010	1 000000
104BDG00490		694	630 000	Local	18,261.94	15,164 12	3,097 82			3,097 82
				Base	18,261 94	15,164 12	3,097 82		0 00	3,097 82

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00WF	768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD 0001				09 Apr 2010	14 Apr 2010	1 000000
104BDH00398		699	528.000	Local	15,278 05	12,708 98	2,569 07			2,569.07
				Base	15,278 05	12,708.98	2,569 07		0 00	2,569.07
00WF	768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD.0001				09 Apr 2010	14 Apr 2010	1.000000
104BDH00399		700	922 000	Local	26,752 75	22,192.58	4,560 17			4,560 17
				Base	26,752.75	22,192 58	4,560 17		0 00	4,560.17
00WF	768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD 0001				22 Apr 2010	27 Apr 2010	1 000000
104BDQ00283		738	395 000	Local	11,498 09	9,507 67	1,990 42			1,990 42
				Base	11,498 09	9,507 67	1,990.42		0 00	1,990 42
00WF	768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD.0001				22 Apr 2010	27 Apr 2010	1 000000
104BDQ00285		740	785 000	Local	22,772 22	18,894 98	3,877 24			3,877 24
				Base	22,772 22	18,894 98	3,877 24		0.00	3,877 24
00WF	768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD 0001				30 Apr 2010	05 May 2010	1.000000
104BEA00335		771	850 000	Local	26,305 95	20,459 53	5,846 42			5,846 42
				Base	26,305 95	20,459 53	5,846 42		0 00	5,846.42
768573107 Total										
				Local	122,050 58	99,890 66	22,159.92			22,159 92
				Base	122,050 58	99,890 66	22,159 92		0 00	22,159 92
00WF	76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD 01				13 Oct 2010	18 Oct 2010	1 000000
104BJJ00507		396	1,015 000	Local	12,083 37	14,210 00	-2,126 63			-2,126 63
				Base	12,083.37	14,210 00	-2,126 63		0 00	-2,126 63
00WF	76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD 01				14 Oct 2010	19 Oct 2010	1 000000
104BJK00168		401	738 000	Local	8,703.16	10,332 00	-1,628 84			-1,628 84
				Base	8,703.16	10,332 00	-1,628 84		0 00	-1,628 84
00WF	76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD.01				15 Oct 2010	20 Oct 2010	1 000000
104BJL00748		405	121 000	Local	1,454 63	1,694 00	-239 37			-239 37
				Base	1,454 63	1,694 00	-239 37		0 00	-239 37
00WF	76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD 01				21 Oct 2010	26 Oct 2010	1.000000
104BJP00528		426	121 000	Local	1,445 38	1,694.00	-248 62			-248 62
				Base	1,445 38	1,694 00	-248 62		0 00	-248.62

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00WF	76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD.01				22 Oct 2010	27 Oct 2010	1 000000
104BJQ00688		436	281 000	Local	3,370 79	3,934 00	-563 21			-563.21
				Base	3,370 79	3,934 00	-563 21		0 00	-563.21
00WF	76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD 01				25 Oct 2010	28 Oct 2010	1.000000
104BJR00203		440	352 000	Local	4,244 83	4,928 00	-683 17			-683 17
				Base	4,244.83	4,928 00	-683 17		0 00	-683.17
00WF	76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD 01				26 Oct 2010	29 Oct 2010	1 000000
104BJS00636		442	121.000	Local	1,458 13	1,694 00	-235 87			-235 87
				Base	1,458 13	1,694 00	-235 87		0 00	-235 87
00WF	76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD 01				27 Oct 2010	01 Nov 2010	1.000000
104BJT00322		448	190 000	Local	2,281 86	2,660 00	-378 14			-378.14
				Base	2,281 86	2,660 00	-378 14		0 00	-378 14
00WF	76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD 01				02 Nov 2010	05 Nov 2010	1 000000
104BKC00346		474	140 000	Local	1,674 80	1,960 00	-285 20			-285 20
				Base	1,674 80	1,960 00	-285 20		0.00	-285 20
00WF	76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD 01				03 Nov 2010	08 Nov 2010	1 000000
104BKD00482		476	679 000	Local	8,215 83	9,506 00	-1,290 17			-1,290 17
				Base	8,215 83	9,506 00	-1,290.17		0 00	-1,290 17
76973Q105 Total										
				Local	44,932 78	52,612 00	-7,679 22			-7,679.22
				Base	44,932.78	52,612.00	-7,679 22		0 00	-7,679 22
00WE	78440P108	SK TELECOM CO LTD ADR		ADR				31 Mar 2010	06 Apr 2010	1 000000
104BCW02591		807	10,700 000	Local	184,572 12	230,016 35	-45,444 23			-45,444 23
				Base	184,572 12	230,016 35	-45,444.23		0 00	-45,444 23
00WF	78573L106	SABRA HEALTH CARE REIT INC		REIT USD 01				02 Dec 2010	02 Dec 2010	1 000000
104BLC01378		574	0 329	Local	5.40	9 84	-4 44			-4 44
				Base	5 40	9.84	-4 44		0 00	-4.44
00WF	79377W108	SAKS INC		COMMON STOCK USD 1				04 Mar 2010	09 Mar 2010	1 000000
104BCE00978		343	3,800 000	Local	26,977 75	26,708 45	269 30			269.30
				Base	26,977.75	26,708 45	269 30		0 00	269 30

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00WF	79377W108	SAKS INC		COMMON STOCK USD 1				04 Mar 2010	09 Mar 2010	1 000000
104BCE00979		344	3,900 000	Local	27,572 25	27,411 31	160 94			160 94
				Base	27,572.25	27,411 31	160 94		0 00	160 94
79377W108 Total										
				Local	54,550 00	54,119 76	430 24			430 24
				Base	54,550 00	54,119 76	430 24		0 00	430 24
00WA	806407102	HENRY SCHEIN INC		COMMON STOCK USD 01				07 Oct 2010	13 Oct 2010	1.000000
104BJE02796		053	1,900 000	Local	111,072 12	75,950 79	35,121 33			35,121 33
				Base	111,072 12	75,950 79	35,121 33		0 00	35,121.33
00WF	808541106	SCHWEITZER MAUDUIT INTL INC		COMMON STOCK USD 1				08 Mar 2010	11 Mar 2010	1 000000
104BCG01356		362	1,700 000	Local	72,412 44	95,961 82	-23,549.38			-23,549 38
				Base	72,412 44	95,961 82	-23,549 38		0 00	-23,549 38
00WF	816850101	SEMTECH CORP		COMMON STOCK USD 01				25 Feb 2010	02 Mar 2010	1.000000
104BBS00964		279	1,100.000	Local	17,382 41	13,565 69	3,816 72			3,816.72
				Base	17,382 41	13,565 69	3,816 72		0 00	3,816 72
00WF	816850101	SEMTECH CORP		COMMON STOCK USD 01				25 Feb 2010	02 Mar 2010	1 000000
104BBS00967		283	2,250 000	Local	35,769.14	27,747.99	8,021 15			8,021 15
				Base	35,769 14	27,747 99	8,021 15		0 00	8,021.15
00WF	816850101	SEMTECH CORP		COMMON STOCK USD 01				12 Mar 2010	17 Mar 2010	1 000000
104BCK02333		407	1,200.000	Local	21,341 61	14,798.93	6,542 68			6,542 68
				Base	21,341 61	14,798 93	6,542 68		0 00	6,542.68
00WF	816850101	SEMTECH CORP		COMMON STOCK USD 01				15 Mar 2010	18 Mar 2010	1 000000
104BCL00621		416	1,000 000	Local	17,614 38	12,332 44	5,281.94			5,281.94
				Base	17,614 38	12,332.44	5,281 94		0 00	5,281.94
00WF	816850101	SEMTECH CORP		COMMON STOCK USD 01				16 Mar 2010	19 Mar 2010	1.000000
104BCM01656		427	950 000	Local	16,760 36	11,715 82	5,044 54			5,044 54
				Base	16,760 36	11,715 82	5,044 54		0 00	5,044 54
816850101 Total										
				Local	108,867.90	80,160 87	28,707 03			28,707 03
				Base	108,867 90	80,160 87	28,707 03		0 00	28,707 03

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00WF	82568P304	SHUTTERFLY INC		COMMON STOCK USD 0001				05 Feb 2010	10 Feb 2010	1 000000
104BBF01746		155	100 000	Local	1,798 86	1,411 60	387 26			387 26
				Base	1,798 86	1,411 60	387.26		0 00	387 26
00WF	82568P304	SHUTTERFLY INC		COMMON STOCK USD 0001				08 Feb 2010	11 Feb 2010	1 000000
104BBG01266		167	400 000	Local	7,178 55	5,646 41	1,532.14			1,532 14
				Base	7,178 55	5,646 41	1,532 14		0 00	1,532 14
00WF	82568P304	SHUTTERFLY INC		COMMON STOCK USD 0001				09 Feb 2010	12 Feb 2010	1 000000
104BBH01956		181	800 000	Local	14,539.73	11,292.81	3,246 92			3,246.92
				Base	14,539 73	11,292 81	3,246 92		0 00	3,246 92
00WF	82568P304	SHUTTERFLY INC		COMMON STOCK USD.0001				10 Feb 2010	16 Feb 2010	1 000000
104BBI01354		191	700 000	Local	12,843 29	9,881 21	2,962 08			2,962 08
				Base	12,843 29	9,881 21	2,962 08		0 00	2,962 08
00WF	82568P304	SHUTTERFLY INC		COMMON STOCK USD 0001				29 Jul 2010	03 Aug 2010	1 000000
104BGU00271		207	131 000	Local	3,408 56	1,849.20	1,559 36			1,559 36
				Base	3,408 56	1,849 20	1,559 36		0 00	1,559 36
00WF	82568P304	SHUTTERFLY INC		COMMON STOCK USD 0001				30 Jul 2010	04 Aug 2010	1 000000
104BHA00356		212	404 000	Local	9,939.77	5,702 87	4,236 90			4,236 90
				Base	9,939 77	5,702 87	4,236 90		0 00	4,236.90
00WF	82568P304	SHUTTERFLY INC		COMMON STOCK USD 0001				30 Jul 2010	04 Aug 2010	1 000000
104BHA00357		213	535 000	Local	13,227 54	7,552 07	5,675 47			5,675 47
				Base	13,227 54	7,552 07	5,675 47		0 00	5,675.47
00WF	82568P304	SHUTTERFLY INC		COMMON STOCK USD 0001				05 Apr 2010	08 Apr 2010	1.000000
104BDD00528		535	780 000	Local	18,661 26	11,010 49	7,650 77			7,650 77
				Base	18,661 26	11,010 49	7,650 77		0 00	7,650.77
82568P304 Total										
				Local	81,597 56	54,346 66	27,250 90			27,250 90
				Base	81,597 56	54,346 66	27,250 90		0 00	27,250 90
00WF	82669G104	SIGNATURE BANK		COMMON STOCK USD 01				21 Dec 2010	27 Dec 2010	1 000000
104BLP00345		606	300 000	Local	14,917 78	11,138.25	3,779 53			3,779 53
				Base	14,917 78	11,138 25	3,779 53		0 00	3,779.53

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00WF	82669G104	SIGNATURE BANK			COMMON STOCK USD 01			22 Dec 2010	28 Dec 2010	1.000000
104BLQ00229		611	285 000	Local	14,392 39	10,581.34	3,811.05			3,811 05
				Base	14,392 39	10,581.34	3,811 05		0 00	3,811 05
82669G104 Total				Local	29,310.17	21,719 59	7,590 58			7,590 58
				Base	29,310 17	21,719 59	7,590 58		0 00	7,590.58
00WF	830566105	SKECHERS USA INC CL A			COMMON STOCK USD.001			23 Jun 2010	28 Jun 2010	1 000000
104BFR00257		105	166.000	Local	6,912 95	6,187 53	725.42			725.42
				Base	6,912 95	6,187 53	725 42		0.00	725.42
00WF	830566105	SKECHERS USA INC CL A			COMMON STOCK USD 001			23 Jun 2010	28 Jun 2010	1.000000
104BFR00258		106	969 000	Local	40,138 59	36,118 80	4,019 79			4,019.79
				Base	40,138 59	36,118 80	4,019 79		0 00	4,019 79
00WF	830566105	SKECHERS USA INC CL A			COMMON STOCK USD 001			12 Jul 2010	15 Jul 2010	1.000000
104BGI00577		151	1,080 000	Local	38,112.23	40,256.25	-2,144 02			-2,144 02
				Base	38,112 23	40,256 25	-2,144 02		0 00	-2,144 02
00WF	830566105	SKECHERS USA INC CL A			COMMON STOCK USD.001			29 Apr 2010	04 May 2010	1.000000
104BDV00222		766	855 000	Local	34,290 55	31,869 53	2,421 02			2,421.02
				Base	34,290 55	31,869 53	2,421 02		0 00	2,421.02
00WF	830566105	SKECHERS USA INC CL A			COMMON STOCK USD 001			04 May 2010	07 May 2010	1 000000
104BEB03554		784	815 000	Local	30,128 41	30,378 55	-250 14			-250.14
				Base	30,128 41	30,378 55	-250 14		0 00	-250.14
830566105 Total				Local	149,582 73	144,810 66	4,772 07			4,772 07
				Base	149,582.73	144,810 66	4,772 07		0 00	4,772.07
00WF	830928107	SKILLSOFT PLC ADR			ADR EUR 11			13 Jan 2010	19 Jan 2010	1 000000
104BAJ02163		032	300.000	Local	3,063 50	2,549 46	514 04			514 04
				Base	3,063 50	2,549.46	514 04		0 00	514 04
00WF	830928107	SKILLSOFT PLC ADR			ADR EUR 11			14 Jan 2010	20 Jan 2010	1 000000
104BAJ02168		038	300 000	Local	3,062.72	2,549 46	513 26			513.26
				Base	3,062.72	2,549 46	513 26		0.00	513 26

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00WF	830928107	SKILLSOFT PLC	ADR		ADR EUR.11				19 Jan 2010	22 Jan 2010	1 000000
104BAL01801		057		400 000	Local	4,024.58	3,399 27	625 31			625 31
					Base	4,024.58	3,399 27	625 31		0 00	625 31
00WF	830928107	SKILLSOFT PLC	ADR		ADR EUR 11				21 Jan 2010	26 Jan 2010	1 000000
104BAN01222		070		500 000	Local	4,981.74	4,249 09	732 65			732 65
					Base	4,981 74	4,249 09	732 65		0 00	732 65
00WF	830928107	SKILLSOFT PLC	ADR		ADR EUR 11				27 Jan 2010	01 Feb 2010	1 000000
104BAR01467		102		200 000	Local	1,991 97	1,699 64	292 33			292 33
					Base	1,991 97	1,699 64	292 33		0 00	292 33
00WF	830928107	SKILLSOFT PLC	ADR		ADR EUR 11				10 Feb 2010	16 Feb 2010	1 000000
104BBI01352		189		500 000	Local	4,846.18	4,249 09	597 09			597 09
					Base	4,846.18	4,249 09	597 09		0.00	597 09
00WF	830928107	SKILLSOFT PLC	ADR		ADR EUR 11				11 Feb 2010	17 Feb 2010	1.000000
104BBJ01174		200		300.000	Local	2,912 96	2,549 46	363 50			363 50
					Base	2,912 96	2,549 46	363 50		0 00	363.50
00WF	830928107	SKILLSOFT PLC	ADR		ADR EUR.11				11 Feb 2010	17 Feb 2010	1.000000
104BBJ01177		204		500 000	Local	4,887 08	4,249 09	637 99			637 99
					Base	4,887 08	4,249 09	637 99		0 00	637 99
00WF	830928107	SKILLSOFT PLC	ADR		ADR EUR.11				12 Feb 2010	18 Feb 2010	1 000000
104BBK00806		218		2,300 000	Local	25,568.08	19,545 83	6,022.25			6,022.25
					Base	25,568 08	19,545 83	6,022 25		0 00	6,022 25
00WF	830928107	SKILLSOFT PLC	ADR		ADR EUR 11				12 Mar 2010	17 Mar 2010	1 000000
104BCK02334		408		1,500 000	Local	15,990.69	12,747.28	3,243 41			3,243 41
					Base	15,990 69	12,747 28	3,243.41		0 00	3,243 41
00WF	830928107	SKILLSOFT PLC	ADR		ADR EUR 11				15 Mar 2010	18 Mar 2010	1.000000
104BCL00622		417		1,000.000	Local	10,709.86	8,498 19	2,211.67			2,211 67
					Base	10,709 86	8,498 19	2,211.67		0 00	2,211 67
00WF	830928107	SKILLSOFT PLC	ADR		ADR EUR 11				18 Mar 2010	23 Mar 2010	1 000000
104BCO00688		446		950 000	Local	10,098 37	8,073 28	2,025 09			2,025 09
					Base	10,098 37	8,073 28	2,025.09		0 00	2,025 09
830928107 Total											
					Local	92,137 73	74,359 14	17,778 59			17,778 59
					Base	92,137.73	74,359 14	17,778 59		0 00	17,778 59

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00WF	83169Y108	SMART BALANCE INC		COMMON STOCK USD 0001				15 Jun 2010	18 Jun 2010	1 000000
104BFM00865		077	667 000	Local	2,602.85	4,190 96	-1,588 11			-1,588 11
				Base	2,602 85	4,190 96	-1,588 11		0 00	-1,588.11
00WF	83169Y108	SMART BALANCE INC		COMMON STOCK USD 0001				15 Jun 2010	18 Jun 2010	1.000000
104BFM00866		078	967 000	Local	3,923 34	6,075 95	-2,152 61			-2,152 61
				Base	3,923 34	6,075 95	-2,152 61		0 00	-2,152 61
00WF	83169Y108	SMART BALANCE INC		COMMON STOCK USD 0001				15 Jun 2010	18 Jun 2010	1 000000
104BFM00867		079	1,322.000	Local	5,197 35	8,306 52	-3,109.17			-3,109.17
				Base	5,197 35	8,306 52	-3,109.17		0 00	-3,109 17
00WF	83169Y108	SMART BALANCE INC		COMMON STOCK USD 0001				15 Jun 2010	18 Jun 2010	1 000000
104BFM00868		080	2,040 000	Local	8,235 94	12,817 93	-4,581 99			-4,581 99
				Base	8,235 94	12,817.93	-4,581 99		0 00	-4,581 99
00WF	83169Y108	SMART BALANCE INC		COMMON STOCK USD.0001				15 Jun 2010	18 Jun 2010	1 000000
104BFM00869		081	2,974 000	Local	11,699 22	18,686 54	-6,987 32			-6,987 32
				Base	11,699 22	18,686 54	-6,987 32		0 00	-6,987 32
83169Y108 Total										
				Local	31,658 70	50,077 90	-18,419 20			-18,419 20
				Base	31,658.70	50,077 90	-18,419 20		0 00	-18,419.20
00WA	833034101	SNAP ON INC		COMMON STOCK USD1				03 Aug 2010	06 Aug 2010	1 000000
104BHC01139		02	2,500 000	Local	113,225 08	95,805 50	17,419 58			17,419 58
				Base	113,225 08	95,805 50	17,419 58		0 00	17,419 58
00WF	83568G104	SONOSITE INC		COMMON STOCK USD 01				12 Jan 2010	15 Jan 2010	1.000000
104BAH02687		027	600 000	Local	16,946 78	14,009 57	2,937 21			2,937 21
				Base	16,946 78	14,009 57	2,937 21		0.00	2,937 21
00WF	83568G104	SONOSITE INC		COMMON STOCK USD 01				01 Feb 2010	04 Feb 2010	1 000000
104BBB02593		126	300 000	Local	8,266 87	7,004 78	1,262 09			1,262 09
				Base	8,266 87	7,004 78	1,262 09		0.00	1,262 09
00WF	83568G104	SONOSITE INC		COMMON STOCK USD 01				02 Feb 2010	05 Feb 2010	1 000000
104BBC01893		133	250 000	Local	6,846 46	5,837 32	1,009 14			1,009 14
				Base	6,846 46	5,837 32	1,009 14		0.00	1,009 14

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00WF	83568G104	SONOSITE INC		COMMON STOCK USD 01				03 Feb 2010	08 Feb 2010	1 000000
104BBD01619		144	300 000	Local	8,168 92	7,004 79	1,164 13			1,164 13
				Base	8,168 92	7,004 79	1,164 13		0 00	1,164 13
00WF	83568G104	SONOSITE INC		COMMON STOCK USD 01				08 Feb 2010	11 Feb 2010	1 000000
104BBG01264		165	200 000	Local	5,298 37	4,669 86	628 51			628 51
				Base	5,298 37	4,669 86	628 51		0 00	628 5
00WF	83568G104	SONOSITE INC		COMMON STOCK USD 01				18 Feb 2010	23 Feb 2010	1.000000
104BBN01175		235	500 000	Local	14,587 76	11,674 64	2,913 12			2,913 12
				Base	14,587.76	11,674.64	2,913 12		0 00	2,913 12
00WF	83568G104	SONOSITE INC		COMMON STOCK USD 01				08 Apr 2010	13 Apr 2010	1 000000
104BDG00489		692	86.000	Local	2,689 69	2,245 44	444 25			444 25
				Base	2,689.69	2,245 44	444.25		0 00	444.25
00WF	83568G104	SONOSITE INC		COMMON STOCK USD 01				09 Apr 2010	14 Apr 2010	1 000000
104BDH00397		697	312.000	Local	9,681 78	8,146 26	1,535.52			1,535.52
				Base	9,681 78	8,146 26	1,535 52		0 00	1,535 52
00WF	83568G104	SONOSITE INC		COMMON STOCK USD 01				12 Apr 2010	15 Apr 2010	1 000000
104BDH02364		709	122 000	Local	3,758 46	3,185 39	573 07			573.07
				Base	3,758 46	3,185 39	573 07		0 00	573 07
83568G104 Total										
				Local	76,245 09	63,778 05	12,467.04			12,467 04
				Base	76,245.09	63,778 05	12,467 04		0 00	12,467 04
00WS	84756N109	SPECTRA ENERGY PARTNERS LP		LTD PART NPV				15 Oct 2010	20 Oct 2010	1.000000
104BJM02183		281	1,000 000	Local	35,694.89	23,199 77	12,495 12			12,495.12
				Base	35,694 89	23,199 77	12,495 12		0 00	12,495.12
00WS	84756N109	SPECTRA ENERGY PARTNERS LP		LTD PART NPV				18 Oct 2010	21 Oct 2010	1 000000
104BJN00878		292	2,600.000	Local	92,385 01	60,319 40	32,065 61			32,065 61
				Base	92,385 01	60,319 40	32,065 61		0 00	32,065 61
84756N109 Total										
				Local	128,079 90	83,519 17	44,560 73			44,560 73
				Base	128,079 90	83,519 17	44,560 73		0 00	44,560 73

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00WA	85254C305	STAGE STORES INC		COMMON STOCK USD 01				10 Feb 2010	16 Feb 2010	1 000000
104BBH02858		695	6,300 000	Local	79,515 69	126,252 00	-46,736 31			-46,736.31
				Base	79,515 69	126,252 00	-46,736.31		0 00	-46,736 31
00WF	864596101	SUCCESSFACTORS INC		COMMON STOCK USD 001				05 Apr 2010	08 Apr 2010	1 000000
104BDD00552		593	4,350 000	Local	87,346 52	74,110 56	13,235 96			13,235 96
				Base	87,346 52	74,110 56	13,235.96		0 00	13,235 96
00WF	86677E100	SUN HEALTHCARE GROUP INC		COMMON STOCK				01 Dec 2010	01 Dec 2010	1 000000
104BLB03637		572	0 333	Local	3 22	4 00	-0 78			-0.78
				Base	3 22	4 00	-0 78		0 00	-0 78
00WF	86677E100	SUN HEALTHCARE GROUP INC		COMMON STOCK				01 Dec 2010	01 Dec 2010	1 000000
104BLB03651		573	0 333	Local	3 22	4 00	-0 78			-0 78
				Base	3 22	4 00	-0 78		0 00	-0 78
00WF	86677E100	SUN HEALTHCARE GROUP INC		COMMON STOCK				01 Dec 2010	01 Dec 2010	1 000000
104FLC00005		573	-0 333	Local	-3 22	-4.00	0 78			0 78
CXL				Base	-3 22	-4.00	0 78		0 00	0 78
86677E100 Total										
				Local	3 22	4 00	-0 78			-0 78
				Base	3 22	4 00	-0 78		0.00	-0 78
00WF	86837X105	SUPERIOR WELL SERVICES INC		COMMON STOCK USD.01				16 Jul 2010	21 Jul 2010	1 000000
104BGL00207		175	162.000	Local	2,749.09	2,413 78	335 31			335 31
				Base	2,749 09	2,413 78	335.31		0 00	335 31
00WF	86837X105	SUPERIOR WELL SERVICES INC		COMMON STOCK USD 01				16 Jul 2010	21 Jul 2010	1 000000
104BGL00208		177	523 000	Local	8,905.01	7,792 65	1,112 36			1,112 36
				Base	8,905 01	7,792 65	1,112 36		0 00	1,112 36
00WF	86837X105	SUPERIOR WELL SERVICES INC		COMMON STOCK USD 01				19 Jul 2010	22 Jul 2010	1 000000
104BGM00270		180	58 000	Local	1,003 41	864.19	139 22			139.22
				Base	1,003 41	864 19	139.22		0 00	139.22
00WF	86837X105	SUPERIOR WELL SERVICES INC		COMMON STOCK USD 01				04 Aug 2010	09 Aug 2010	1 000000
104BHD00297		225	263.000	Local	4,995 60	3,918 67	1,076 93			1,076.93
				Base	4,995 60	3,918 67	1,076 93		0 00	1,076 93

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00WF	86837X105	SUPERIOR WELL SERVICES INC		COMMON STOCK USD 01				04 Aug 2010	09 Aug 2010	1 000000
104BHD00301		232	1,002 000	Local	19,013 32	14,929 70	4,083.62			4,083.62
				Base	19,013 32	14,929 70	4,083.62		0 00	4,083.62
00WF	86837X105	SUPERIOR WELL SERVICES INC		COMMON STOCK USD 01				09 Aug 2010	12 Aug 2010	1.000000
104BHG00205		242	1,927.000	Local	42,335 66	28,712 12	13,623.54			13,623 54
				Base	42,335.66	28,712 12	13,623 54		0 00	13,623.5[illegible]
86837X105 Total										
				Local	79,002 09	58,631 11	20,370 98			20,370 98
				Base	79,002 09	58,631.11	20,370 98		0.00	20,370 98
00WE	871013108	SWISSCOM AG SPONSORED ADR		ADR				15 Mar 2010	18 Mar 2010	1 000000
104BCL02245		778	600 000	Local	21,486.29	18,145.17	3,341.12			3,341.12
				Base	21,486 29	18,145.17	3,341 12		0 00	3,341 12
00WF	87157D109	SYNAPTICS INC		COMMON STOCK USD 001				11 Feb 2010	17 Feb 2010	1 000000
104BBJ01180		207	1,800 000	Local	46,787.88	56,817 30	-10,029 42			-10,029 42
				Base	46,787 88	56,817 30	-10,029 42		0 00	-10,029 42
00WF	87157D109	SYNAPTICS INC		COMMON STOCK USD.001				17 Feb 2010	22 Feb 2010	1.000000
104BBM01491		228	450 000	Local	12,394 46	14,204 33	-1,809 87			-1,809 87
				Base	12,394.46	14,204 33	-1,809 87		0 00	-1,809 87
87157D109 Total										
				Local	59,182 34	71,021 63	-11,839 29			-11,839 29
				Base	59,182.34	71,021 63	-11,839 29		0 00	-11,839 29
00WE	879246106	TELE NORTE LESTE PART ADR		ADR NPV				31 Mar 2010	06 Apr 2010	1.000000
104BCW02585		801	2,300 000	Local	40,587 19	43,682 29	-3,095 10			-3,095 10
				Base	40,587.19	43,682 29	-3,095 10		0 00	-3,095 10
00WE	879273209	TELECOM ARGENTINA SA BLOCK		ADR USD1.				27 Oct 2010	01 Nov 2010	1.000000
104BJS02751		300	852 000	Local	21,613 08	22,152 00	-538 92			-538 92
				Base	21,613.08	22,152 00	-538 92		0 00	-538 92
00WE	879273209	TELECOM ARGENTINA SA BLOCK		ADR USD1				27 Oct 2010	01 Nov 2010	1 000000
104BJT00062		301	1,622 000	Local	39,592.50	42,172 00	-2,579 50			-2,579 50
				Base	39,592 50	42,172 00	-2,579 50		0 00	-2,579 50

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00WE	879273209	TELECOM ARGENTINA SA BLOCK		ADR USD1				22 Nov 2010	26 Nov 2010	1 000000
104BKP02455		344	1,659 000	Local	40,744 35	43,134.00	-2,389 65			-2,389 65
				Base	40,744 35	43,134 00	-2,389 65		0 00	-2,389 65
00WE	879273209	TELECOM ARGENTINA SA BLOCK		ADR USD1				06 Dec 2010	09 Dec 2010	1 000000
104BLD02565		362	439 000	Local	11,104 97	11,414 00	-309 03			-309 03
				Base	11,104 97	11,414 00	-309 03		0 00	-309 03
00WE	879273209	TELECOM ARGENTINA SA BLOCK		ADR USD1.				09 Dec 2010	14 Dec 2010	1.000000
104BLH00050		376	528 000	Local	13,284.25	13,728 00	-443 75			-443 75
				Base	13,284 25	13,728 00	-443 75		0 00	-443 75
00WE	879273209	TELECOM ARGENTINA SA BLOCK		ADR USD1.				31 Mar 2010	06 Apr 2010	1 000000
104BCW02644		808	2,800 000	Local	52,569 29	72,800 00	-20,230 71			-20,230 71
				Base	52,569 29	72,800 00	-20,230 71		0 00	-20,230 71
879273209 Total										
				Local	178,908 44	205,400 00	-26,491 56			-26,491 56
				Base	178,908 44	205,400 00	-26,491 56		0 00	-26,491 56
00WE	879403780	TELEFONOS DE MEXICO SP ADR L		ADR				31 Mar 2010	06 Apr 2010	1.000000
104BCW02586		802	3,000 000	Local	46,504 15	14,154 16	32,349 99			32,349 99
				Base	46,504 15	14,154 16	32,349 99		0 00	32,349 99
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				02 Mar 2010	05 Mar 2010	1.000000
104BCD02240		315	1,100 000	Local	15,466 02	16,303 39	-837 37			-837 37
				Base	15,466.02	16,303 39	-837.37		0 00	-837 37
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				03 Mar 2010	08 Mar 2010	1 000000
104BCD02241		319	200 000	Local	2,803 86	2,964 25	-160 39			-160 39
				Base	2,803 86	2,964 25	-160 39		0 00	-160.39
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				05 Mar 2010	10 Mar 2010	1 000000
104BCF01882		346	100 000	Local	1,400 51	1,482 13	-81 62			-81 62
				Base	1,400 51	1,482 13	-81 62		0 00	-81 62
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				08 Mar 2010	11 Mar 2010	1.000000
104BCG01351		355	300 000	Local	4,128 30	4,446 38	-318 08			-318 08
				Base	4,128 30	4,446.38	-318 08		0 00	-318 08

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00WF	88157K101	TESCO CORP		COMMON STOCK NPV				09 Mar 2010	12 Mar 2010	1 000000
104BCH01483		369	300 000	Local	4,110 36	4,446 38	-336 02			-336 02
				Base	4,110 36	4,446.38	-336 02		0.00	-336 02
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				10 Mar 2010	15 Mar 2010	1 000000
104BCI01315		381	200 000	Local	2,676 00	2,964 25	-288 25			-288 25
				Base	2,676 00	2,964 25	-288 25		0 00	-288 2
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				11 Mar 2010	16 Mar 2010	1 000000
104BCK02321		391	200 000	Local	2,651 72	2,964 25	-312.53			-312 53
				Base	2,651 72	2,964 25	-312 53		0 00	-312.53
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				12 Mar 2010	17 Mar 2010	1 000000
104BCK02332		405	600 000	Local	7,864.46	8,892 76	-1,028 30			-1,028 30
				Base	7,864 46	8,892 76	-1,028 30		0 00	-1,028 30
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				15 Mar 2010	18 Mar 2010	1 000000
104BCL00617		412	300 000	Local	3,882 19	4,446 38	-564 19			-564 19
				Base	3,882 19	4,446 38	-564 19		0 00	-564.19
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				16 Mar 2010	19 Mar 2010	1 000000
104BCM01653		422	500 000	Local	6,315 31	7,410 63	-1,095 32			-1,095 32
				Base	6,315 31	7,410 63	-1,095 32		0 00	-1,095 32
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				18 Mar 2010	23 Mar 2010	1 000000
104BCO00686		443	400 000	Local	4,807.65	5,928 51	-1,120 86			-1,120 86
				Base	4,807.65	5,928 51	-1,120 86		0 00	-1,120 86
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				19 Mar 2010	24 Mar 2010	1.00000
104BCP01203		453	1,900 000	Local	21,118 80	28,160 40	-7,041 60			-7,041 60
				Base	21,118 80	28,160 40	-7,041 60		0 00	-7,041 60
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				22 Mar 2010	25 Mar 2010	1 000000
104BCQ01443		461	1,000 000	Local	11,404.95	14,821 27	-3,416 32			-3,416 32
				Base	11,404 95	14,821 27	-3,416 32		0 00	-3,416.32
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				23 Mar 2010	26 Mar 2010	1 000000
104BCR02225		467	900 000	Local	10,319 89	13,339.14	-3,019 25			-3,019 25
				Base	10,319 89	13,339.14	-3,019 25		0 00	-3,019 25
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				24 Mar 2010	29 Mar 2010	1 000000
104BCT01988		474	500 000	Local	5,677 02	7,410 63	-1,733 61			-1,733 61
				Base	5,677.02	7,410 63	-1,733 61		0 00	-1,733 61

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00WF	88157K101	TESCO CORP		COMMON STOCK NPV				25 Mar 2010	30 Mar 2010	1 000000
104BCT01991		480	800 000	Local	8,944 68	11,857 01	-2,912 33			-2,912 33
				Base	8,944 68	11,857 01	-2,912.33		0 00	-2,912 33
00WF	88157K101	TESCO CORP		COMMON STOCK NPV				26 Mar 2010	31 Mar 2010	1 000000
104BCU01481		495	600.000	Local	6,751 65	8,892 76	-2,141 11			-2,141.11
				Base	6,751 65	8,892 76	-2,141.11		0 00	-2,141 11
88157K101 Total										
				Local	120,323 37	146,730 52	-26,407.15			-26,407.15
				Base	120,323 37	146,730 52	-26,407.15		0.00	-26,407 15
00WA	882491103	TEXAS INDUSTRIES INC		COMMON STOCK USD1				10 Feb 2010	16 Feb 2010	1 000000
104BBH02855		687	2,000 000	Local	64,655 97	123,200 06	-58,544 09			-58,544 09
				Base	64,655.97	123,200 06	-58,544 09		0 00	-58,544 09
00WF	88580F109	3PAR INC		COMMON STOCK USD.001				08 Jan 2010	13 Jan 2010	1.000000
104BAF02970		09	800 000	Local	9,601.75	8,079 32	1,522 43			1,522 43
				Base	9,601.75	8,079 32	1,522.43		0.00	1,522 43
00WF	88580F109	3PAR INC		COMMON STOCK USD.001				08 Jan 2010	13 Jan 2010	1 000000
104BAF02971		011	1,000 000	Local	11,989 99	10,099 14	1,890 85			1,890.85
				Base	11,989 99	10,099 14	1,890.85		0 00	1,890.85
00WF	88580F109	3PAR INC		COMMON STOCK USD.001				11 Jan 2010	14 Jan 2010	1.000000
104BAG02455		020	400.000	Local	4,873.87	4,039 66	834 21			834 21
				Base	4,873.87	4,039 66	834 21		0.00	834 21
00WF	88580F109	3PAR INC		COMMON STOCK USD 001				12 Jan 2010	15 Jan 2010	1 000000
104BAH02686		026	200 000	Local	2,392.36	2,019 83	372 53			372 53
				Base	2,392 36	2,019 83	372 53		0 00	372 53
00WF	88580F109	3PAR INC		COMMON STOCK USD 001				13 Jan 2010	19 Jan 2010	1 000000
104BAJ02165		034	450 000	Local	5,121.92	4,544 61	577 31			577.31
				Base	5,121 92	4,544 61	577 31		0 00	577 31
00WF	88580F109	3PAR INC		COMMON STOCK USD 001				05 Jan 2010	08 Jan 2010	1.000000
104BAC02602		847	500 000	Local	6,440 68	5,049 57	1,391 11			1,391 11
				Base	6,440 68	5,049 57	1,391 11		0 00	1,391 11

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00WF	88580F109	3PAR INC		COMMON STOCK USD.001				07 Jan 2010	12 Jan 2010	1 000000
104BAE01643		874	1,000 000	Local	12,266 98	10,099 14	2,167 84			2,167 84
				Base	12,266.98	10,099 14	2,167 84		0 00	2,167.84
00WF	88580F109	3PAR INC		COMMON STOCK USD 001				07 Jan 2010	12 Jan 2010	1 000000
104BAE01646		877	1,900 000	Local	23,052 86	19,188 37	3,864 49			3,864 49
				Base	23,052 86	19,188 37	3,864 49		0 00	3,864 49
88580F109 Total										
				Local	75,740 41	63,119.64	12,620 77			12,620 77
				Base	75,740 41	63,119 64	12,620 77		0.00	12,620 77
00WF	89674K103	TRIQUINT SEMICONDUCTOR INC		COMMON STOCK USD 001				05 Apr 2010	08 Apr 2010	1 000000
104BDD00573		644	9,700 000	Local	70,129.81	46,066.31	24,063 50			24,063.50
				Base	70,129 81	46,066 31	24,063 50		0 00	24,063.50
00WF	89674K103	TRIQUINT SEMICONDUCTOR INC		COMMON STOCK USD 001				12 Apr 2010	15 Apr 2010	1 000000
104BDH02265		707	3,150.000	Local	23,719 09	19,521.19	4,197 90			4,197.90
				Base	23,719 09	19,521.19	4,197 90		0 00	4,197 90
89674K103 Total										
				Local	93,848 90	65,587.50	28,261 40			28,261 40
				Base	93,848 90	65,587 50	28,261.40		0 00	28,261 40
00WF	896818101	TRIUMPH GROUP INC		COMMON STOCK USD 001				05 Apr 2010	08 Apr 2010	1 000000
104BDE00432		662	2,050.000	Local	140,428 57	106,412 91	34,015 66			34,015 66
				Base	140,428 57	106,412 91	34,015 66		0 00	34,015.66
00WF	89785X101	TRUEBLUE INC		COMMON STOCK NPV				05 Apr 2010	08 Apr 2010	1 000000
104BDD00566		627	6,950 000	Local	109,777.56	98,819 65	10,957 91			10,957 91
				Base	109,777.56	98,819 65	10,957 91		0 00	10,957.91
00WF	901109108	TUTOR PERINI CORP		COMMON STOCK USD1				03 Mar 2010	08 Mar 2010	1.000000
104BCD02244		324	1,200 000	Local	23,876.22	23,589.41	286 81			286 81
				Base	23,876 22	23,589 41	286 81		0 00	286 81
00WF	901109108	TUTOR PERINI CORP		COMMON STOCK USD1.				04 Mar 2010	09 Mar 2010	1.000000
104BCE00975		337	1,000 000	Local	19,994 04	19,657 84	336 20			336 20
				Base	19,994 04	19,657 84	336 20		0 00	336 20

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00WF	901109108	TUTOR PERINI CORP		COMMON STOCK USD1.				05 Mar 2010	10 Mar 2010	1.000000
104BCF01884		349	500 000	Local	10,236 81	9,828 92	407 89			407.89
				Base	10,236 81	9,828.92	407 89		0 00	407 89
00WF	901109108	TUTOR PERINI CORP		COMMON STOCK USD1				08 Mar 2010	11 Mar 2010	1 000000
104BCG01353		359	500 000	Local	10,147 67	9,828 92	318 75			318 75
				Base	10,147 67	9,828.92	318 75		0 00	318 75
00WF	901109108	TUTOR PERINI CORP		COMMON STOCK USD1				09 Mar 2010	12 Mar 2010	1 000000
104BCH01485		373	500 000	Local	10,164 12	9,828 92	335 20			335 20
				Base	10,164 12	9,828 92	335 20		0 00	335 20
00WF	901109108	TUTOR PERINI CORP		COMMON STOCK USD1.				10 Mar 2010	15 Mar 2010	1 000000
104BCI01317		384	900.000	Local	17,969 35	17,692 05	277 30			277.30
				Base	17,969 35	17,692 05	277.30		0 00	277.30
00WF	901109108	TUTOR PERINI CORP		COMMON STOCK USD1				11 Mar 2010	16 Mar 2010	1 000000
104BCK02323		393	400 000	Local	7,997.17	7,863 14	134 03			134.03
				Base	7,997.17	7,863 14	134 03		0 00	134.03
901109108 Total										
				Local	100,385 38	98,289 20	2,096 18			2,096.18
				Base	100,385 38	98,289 20	2,096.18		0 00	2,096.18
00WF	90384S303	ULTA SALON COSMETICS + FRAGR		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00543		569	2,700 000	Local	59,992 98	56,578 01	3,414 97			3,414.97
				Base	59,992 98	56,578 01	3,414 97		0 00	3,414.97
00WF	904214103	UMPQUA HOLDINGS CORP		COMMON STOCK NPV				05 Apr 2010	08 Apr 2010	1 000000
104BDD00562		620	6,000 000	Local	78,166 67	78,792 94	-626 27			-626 27
				Base	78,166.67	78,792 94	-626 27		0 00	-626 27
00WF	92046N102	VALUECLICK INC		COMMON STOCK USD 001				05 Apr 2010	08 Apr 2010	1 000000
104BDD00571		639	8,350 000	Local	84,584 90	85,683 73	-1,098 83			-1,098 83
				Base	84,584 90	85,683 73	-1,098.83		0 00	-1,098 83
00WF	928241108	VIROPHARMA INC		COMMON STOCK USD 002				01 Mar 2010	04 Mar 2010	1.000000
104BCB01252		304	1,500 000	Local	18,893 60	15,171 52	3,722 08			3,722.08
				Base	18,893 60	15,171 52	3,722 08		0 00	3,722 08

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00WF	928241108	VIROPHARMA INC		COMMON STOCK USD 002				04 Mar 2010	09 Mar 2010	1.000000
104BCE00977		339	1,550.000	Local	19,904 53	15,677 24	4,227 29			4,227 29
				Base	19,904 53	15,677 24	4,227 29		0.00	4,227 29
00WF	928241108	VIROPHARMA INC		COMMON STOCK USD 002				05 Apr 2010	08 Apr 2010	1.000000
104BDE00445		675	7,850 000	Local	109,505 64	81,480 72	28,024 92			28,024 92
				Base	109,505 64	81,480 72	28,024 92		0 00	28,024 9[illegible]
928241108 Total										
				Local	148,303 77	112,329 48	35,974 29			35,974 29
				Base	148,303.77	112,329 48	35,974 29		0 00	35,974 29
00WF	92849E101	VITAMIN SHOPPE INC		COMMON STOCK USD 01				04 Mar 2010	09 Mar 2010	1.000000
104BCE00973		332	500 000	Local	10,062 27	9,231 85	830 42			830 42
				Base	10,062 27	9,231 85	830 42		0.00	830 42
00WF	92849E101	VITAMIN SHOPPE INC		COMMON STOCK USD 01				05 Mar 2010	10 Mar 2010	1 000000
104BCF01885		351	700 000	Local	14,306 76	12,924 60	1,382 16			1,382.16
				Base	14,306 76	12,924 60	1,382 16		0 00	1,382 16
00WF	92849E101	VITAMIN SHOPPE INC		COMMON STOCK USD 01				08 Mar 2010	11 Mar 2010	1 000000
104BCG01354		360	700 000	Local	14,512.63	12,924 60	1,588 03			1,588 03
				Base	14,512 63	12,924 60	1,588 03		0 00	1,588 03
00WF	92849E101	VITAMIN SHOPPE INC		COMMON STOCK USD 01				09 Mar 2010	12 Mar 2010	1 000000
104BCH01484		372	500 000	Local	10,463 21	9,231 85	1,231 36			1,231 36
				Base	10,463 21	9,231 85	1,231 36		0 00	1,231 3[illegible]
00WF	92849E101	VITAMIN SHOPPE INC		COMMON STOCK USD 01				10 Mar 2010	15 Mar 2010	1 000000
104BCI01314		380	200 000	Local	4,171 98	3,692 74	479 24			479 24
				Base	4,171 98	3,692 74	479 24		0 00	479 24
92849E101 Total										
				Local	53,516 85	48,005 64	5,511 21			5,511 21
				Base	53,516 85	48,005 64	5,511.21		0 00	5,511 21
00WF	928645100	VOLCANO CORP		COMMON STOCK USD 001				11 Jan 2010	14 Jan 2010	1 000000
104BAG02454		019	400 000	Local	7,906 99	5,767 26	2,139 73			2,139 73
				Base	7,906 99	5,767 26	2,139 73		0 00	2,139 73

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00WF	928645100	VOLCANO CORP		COMMON STOCK USD 001				11 Jan 2010	14 Jan 2010	1 000000
104BAG02457		024	1,250 000	Local	24,874 23	18,022 69	6,851 54			6,851 54
				Base	24,874 23	18,022 69	6,851 54		0 00	6,851 54
00WF	928645100	VOLCANO CORP		COMMON STOCK USD 001				05 Jan 2010	08 Jan 2010	1 000000
104BAC02604		850	900 000	Local	16,875 37	12,976 33	3,899 04			3,899 04
				Base	16,875 37	12,976 33	3,899 04		0 00	3,899 04
00WF	928645100	VOLCANO CORP		COMMON STOCK USD 001				07 Jan 2010	12 Jan 2010	1 000000
104BAE01642		872	700 000	Local	12,841 86	10,092 70	2,749 16			2,749 16
				Base	12,841.86	10,092 70	2,749 16		0 00	2,749 16
928645100 Total										
				Local	62,498 45	46,858 98	15,639.47			15,639 47
				Base	62,498.45	46,858 98	15,639 47		0 00	15,639 47
00WA	92927K102	WABCO HOLDINGS INC		COMMON STOCK USD 01				11 Mar 2010	16 Mar 2010	1 000000
104BCI02482		711	3,000.000	Local	85,004 21	144,975.00	-59,970.79			-59,970 79
				Base	85,004 21	144,975 00	-59,970 79		0 00	-59,970 79
00WF	929297109	WMS INDUSTRIES INC		COMMON STOCK USD 5				20 Apr 2010	23 Apr 2010	1 000000
104BDO00514		732	2,790 000	Local	130,832.04	121,414 38	9,417 66			9,417 66
				Base	130,832.04	121,414 38	9,417 66		0 00	9,417 66
00WA	93317Q105	WALTER ENERGY INC		COMMON STOCK USD 01				14 Dec 2010	17 Dec 2010	1.000000
104BLK00102		112	400 000	Local	47,431 19	12,002.60	35,428 59			35,428.59
				Base	47,431 19	12,002 60	35,428 59		0 00	35,428 59
00WA	93317W102	WALTER INVESTMENT MANAGEMENT		REIT USD 01				18 Oct 2010	21 Oct 2010	1 000000
104BJL02508		064	3,800 000	Local	68,246 84	51,735 10	16,511 74			16,511 74
				Base	68,246 84	51,735 10	16,511 74		0 00	16,511 74
00WA	93317W102	WALTER INVESTMENT MANAGEMENT		REIT USD.01				19 Oct 2010	22 Oct 2010	1.000000
104BJN01702		065	3,010 000	Local	54,071 02	40,979 65	13,091 37			13,091 37
				Base	54,071 02	40,979.65	13,091 37		0 00	13,091 37
93317W102 Total										
				Local	122,317 86	92,714 75	29,603 11			29,603 11
				Base	122,317 86	92,714.75	29,603 11		0 00	29,603 11

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00WF	934390402	WARNACO GROUP INC/THE		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1.000000
104BDD00534		549	1,650 000	Local	80,420 63	76,564 62	3,856 01			3,856 01
				Base	80,420 63	76,564 62	3,856 01		0 00	3,856.01
00WS	958254104	WESTERN GAS PARTNERS LP		LTD PART				15 Oct 2010	20 Oct 2010	1.000000
104BJM02184		282	1,000.000	Local	28,741 11	15,152 81	13,588 30			13,588 30
				Base	28,741.11	15,152.81	13,588.30		0 00	13,588.30
00WS	958254104	WESTERN GAS PARTNERS LP		LTD PART				18 Oct 2010	21 Oct 2010	1 000000
104BJN00879		293	2,000 000	Local	57,726 62	30,305 62	27,421 00			27,421.00
				Base	57,726 62	30,305 62	27,421 00		0 00	27,421.00
958254104 Total										
				Local	86,467 73	45,458 43	41,009 30			41,009 30
				Base	86,467 73	45,458 43	41,009 30		0 00	41,009 30
00WF	966387102	WHITING PETROLEUM CORP		COMMON STOCK USD 001				09 Sep 2010	14 Sep 2010	1 000000
104BIG00278		296	140 000	Local	13,012 14	12,050 50	961.64			961.64
				Base	13,012 14	12,050 50	961 64		0 00	961 64
00WF	966612103	WHITNEY HOLDING CORP		COMMON STOCK NPV				17 Jun 2010	22 Jun 2010	1 000000
104BFO00354		089	892 000	Local	9,174 86	11,760 71	-2,585 85			-2,585.85
				Base	9,174 86	11,760 71	-2,585 85		0 00	-2,585 85
00WF	966612103	WHITNEY HOLDING CORP		COMMON STOCK NPV				18 Jun 2010	23 Jun 2010	1.000000
104BFO00356		091	126.000	Local	1,280 24	1,661 27	-381 03			-381.03
				Base	1,280 24	1,661 27	-381 03		0 00	-381 03
00WF	966612103	WHITNEY HOLDING CORP		COMMON STOCK NPV				18 Jun 2010	23 Jun 2010	1 000000
104BFO00357		092	328 000	Local	3,344 23	4,324.57	-980 34			-980 34
				Base	3,344 23	4,324 57	-980 34		0 00	-980 34
00WF	966612103	WHITNEY HOLDING CORP		COMMON STOCK NPV				18 Jun 2010	23 Jun 2010	1 000000
104BFO00358		093	1,030 000	Local	10,506 75	13,580 19	-3,073 44			-3,073 44
				Base	10,506 75	13,580 19	-3,073 44		0 00	-3,073 44
00WF	966612103	WHITNEY HOLDING CORP		COMMON STOCK NPV				18 Jun 2010	23 Jun 2010	1.000000
104BFO00359		094	2,286 000	Local	23,467 90	30,140 11	-6,672 21			-6,672.21
				Base	23,467 90	30,140 11	-6,672 21		0 00	-6,672.21

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00WF	966612103	WHITNEY HOLDING CORP		COMMON STOCK NPV				21 Jun 2010	24 Jun 2010	1 000000
104BFP00196		098	446 000	Local	4,495 11	5,880.35	-1,385 24			-1,385 24
				Base	4,495 11	5,880 35	-1,385 24		0 00	-1,385 24
00WF	966612103	WHITNEY HOLDING CORP		COMMON STOCK NPV				21 Jun 2010	24 Jun 2010	1 000000
104BFP00197		099	695 000	Local	7,042.52	9,163 33	-2,120 81			-2,120 81
				Base	7,042.52	9,163 33	-2,120 81		0 00	-2,120 81
00WF	966612103	WHITNEY HOLDING CORP		COMMON STOCK NPV				21 Jun 2010	24 Jun 2010	1 000000
104BFP00198		100	709.000	Local	7,170.77	9,347 92	-2,177 15			-2,177 15
				Base	7,170.77	9,347.92	-2,177 15		0 00	-2,177.15
00WF	966612103	WHITNEY HOLDING CORP		COMMON STOCK NPV				21 Jun 2010	24 Jun 2010	1.000000
104BFQ00271		102	486 000	Local	4,909 87	6,407 74	-1,497.87			-1,497 87
				Base	4,909.87	6,407 74	-1,497 87		0 00	-1,497.87
966612103 Total										
				Local	71,392 25	92,266 19	-20,873 94			-20,873 94
				Base	71,392 25	92,266.19	-20,873 94		0 00	-20,873 94
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD.05				04 Aug 2010	09 Aug 2010	1 000000
104BHD00302		233	2,995 000	Local	27,166 28	35,845.66	-8,679 38			-8,679.38
				Base	27,166 28	35,845.66	-8,679 38		0 00	-8,679 38
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD.05				06 Aug 2010	11 Aug 2010	1.000000
104BHF00141		239	947 000	Local	8,060 35	11,334.17	-3,273 82			-3,273 82
				Base	8,060 35	11,334 17	-3,273.82		0 00	-3,273.82
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD 05				09 Aug 2010	12 Aug 2010	1 000000
104BHG00204		241	299 000	Local	2,377 33	3,578.58	-1,201 25			-1,201 25
				Base	2,377 33	3,578.58	-1,201 25		0.00	-1,201 25
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD 05				09 Aug 2010	12 Aug 2010	1 000000
104BHH00178		244	169 000	Local	1,343 52	2,022 68	-679 16			-679 16
				Base	1,343 52	2,022 68	-679.16		0 00	-679.16
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD 05				06 Oct 2010	12 Oct 2010	1 000000
104BJE00893		362	159.000	Local	1,432 46	1,902 99	-470 53			-470 53
				Base	1,432 46	1,902 99	-470 53		0 00	-470 53

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00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD 05				07 Oct 2010	13 Oct 2010	1 000000
104BJF00363		374	205.000	Local	1,835.14	2,453 54	-618 40			-618 40
				Base	1,835.14	2,453 54	-618 40		0 00	-618 40
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD 05				07 Oct 2010	13 Oct 2010	1 000000
104BJF00364		376	486 000	Local	4,352 05	5,816 69	-1,464 64			-1,464 64
				Base	4,352 05	5,816 69	-1,464 64		0 00	-1,464 64
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD 05				08 Oct 2010	14 Oct 2010	1.000000
104BJG00101		380	204 000	Local	1,863.72	2,441 58	-577 86			-577 86
				Base	1,863 72	2,441 58	-577 86		0 00	-577 86
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD.05				08 Oct 2010	14 Oct 2010	1 000000
104BJG00103		382	427 000	Local	3,876 88	5,110.55	-1,233 67			-1,233.67
				Base	3,876 88	5,110 55	-1,233 67		0.00	-1,233 67
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD 05				11 Oct 2010	14 Oct 2010	1 000000
104BJH00174		385	279 000	Local	2,530 03	3,339 21	-809 18			-809 18
				Base	2,530 03	3,339 21	-809 18		0 00	-809 18
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD 05				11 Mar 2010	16 Mar 2010	1 000000
104BCK02326		398	2,800.000	Local	36,524 97	58,885.98	-22,361 01			-22,361 01
				Base	36,524.97	58,885 98	-22,361 01		0 00	-22,361 01
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD 05				16 Mar 2010	19 Mar 2010	1.000000
104BCM01657		428	1,900 000	Local	22,479 56	39,958 34	-17,478 78			-17,478.78
				Base	22,479.56	39,958 34	-17,478 78		0 00	-17,478 78
00WF	969203108	WILLBROS GROUP INC		COMMON STOCK USD 05				16 Mar 2010	19 Mar 2010	1 000000
104BCM01658		429	1,950 000	Local	22,649 55	41,009 88	-18,360 33			-18,360 33
				Base	22,649 55	41,009 88	-18,360 33		0 00	-18,360 33
969203108 Total										
				Local	136,491 84	213,699 85	-77,208 01			-77,208 01
				Base	136,491 84	213,699 85	-77,208 01		0 00	-77,208.01
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						26 Jan 2010	26 Jan 2010	1 000000
104BAQ02830		07	24,223 680	Local	24,223.68	24,250 74	-27 06			-27 06
				Base	24,223 68	24,250 74	-27 06		0 00	-27 06

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00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						26 Jan 2010	26 Jan 2010	1 000000
104FBD00125		07	-24,223 680	Local	-24,223 68	-24,250 74	27 06			27 06
CXL				Base	-24,223 68	-24,250 74	27 06		0 00	27 06
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						31 Dec 2009	31 Dec 2009	1 000000
104BBD02056		010	939.000	Local	939 00	939 89	-0 89			-0 89
				Base	939 00	939 89	-0 89		0 00	-0 89
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						31 Dec 2009	31 Dec 2009	1 000000
104FBF00076		010	-939.000	Local	-939 00	-939 89	0 89			0.89
CXL				Base	-939.00	-939 89	0 89		0 00	0 89
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						31 Dec 2009	31 Dec 2009	1 000000
104BBD02058		011	918 000	Local	918 00	918 87	-0 87			-0 87
				Base	918 00	918.87	-0 87		0 00	-0 87
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						31 Dec 2009	31 Dec 2009	1.000000
104FBF00075		011	-918.000	Local	-918 00	-918.87	0.87			0 87
CXL				Base	-918 00	-918 87	0 87		0 00	0.87
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						26 Jan 2010	26 Jan 2010	1 000000
104BBD02076		012	24,223 680	Local	24,223 68	24,246.75	-23 07			-23 07
				Base	24,223.68	24,246 75	-23.07		0 00	-23.07
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						26 Jan 2010	26 Jan 2010	1.000000
104FBF00074		012	-24,223 680	Local	-24,223 68	-24,246 75	23 07			23 07
CXL				Base	-24,223 68	-24,246 75	23 07		0 00	23 07
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						31 Dec 2009	31 Dec 2009	1 000000
104BBF02230		017	939 000	Local	939 00	939.89	-0 89			-0 89
				Base	939 00	939 89	-0 89		0 00	-0 89
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						31 Dec 2009	31 Dec 2009	1 000000
104BBF02232		018	918 000	Local	918 00	918 87	-0 87			-0 87
				Base	918 00	918 87	-0 87		0 00	-0 87
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						26 Jan 2010	26 Jan 2010	1 000000
104BBF02248		019	24,223 680	Local	24,223 68	24,246 75	-23 07			-23.07
				Base	24,223 68	24,246 75	-23 07		0 00	-23 07
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						24 Feb 2010	24 Feb 2010	1 000000
104BBR02179		023	12,427 180	Local	12,427.18	12,439 01	-11.83			-11.83
				Base	12,427 18	12,439 01	-11 83		0 00	-11 83

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00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						15 Mar 2010	15 Mar 2010	1 000000
104BCM00569		024	875,585 230	Local	875,585 23	876,419 05	-833 82			-833 82
				Base	875,585 23	876,419 05	-833.82		0.00	-833 82
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						15 Mar 2010	15 Mar 2010	1.000000
104FCM00013		024	-875,585 230	Local	-875,585 23	-876,419 05	833 82			833 82
CXL				Base	-875,585 23	-876,419 05	833 82		0 00	833 8
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						25 Mar 2010	25 Mar 2010	1 000000
104BCT03143		026	85,926 020	Local	85,926 02	86,007 85	-81 83			-81 83
				Base	85,926.02	86,007 85	-81 83		0 00	-81 83
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						31 Mar 2010	31 Mar 2010	1 000000
104BDA04256		027	85,465 080	Local	85,465 08	85,546 47	-81 39			-81.39
				Base	85,465.08	85,546 47	-81 39		0 00	-81.39
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						15 Apr 2010	15 Apr 2010	1.000000
104BDL01078		028	17,815 760	Local	17,815.76	17,832.73	-16 97			-16 97
				Base	17,815 76	17,832 73	-16 97		0 00	-16 97
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						23 Apr 2010	23 Apr 2010	1.000000
104BDQ02401		029	93,878 210	Local	93,878 21	93,967 61	-89.40			-89 40
				Base	93,878.21	93,967 61	-89.40		0.00	-89 40
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						03 May 2010	03 May 2010	1 000000
104BEA06226		030	28,193 300	Local	28,193.30	28,220 15	-26.85			-26 85
				Base	28,193 30	28,220.15	-26 85		0 00	-26 85
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						07 May 2010	07 May 2010	1.000000
104BEG00903		031	6,985 430	Local	6,985 43	6,992 08	-6 65			-6 65
				Base	6,985 43	6,992.08	-6 65		0.00	-6 65
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						14 May 2010	14 May 2010	1.000000
104BEK00652		032	17,012 260	Local	17,012 26	17,028 46	-16 20			-16 20
				Base	17,012 26	17,028.46	-16 20		0.00	-16 20
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						24 Jun 2010	24 Jun 2010	1 000000
104BFS01435		033	14,109 210	Local	14,109 21	14,122 65	-13 44			-13 44
				Base	14,109.21	14,122 65	-13 44		0 00	-13.44
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						02 Jul 2010	02 Jul 2010	1 000000
104BGD02441		035	9,576 690	Local	9,576 69	9,585 81	-9 12			-9 12
				Base	9,576 69	9,585 81	-9 12		0 00	-9.12

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00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						02 Jul 2010	02 Jul 2010	1 000000
104FGH00057		035	-9,576 690	Local	-9,576 69	-9,585 81	9 12			9 12
CXL				Base	-9,576 69	-9,585 81	9 12		0 00	9 12
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						09 Jul 2010	09 Jul 2010	1 000000
104BGG01775		036	18,490 890	Local	18,490 89	18,508 50	-17.61			-17 61
				Base	18,490.89	18,508 50	-17 61		0 00	-17 61
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						30 Jun 2010	30 Jun 2010	1 000000
104BGH01689		037	9,576 690	Local	9,576.69	9,585 81	-9 12			-9 12
				Base	9,576 69	9,585 81	-9 12		0 00	-9 12
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						16 Jul 2010	16 Jul 2010	1 000000
104BGK00943		038	39,122.130	Local	39,122 13	39,159 39	-37 26			-37 26
				Base	39,122 13	39,159 39	-37 26		0 00	-37 26
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						26 Jul 2010	26 Jul 2010	1 000000
104BGR01111		039	15,612.730	Local	15,612 73	15,627 60	-14 87			-14 87
				Base	15,612 73	15,627 60	-14 87		0 00	-14 87
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						30 Jul 2010	30 Jul 2010	1.000000
104BGU02541		040	13,662 530	Local	1,366 53	13,675.54	-12,309.01			-12,309 01
				Base	1,366 53	13,675.54	-12,309 01		0 00	-12,309 01
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						30 Jul 2010	30 Jul 2010	1 000000
104FHA00011		040	-13,662 530	Local	-1,366 53	-13,675 54	12,309.01			12,309 01
CXL				Base	-1,366 53	-13,675 54	12,309 01		0 00	12,309 01
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						30 Jul 2010	30 Jul 2010	1 000000
104BHA00607		041	13,662 530	Local	13,662 53	13,675 54	-13 01			-13 01
				Base	13,662.53	13,675 54	-13 01		0 00	-13 01
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						09 Aug 2010	09 Aug 2010	1 000000
104BHG02500		042	61,898 280	Local	61,898.28	61,957 22	-58 94			-58 94
				Base	61,898 28	61,957 22	-58.94		0 00	-58.94
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						24 Aug 2010	24 Aug 2010	1 000000
104BHR02107		043	10,523 040	Local	10,523.04	10,533 06	-10 02			-10 02
				Base	10,523 04	10,533 06	-10 02		0 00	-10 02
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						26 Aug 2010	26 Aug 2010	1 000000
104BHT01970		044	15,830 550	Local	15,830.55	15,845 63	-15 08			-15 08
				Base	15,830 55	15,845 63	-15 08		0 00	-15 08

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00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						07 Sep 2010	07 Sep 2010	1.000000
104BIE00452		045	10,610 950	Local	10,610 95	10,621.05	-10 10			-10.10
				Base	10,610 95	10,621 05	-10 10		0 00	-10 10
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						27 Sep 2010	27 Sep 2010	1 000000
104BIS01315		046	17,000.480	Local	17,000 48	17,016 67	-16.19			-16 19
				Base	17,000 48	17,016 67	-16 19		0.00	-16 19
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						29 Oct 2010	29 Oct 2010	1 000000
104BJU01758		047	37,512 010	Local	37,512 01	37,547 73	-35 72			-35.72
				Base	37,512.01	37,547 73	-35 72		0 00	-35 72
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						04 Nov 2010	04 Nov 2010	1 000000
104BKE00753		048	31,681 340	Local	31,681 34	31,711 51	-30.17			-30 17
				Base	31,681 34	31,711.51	-30 17		0 00	-30 17
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						23 Nov 2010	23 Nov 2010	1 000000
104BKR02263		049	13,144 530	Local	13,144 53	13,157 05	-12 52			-12 52
				Base	13,144 53	13,157.05	-12 52		0 00	-12 52
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						02 Dec 2010	02 Dec 2010	1 000000
104BLD01312		050	20,914 850	Local	20,914 85	20,934 77	-19 92			-19.92
				Base	20,914 85	20,934 77	-19 92		0 00	-19.92
00WX	980KRQ905	PIMCO TALF + RCVRY OFFSHORE						27 Dec 2010	27 Dec 2010	1 000000
104BLS00535		051	13,715 390	Local	13,715 39	13,728 45	-13 06			-13 06
				Base	13,715 39	13,728.45	-13 06		0 00	-13.06
980KRQ905 Total										
				Local	717,189 52	717,872 50	-682 98			-682 98
				Base	717,189 52	717,872 50	-682 98		0.00	-682 98
00WF	98235T107	WRIGHT MEDICAL GROUP INC		COMMON STOCK USD 01				19 Feb 2010	24 Feb 2010	1 000000
104BBO01678		249	2,400 000	Local	41,675 22	42,469 77	-794 55			-794 55
				Base	41,675.22	42,469 77	-794 55		0 00	-794 55
00WF	98235T107	WRIGHT MEDICAL GROUP INC		COMMON STOCK USD 01				22 Feb 2010	25 Feb 2010	1 000000
104BBP01519		255	400 000	Local	6,943 79	7,078 29	-134 50			-134 50
				Base	6,943 79	7,078.29	-134 50		0 00	-134 50

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00WF	98235T107	WRIGHT MEDICAL GROUP INC		COMMON STOCK USD 01				08 Mar 2010	11 Mar 2010	1 000000
104BCG01355		361	1,400 000	Local	24,542 10	24,774 03	-231 93			-231 93
				Base	24,542 10	24,774 03	-231 93		0 00	-231 93
00WF	98235T107	WRIGHT MEDICAL GROUP INC		COMMON STOCK USD 01				09 Mar 2010	10 Mar 2010	1 000000
10AWCH00477		368	1,500 000	Local	25,704 57	26,543 61	-839.04			-839.04
				Base	25,704 57	26,543 61	-839 04		0 00	-839.04
98235T107 Total										
				Local	98,865 68	100,865 70	-2,000 02			-2,000.02
				Base	98,865 68	100,865 70	-2,000 02		0 00	-2,000 02
00WA	98944B108	ZEP INC		COMMON STOCK USD 01				07 Jan 2010	12 Jan 2010	1 000000
104BAD03173		674	7,500 000	Local	154,431.51	120,606 51	33,825 00			33,825 00
				Base	154,431 51	120,606 51	33,825.00		0 00	33,825.00
00WF	98975F101	ZORAN CORP		COMMON STOCK USD 001				16 Mar 2010	19 Mar 2010	1 000000
104BCM01655		426	900 000	Local	9,678 83	10,210 91	-532.08			-532 08
				Base	9,678 83	10,210 91	-532 08		0 00	-532 08
00WF	98975F101	ZORAN CORP		COMMON STOCK USD 001				17 Mar 2010	22 Mar 2010	1 000000
104BCO00683		438	1,250 000	Local	13,848 57	14,181.82	-333.25			-333 25
				Base	13,848.57	14,181.82	-333.25		0 00	-333 25
00WF	98975F101	ZORAN CORP		COMMON STOCK USD 001				05 Apr 2010	08 Apr 2010	1 000000
104BDD00570		638	8,300 000	Local	93,809.16	94,167 29	-358 13			-358 13
				Base	93,809.16	94,167.29	-358 13		0 00	-358 13
98975F101 Total										
				Local	117,336 56	118,560 02	-1,223 46			-1,223.46
				Base	117,336 56	118,560 02	-1,223 46		0 00	-1,223 46
00WF	989922109	ZOLL MEDICAL CORP		COMMON STOCK USD.01				27 Jan 2010	01 Feb 2010	1 000000
104BAR01472		108	700 000	Local	19,064 25	13,632 15	5,432.10			5,432 10
				Base	19,064 25	13,632.15	5,432 10		0 00	5,432 10
00WF	989922109	ZOLL MEDICAL CORP		COMMON STOCK USD 01				01 Feb 2010	04 Feb 2010	1 000000
104BBB02594		127	300 000	Local	8,101 30	5,842.35	2,258 95			2,258 95
				Base	8,101 30	5,842 35	2,258 95		0 00	2,258 95

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00WF	989922109	ZOLL MEDICAL CORP		COMMON STOCK USD 01				02 Feb 2010	05 Feb 2010	1 000000
104BBC01892		132	100 000	Local	2,698 67	1,947 45	751 22			751 22
				Base	2,698 67	1,947 45	751 22		0 00	751 22
00WF	989922109	ZOLL MEDICAL CORP		COMMON STOCK USD 01				11 Feb 2010	17 Feb 2010	1 000000
104BBJ01178		205	650 000	Local	17,124 81	12,658 42	4,466 39			4,466 39
				Base	17,124 81	12,658 42	4,466 39		0 00	4,466.39
00WF	989922109	ZOLL MEDICAL CORP		COMMON STOCK USD 01				11 Mar 2010	16 Mar 2010	1.000000
104BCK02325		396	1,000 000	Local	28,046 74	20,849.44	7,197 30			7,197.30
				Base	28,046.74	20,849 44	7,197.30		0 00	7,197.30
00WF	989922109	ZOLL MEDICAL CORP		COMMON STOCK USD 01				12 Mar 2010	17 Mar 2010	1.000000
104BCK02329		401	300 000	Local	8,266.87	6,254 83	2,012.04			2,012 04
				Base	8,266 87	6,254 83	2,012.04		0 00	2,012 04
00WF	989922109	ZOLL MEDICAL CORP		COMMON STOCK USD 01				15 Mar 2010	18 Mar 2010	1 000000
104BCL00619		414	600 000	Local	16,201 59	12,509 67	3,691 92			3,691 92
				Base	16,201 59	12,509 67	3,691 92		0 00	3,691.92
00WF	989922109	ZOLL MEDICAL CORP		COMMON STOCK USD 01				16 Mar 2010	19 Mar 2010	1 000000
104BCM01652		421	500 000	Local	13,436 92	10,424 72	3,012 20			3,012 20
				Base	13,436 92	10,424 72	3,012.20		0.00	3,012.20
00WF	989922109	ZOLL MEDICAL CORP		COMMON STOCK USD.01				17 Mar 2010	22 Mar 2010	1.000000
104BCO00680		434	450 000	Local	12,053 32	9,382.25	2,671 07			2,671 07
				Base	12,053 32	9,382.25	2,671 07		0 00	2,671 07
989922109 Total										
				Local	124,994 47	93,501 28	31,493.19			31,493.19
				Base	124,994 47	93,501.28	31,493.19		0 00	31,493 19
00WF	G0464B107	ARGO GROUP INTERNATIONAL		COMMON STOCK USD1				04 Aug 2010	09 Aug 2010	1 000000
104BHE00788		235	167 000	Local	5,177 49	5,553.90	-376.41			-376.41
				Base	5,177 49	5,553 90	-376 41		0.00	-376 41
00WA	G67743107	ORIENT EXPRESS HOTELS LTD A		COMMON STOCK USD 01				17 Sep 2010	22 Sep 2010	1 000000
104BIL02264		042	5,300 000	Local	55,490 05	85,133 04	-29,642 99			-29,642 99
				Base	55,490 05	85,133.04	-29,642.99		0 00	-29,642 99

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00WA	G67743107	ORIENT EXPRESS HOTELS LTD A		COMMON STOCK USD.01				20 Sep 2010	23 Sep 2010	1 000000
104BIM02735		044	7,060.000	Local	74,990 04	113,403.64	-38,413 60			-38,413 60
				Base	74,990 04	113,403 64	-38,413 60		0 00	-38,413 60
G67743107 Total										
				Local	130,480 09	198,536 68	-68,056 59			-68,056 59
				Base	130,480 09	198,536 68	-68,056 59		0 00	-68,056 5[illegible]
00WF	G82245104	SMART MODULAR TECHNOLOGIES		COMMON STOCK USD 166 67				05 Apr 2010	08 Apr 2010	1.000000
104BDD00557		605	4,800 000	Local	39,635 32	35,721 92	3,913 40			3,913 40
				Base	39,635 32	35,721 92	3,913 40		0 00	3,913 40
00WF	G82245104	SMART MODULAR TECHNOLOGIES		COMMON STOCK USD 166 67				12 Apr 2010	15 Apr 2010	1 000000
104BDH02264		706	2,300 000	Local	18,790 91	17,116 75	1,674 16			1,674.16
				Base	18,790 91	17,116 75	1,674 16		0 00	1,674 16
G82245104 Total										
				Local	58,426 23	52,838 67	5,587 56			5,587.56
				Base	58,426 23	52,838 67	5,587 56		0 00	5,587 56
00WE	H84989104	TE CONNECTIVITY LTD		COMMON STOCK CHF1 37				15 Mar 2010	18 Mar 2010	1 000000
104BCL02246		779	1,800.000	Local	47,488 22	58,715 96	-11,227 74			-11,227.74
				Base	47,488 22	58,715 96	-11,227.74		0 00	-11,227.74
00WE	H84989104	TE CONNECTIVITY LTD		COMMON STOCK CHF1.37				31 Mar 2010	06 Apr 2010	1.000000
104BCW02587		803	3,500 000	Local	97,122 90	114,169 92	-17,047 02			-17,047 0[illegible]
				Base	97,122 90	114,169.92	-17,047 02		0 00	-17,047 0[illegible]
H84989104 Total										
				Local	144,611 12	172,885 88	-28,274.76			-28,274 76
				Base	144,611 12	172,885 88	-28,274.76		0 00	-28,274 76
00WF	L0175J104	ALTISOURCE PORTFOLIO SOL		COMMON STOCK USD1				05 Apr 2010	08 Apr 2010	1.000000
104BDE00875		684	3,200 000	Local	71,599 74	75,386 35	-3,786 61			-3,786 61
				Base	71,599 74	75,386 35	-3,786 61		0 00	-3,786 61
00WF	N31010106	EURAND NV		COMMON STOCK EUR 01				26 Jan 2010	29 Jan 2010	1 000000
104BAQ01949		096	200 000	Local	2,106 51	2,990 62	-884 11			-884 11
				Base	2,106 51	2,990 62	-884 11		0 00	-884 11

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00WF	N31010106	EURAND NV		COMMON STOCK EUR 01				27 Jan 2010	01 Feb 2010	1 000000
104BAR01468		103	400 000	Local	4,095 82	5,981 25	-1,885 43			-1,885 43
				Base	4,095 82	5,981 25	-1,885 43		0 00	-1,885.43
00WF	N31010106	EURAND NV		COMMON STOCK EUR 01				27 Jan 2010	01 Feb 2010	1 000000
104BAR01469		105	500 000	Local	5,119 38	7,476.56	-2,357 18			-2,357 18
				Base	5,119 38	7,476 56	-2,357 18		0.00	-2,357 18
00WF	N31010106	EURAND NV		COMMON STOCK EUR 01				28 Jan 2010	02 Feb 2010	1.000000
104BAS01124		112	200 000	Local	2,091.97	2,990 62	-898 65			-898 65
				Base	2,091.97	2,990.62	-898 65		0 00	-898 65
00WF	N31010106	EURAND NV		COMMON STOCK EUR.01				28 Jan 2010	02 Feb 2010	1 000000
104BAS01126		114	300 000	Local	3,247 60	4,485.93	-1,238 33			-1,238 33
				Base	3,247 60	4,485 93	-1,238 33		0 00	-1,238 33
00WF	N31010106	EURAND NV		COMMON STOCK EUR 01				01 Feb 2010	04 Feb 2010	1 000000
104BBB02595		128	400 000	Local	4,274 70	5,981 25	-1,706 55			-1,706 55
				Base	4,274 70	5,981.25	-1,706 55		0 00	-1,706 55
00WF	N31010106	EURAND NV		COMMON STOCK EUR 01				05 Feb 2010	10 Feb 2010	1 000000
104BBF01748		160	700 000	Local	6,971 98	10,467.18	-3,495 20			-3,495 20
				Base	6,971 98	10,467.18	-3,495 20		0 00	-3,495 20
00WF	N31010106	EURAND NV		COMMON STOCK EUR.01				05 Feb 2010	10 Feb 2010	1 000000
104BBF01749		161	900 000	Local	8,963 89	13,457 80	-4,493.91			-4,493 91
				Base	8,963.89	13,457 80	-4,493 91		0 00	-4,493 91
00WF	N31010106	EURAND NV		COMMON STOCK EUR.01				09 Feb 2010	12 Feb 2010	1 000000
104BBH01952		171	100 000	Local	987 06	1,495 31	-508 25			-508.25
				Base	987 06	1,495 31	-508 25		0 00	-508.25
00WF	N31010106	EURAND NV		COMMON STOCK EUR 01				10 Feb 2010	16 Feb 2010	1 000000
104BBI01356		193	900 000	Local	8,738.89	13,457 80	-4,718 91			-4,718.91
				Base	8,738.89	13,457 80	-4,718 91		0 00	-4,718 91
00WF	N31010106	EURAND NV		COMMON STOCK EUR 01				11 Feb 2010	17 Feb 2010	1 000000
104BBJ01175		201	400 000	Local	3,914 79	5,981 25	-2,066 46			-2,066 46
				Base	3,914 79	5,981 25	-2,066 46		0 00	-2,066.46
00WF	N31010106	EURAND NV		COMMON STOCK EUR 01				12 Feb 2010	18 Feb 2010	1 000000
104BBK00805		216	950 000	Local	9,268 18	14,205 46	-4,937.28			-4,937.28
				Base	9,268 18	14,205 46	-4,937 28		0 00	-4,937 28

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N31010106 Total										
				Local	59,780 77	88,971 03	-29,190 26			-29,190 26
				Base	59,780.77	88,971 03	-29,190 26		0 00	-29,190 26
00WF	Y0017S102	AEGEAN MARINE PETROLEUM NETW		COMMON STOCK USD 01				05 Apr 2010	08 Apr 2010	1 000000
104BDD00550		584	3,600 000	Local	106,229 16	91,151 06	15,078 10			15,078.10
				Base	106,229 16	91,151 06	15,078 10		0 00	15,078 10
00WE	Y2573F102	FLEXTRONICS INTL LTD		COMMON STOCK NPV				31 Mar 2010	06 Apr 2010	1 000000
104BCW02589		805	4,800 000	Local	38,011 14	30,226 71	7,784 43			7,784 43
				Base	38,011 14	30,226 71	7,784 43		0.00	7,784 43
00WF	Y7542C106	SCORPIO TANKERS INC		COMMON STOCK USD.01				10 May 2010	13 May 2010	1 000000
104BEF02535		824	1,200 000	Local	13,937 76	15,365 65	-1,427 89			-1,427 89
				Base	13,937.76	15,365 65	-1,427 89		0 00	-1,427 89
00WS	Y8564M105	TEEKAY LNG PARTNERS LP		LTD PART				23 Sep 2010	28 Sep 2010	1 000000
104BIR00781		270	9,000 000	Local	285,710 07	291,794 70	-6,084 63			-6,084.63
				Base	285,710 07	291,794 70	-6,084 63		0 00	-6,084 63
00WF	Y93691106	VERIGY LTD		COMMON STOCK NPV				05 Apr 2010	08 Apr 2010	1 000000
104BDD00565		626	6,600.000	Local	76,998.91	73,098 88	3,900 03			3,900 03
				Base	76,998 91	73,098 88	3,900 03		0 00	3,900 03
00WF	Y93691106	VERIGY LTD		COMMON STOCK NPV				12 Apr 2010	15 Apr 2010	1.000000
104BDH02263		705	1,200 000	Local	13,931.76	13,290 71	641 05			641 05
				Base	13,931 76	13,290 71	641 05		0 00	641 05
Y93691106 Total										
				Local	90,930.67	86,389 59	4,541.08			4,541.08
				Base	90,930 67	86,389 59	4,541.08		0 00	4,541 08
US DOLLAR Total				Local	50,186,093 29	50,360,179 16	-174,085 87			-174,085 87
				Base	50,186,093 29	50,360,179 16	-174,085 87		0 00	-174,085 87
US DOLLAR Total Gains				Local			4,207,568.17			4,207,568 17
				Base			4,207,568 17		0 00	4,207,568 17
US DOLLAR Total Losses				Local			-4,381,654 04			-4,381,654 04
				Base			-4,381,654 04		0 00	-4,381,654 04

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US DOLLAR Net Gains/Losses				Base			-174,085 87		0 00	-174,085 87
EQUITY Total				Base	59,536,598.88	62,625,092 94	-3,894,420.00		805,925 94	-3,088,494 06
EQUITY Total Gains				Base			5,151,650 68		1,416,074 63	6,567,725 31
EQUITY Total Losses				Base			-9,046,070.68		-610,148 69	-9,656,219.37
EQUITY Net Gains/Losses				Base			-3,894,420 00		805,925 94	-3,088,494 06

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FIXED INCOME										
US DOLLAR										
00WU	060505DC5	BANK AMER CORP		SR GLOBAL NT		21 May 2010	1.000	22 Feb 2010	22 Feb 2010	1 000000
104BBO00604		281	35,000 000	Local	35,000 00	34,387.50	612 50			612.50
				Base	35,000 00	34,387 50	612 50		0 00	612.50
00WU	1266716W1	COUNTRYWIDE ASSET BACKED CERTI		CWL 2004 SD2 A1 144A		25 Nov 2033	1 000	03 Jun 2010	08 Jun 2010	1.000000
104BFD00731		549	45,251 250	Local	39,043 34	45,231 82	-6,188 48			-6,188 48
				Base	39,043.34	45,231.82	-6,188 48		0.00	-6,188 48
00WU	1266716W1	COUNTRYWIDE ASSET BACKED CERTI		CWL 2004 SD2 A1 144A		25 Nov 2033	1 000	30 Jun 2010	30 Jun 2010	1.000000
104BGF00558		646	0 010	Local	0.00	0 01	-0 01			-0 01
				Base	0 00	0 01	-0.01		0 00	-0 01
1266716W1 Total										
				Local	39,043 34	45,231 83	-6,188 49			-6,188 49
				Base	39,043.34	45,231 83	-6,188 49		0 00	-6,188 49
00WU	126671TH9	COUNTRYWIDE HOME EQUITY LOAN T		CWHEL 2002 G A		15 Dec 2028	1 000	03 Jun 2010	08 Jun 2010	1.000000
104BFF01301		560	16,190 500	Local	8,823.82	16,160 14	-7,336 32			-7,336.32
				Base	8,823.82	16,160 14	-7,336 32		0 00	-7,336 32
00WU	126671ZD1	COUNTRYWIDE ASSET BACKED CERTI		CWL 2003 SD2 A1 144A		25 Sep 2032	1 000	03 Jun 2010	08 Jun 2010	1 000000
104BFD00730		548	2,175 800	Local	1,525 10	2,179 19	-654 09			-654 09
				Base	1,525.10	2,179 19	-654 09		0 00	-654 09
00WU	12667GP23	COUNTRYWIDE ALTERNATIVE LOAN T		CWALT 2005 27 3A1		25 Aug 2035	1 000	03 Jun 2010	08 Jun 2010	1 000000
104BFD01334		550	12,011 030	Local	7,326 73	12,042.92	-4,716 19			-4,716 19
				Base	7,326 73	12,042.92	-4,716 19		0 00	-4,716.19
00WU	12667GP23	COUNTRYWIDE ALTERNATIVE LOAN T		CWALT 2005 27 3A1		25 Aug 2035	1.000	03 Jun 2010	08 Jun 2010	1.000000
104FFV00025		550	-12,011.030	Local	-7,326 73	-12,042 92	4,716 19			4,716 19
CXL				Base	-7,326 73	-12,042 92	4,716 19		0 00	4,716 19
00WU	12667GP23	COUNTRYWIDE ALTERNATIVE LOAN T		CWALT 2005 27 3A1		25 Aug 2035	1 000	03 Jun 2010	08 Jun 2010	1 000000
104BFV01241		629	11,783 020	Local	7,187 64	11,814 30	-4,626 66			-4,626 66
				Base	7,187 64	11,814.30	-4,626.66		0 00	-4,626 66

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00WU	12667GP23	COUNTRYWIDE ALTERNATIVE LOAN T		CWALT 2005 27 3A1		25 Aug 2035	1 000	25 Jun 2010	25 Jun 2010	1 000000
104BFV01242		630	228 060	Local	228 01	228 67	-0 66			-0 66
				Base	228 01	228 67	-0 66		0 00	-0 66
12667GP23 Total										
				Local	7,415 65	12,042 97	-4,627 32			-4,627 32
				Base	7,415.65	12,042 97	-4,627 32		0 00	-4,627 32
00WU	14911XAF3	CATERPILLAR FINANCIAL ASSET TR		CFAT 2007 A A3B		25 Jun 2012	1 000	25 Aug 2010	25 Aug 2010	1 000000
104BHR00143		718	8,883 240	Local	8,883 13	8,883 24	-0 11			-0 11
				Base	8,883 13	8,883 24	-0 11		0 00	-0 11
00WU	320514AB8	FIRST HORIZON ABS TRUST		FHABS 2004 HE3 A		25 Oct 2034	1.000	03 Jun 2010	08 Jun 2010	1 000000
10AWFF00751		563	36,043 130	Local	19,643 50	36,047.34	-16,403 84			-16,403.84
				Base	19,643.50	36,047 34	-16,403 84		0 00	-16,403 84
00WU	320514AB8	FIRST HORIZON ABS TRUST		FHABS 2004 HE3 A		25 Oct 2034	1 000	30 Jun 2010	30 Jun 2010	1 000000
104BGF00562		647	0 050	Local	0 00	0 05	-0 05			-0 05
				Base	0 00	0 05	-0 05		0 00	-0 05
320514AB8 Total										
				Local	19,643.50	36,047 39	-16,403 89			-16,403 89
				Base	19,643 50	36,047.39	-16,403 89		0 00	-16,403 89
00WU	361856BS5	GMAC MORTGAGE CORPORATION LOAN		GMACM 2001 HE3 A2		25 Mar 2027	1 000	25 Feb 2010	25 Feb 2010	1 000000
104BCF02319		339	52 860	Local	16 27	52 88	-36 61			-36 61
				Base	16 27	52 88	-36.61		0 00	-36 61
00WU	361856BS5	GMAC MORTGAGE CORPORATION LOAN		GMACM 2001 HE3 A2		25 Mar 2027	1 000	03 Jun 2010	08 Jun 2010	1 000000
10AWFF00769		565	11,034 500	Local	6,013 80	11,039 69	-5,025 89			-5,025 89
				Base	6,013 80	11,039 69	-5,025 89		0 00	-5,025 89
00WU	361856BS5	GMAC MORTGAGE CORPORATION LOAN		GMACM 2001 HE3 A2		25 Mar 2027	1.000	30 Jun 2010	30 Jun 2010	1 000000
104BGF00563		648	0 140	Local	0 00	0 14	-0 14			-0 14
				Base	0 00	0 14	-0 14		0 00	-0 14
361856BS5 Total										
				Local	6,030 07	11,092 71	-5,062 64			-5,062 64
				Base	6,030 07	11,092 71	-5,062 64		0 00	-5,062 64

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00WU	395385AQ0	GREENPOINT HOME EQUITY LOAN TR		GPHE 2004 1 A		25 Jul 2029	1 000	03 Jun 2010	08 Jun 2010	1 000000
10AWFF00786		570	17,676.470	Local	9,633 68	17,772 29	-8,138 61			-8,138 61
				Base	9,633 68	17,772 29	-8,138 61		0 00	-8,138 61
00WU	395385AW7	GREENPOINT HOME EQUITY LOAN TR		GPHE 2004 3 A		15 Mar 2035	1.000	03 Jun 2010	08 Jun 2010	1 000000
10AWFF00770		566	8,562 640	Local	3,425 06	8,551 94	-5,126 88			-5,126 88
				Base	3,425 06	8,551 94	-5,126 88		0 00	-5,126 88
00WU	585525FC7	MELLON RESIDENTIAL FUNDING COR		MRFC 2001 TBC1 A1		15 Nov 2031	1.000	03 Jun 2010	08 Jun 2010	1 000000
104BFE01623		558	47,806 630	Local	40,814 91	47,891.70	-7,076 79			-7,076 79
				Base	40,814 91	47,891 70	-7,076 79		0 00	-7,076 79
00WU	585525FC7	MELLON RESIDENTIAL FUNDING COR		MRFC 2001 TBC1 A1		15 Nov 2031	1.000	30 Jun 2010	30 Jun 2010	1 000000
104BGF00564		649	0 060	Local	0 00	0 06	-0 06			-0 06
				Base	0 00	0 06	-0 06		0 00	-0 06
585525FC7 Total										
				Local	40,814 91	47,891 76	-7,076 85			-7,076 85
				Base	40,814 91	47,891 76	-7,076 85		0 00	-7,076 85
00WU	589929G36	MLCC MORTGAGE INVESTORS, INC.		MLCC 2003 A 2A2		25 Mar 2028	1 000	03 Jun 2010	08 Jun 2010	1 000000
104BFF01303		561	8,908 020	Local	7,705 44	8,914 98	-1,209.54			-1,209 54
				Base	7,705 44	8,914 98	-1,209 54		0 00	-1,209 54
00WU	589929G36	MLCC MORTGAGE INVESTORS, INC		MLCC 2003 A 2A2		25 Mar 2028	1.000	30 Jun 2010	30 Jun 2010	1 000000
104BGF00583		650	0 110	Local	0.00	0.11	-0.11			-0.11
				Base	0 00	0 11	-0.11		0 00	-0 11
589929G36 Total										
				Local	7,705 44	8,915 09	-1,209 65			-1,209.65
				Base	7,705 44	8,915 09	-1,209 65		0 00	-1,209 65
00WU	590170AC0	MERRILL AUTO TRUST SECURITIZAT		MATS 2007 1 A3		15 Mar 2011	1.000	15 Apr 2010	15 Apr 2010	1.000000
104BDK00636		411	445 290	Local	445 28	440 14	5 14			5 14
				Base	445 28	440 14	5 14		0 00	5 14
00WU	59020UAR6	MLCC MORTGAGE INVESTORS, INC.		MLCC 2004 A A1		25 Apr 2029	1 000	03 Jun 2010	08 Jun 2010	1.000000
104BFF01304		562	64,108 400	Local	56,415 39	63,902 53	-7,487.14			-7,487 14
				Base	56,415 39	63,902 53	-7,487 14		0 00	-7,487 14

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00WU	59020UAR6	MLCC MORTGAGE INVESTORS, INC		MLCC 2004 A A1		25 Apr 2029	1.000	30 Jun 2010	30 Jun 2010	1.000000
104BGF00622		651	0 080	Local	0 00	0 08	-0 08			-0 08
				Base	0.00	0 08	-0 08		0 00	-0 08
59020UAR6 Total										
				Local	56,415 39	63,902.61	-7,487.22			-7,487 22
				Base	56,415.39	63,902 61	-7,487 22		0 00	-7,487 22
00WU	76110VQY7	RESIDENTIAL FUNDING MORTGAGE S		RFMS2 2004 HS3 A		25 Sep 2029	1 000	03 Jun 2010	08 Jun 2010	1.000000
10AWFG00721		578	41,715 310	Local	17,520 43	41,715 23	-24,194 80			-24,194.80
				Base	17,520 43	41,715 23	-24,194 80		0 00	-24,194 80
00WU	76110VQY7	RESIDENTIAL FUNDING MORTGAGE S		RFMS2 2004 HS3 A		25 Sep 2029	1 000	30 Jun 2010	30 Jun 2010	1.000000
104BGF00626		652	0 010	Local	0 00	0 01	-0 01			-0 01
				Base	0 00	0 01	-0 01		0 00	-0 01
76110VQY7 Total										
				Local	17,520 43	41,715 24	-24,194 81			-24,194 81
				Base	17,520.43	41,715 24	-24,194 81		0 00	-24,194 81
00WU	81743PAP1	SEQUOIA MORTGAGE TRUST		SEMT 2003 2 A1		20 Jun 2033	1 000	03 Jun 2010	08 Jun 2010	1 000000
10AWFF00796		572	27,653 080	Local	22,692 81	27,497 53	-4,804 72			-4,804 72
				Base	22,692.81	27,497 53	-4,804 72		0 00	-4,804 72
00WU	81743PAP1	SEQUOIA MORTGAGE TRUST		SEMT 2003 2 A1		20 Jun 2033	1 000	30 Jun 2010	30 Jun 2010	1 000000
104BGF00629		653	0 100	Local	0 00	0 10	-0 10			-0 10
				Base	0 00	0 10	-0 10		0 00	-0 10
81743PAP1 Total										
				Local	22,692 81	27,497.63	-4,804 82			-4,804 82
				Base	22,692 81	27,497 63	-4,804 82		0 00	-4,804 82
00WU	81743WAA9	SEQUOIA MORTGAGE TRUST		SEMT 5 A		19 Oct 2026	1 000	03 Jun 2010	08 Jun 2010	1 000000
10AWFF00798		571	26,845 350	Local	22,029 96	26,694 34	-4,664 38			-4,664 38
				Base	22,029 96	26,694 34	-4,664 38		0 00	-4,664 38
00WU	81743WAA9	SEQUOIA MORTGAGE TRUST		SEMT 5 A		19 Oct 2026	1.000	30 Jun 2010	30 Jun 2010	1.000000
104BGF00635		654	0 110	Local	0 00	0 11	-0 11			-0 11
				Base	0 00	0 11	-0 11		0.00	-0 11

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81743WAA9 Total									
			Local	22,029 96	26,694 45	-4,664 49			-4,664 49
			Base	22,029 96	26,694 45	-4,664 49		0.00	-4,664 49
00WU	92975NAA5	WACHOVIA ASSET SECURITIZATION	WASI 2004 HE1 A		25 Jun 2034	1 000	03 Jun 2010	08 Jun 2010	1 000000
10AWFF00779	568	32,452 860	Local	17,686 81	32,446 27	-14,759 46			-14,759 46
			Base	17,686 81	32,446 27	-14,759 46		0 00	-14,759 46
00WU	92975NAA5	WACHOVIA ASSET SECURITIZATION	WASI 2004 HE1 A		25 Jun 2034	1 000	30 Jun 2010	30 Jun 2010	1 000000
104BGF00639	655	0 140	Local	0.00	0 14	-0 14			-0.14
			Base	0.00	0 14	-0 14		0 00	-0.14
92975NAA5 Total									
			Local	17,686 81	32,446 41	-14,759 60			-14,759 60
			Base	17,686 81	32,446 41	-14,759 60		0 00	-14,759 60
00WU	92978LAA6	WACHOVIA ASSET SECURITIZATION	WASI 2007 HE2A A 144A		25 Jul 2037	1.000	15 Jun 2010	18 Jun 2010	1.000000
10AWFM01136	585	44,898 050	Local	29,029 40	44,898 05	-15,868 65			-15,868.65
			Base	29,029 40	44,898 05	-15,868 65		0 00	-15,868 65
00WU	92978LAA6	WACHOVIA ASSET SECURITIZATION	WASI 2007 HE2A A 144A		25 Jul 2037	1 000	30 Jun 2010	30 Jun 2010	1 000000
104BGF00645	656	0 010	Local	0 00	0 01	-0 01			-0.01
			Base	0 00	0 01	-0 01		0 00	-0.01
92978LAA6 Total									
			Local	29,029.40	44,898 06	-15,868 66			-15,868 66
			Base	29,029.40	44,898 06	-15,868 66		0 00	-15,868 66
00WU	939336PC1	WAMU MORTGAGE PASS THROUGH CER	WAMU 2003 AR1 A6		25 Mar 2033	4 560	03 Jun 2010	08 Jun 2010	1.000000
10AWFF00810	574	9,850 580	Local	8,871 68	9,822 87	-951 19			-951 19
			Base	8,871 68	9,822 87	-951.19		0 00	-951.19
00WU	939336PC1	WAMU MORTGAGE PASS THROUGH CER	WAMU 2003 AR1 A6		25 Mar 2033	4 560	03 Jun 2010	08 Jun 2010	1.000000
104FFV00026	574	-9,850 580	Local	-8,871 68	-9,822.87	951 19			951 19
CXL			Base	-8,871 68	-9,822 87	951 19		0.00	951.19
00WU	939336PC1	WAMU MORTGAGE PASS THROUGH CER	WAMU 2003 AR1 A6		25 Mar 2033	4 560	03 Jun 2010	08 Jun 2010	1 000000
104BFV01245	631	9,760 660	Local	8,790 69	9,733.20	-942 51			-942 51
			Base	8,790.69	9,733.20	-942 51		0 00	-942 51

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00WU	939336PC1	WAMU MORTGAGE PASS THROUGH CER	WAMU 2003 AR1 A6		25 Mar 2033	4 560	25 Jun 2010	25 Jun 2010	1 000000
104BFV01286	632	89 930	Local	89 93	89 68	0 25			0 25
			Base	89 93	89 68	0 25		0.00	0 25
939336PC1 Total									
			Local	8,880 62	9,822 88	-942 26			-942 26
			Base	8,880 62	9,822 88	-942 26		0 00	-942 26
00WU	93933YAJ1	WASHINGTON MUTUAL MASTER NOTE	WMMNT 2007 A2 A2 144A		15 May 2014	1.000	17 May 2010	17 May 2010	1 000000
104BEK01169	488	30,000 000	Local	30,000 00	29,400 00	600 00			600 00
			Base	30,000 00	29,400 00	600 00		0 00	600 00
00WU	99S085CT7	HCFNJ1210 TRS USD R F .00000			31 Dec 2010		30 Nov 2010	02 Dec 2010	1 000000
104BLE01820	116	3,314,364.600	Local	3,302,630 90	3,314,364 60	-11,733 70			-11,733 70
			Base	3,302,630 90	3,314,364 60	-11,733 70		0 00	-11,733 70
00WU	99S085CT7	HCFNJ1210 TRS USD R F 00000			31 Dec 2010		31 Dec 2010	31 Dec 2010	1 000000
114BAB02330	169	3,392,630 900	Local	3,755,268 12	3,392,630 90	362,637 22			362,637 22
			Base	3,755,268 12	3,392,630 90	362,637 22		0 00	362,637.22
99S085CT7 Total									
			Local	7,057,899 02	6,706,995 50	350,903 52			350,903 52
			Base	7,057,899 02	6,706,995 50	350,903 52		0 00	350,903 52
US DOLLAR Total			Local	7,450,543 42	7,232,968 97	217,574.45			217,574 45
			Base	7,450,543 42	7,232,968 97	217,574 45		0 00	217,574 45
US DOLLAR Total Gains			Local			363,855 11			363,855 11
			Base			363,855 11		0.00	363,855 11
US DOLLAR Total Losses			Local			-146,280 66			-146,280 66
			Base			-146,280 66		0 00	-146,280 66
US DOLLAR Net Gains/Losses			Base			217,574 45		0 00	217,574 45
FIXED INCOME Total									
			Base	7,450,543 42	7,232,968 97	217,574.45		0 00	217,574 45
FIXED INCOME Total Gains			Base			363,855 11		0 00	363,855.11
FIXED INCOME Total Losses			Base			-146,280 66		0.00	-146,280 66

Base Currency: USD - US DOLLAR

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FIXED INCOME Net Gains/Losses				Base		217,574 45		0 00	217,574 45

Base Currency: USD - US DOLLAR

Fund / SSB Trade ID	Asset ID	Security Name / Lot	Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Trd Date	Stl Date / Curr Gn/Ls	Sell Rate / Net Gn/Ls
COMPOSITE Total									
			Base	66,987,142.30	69,858,061 91	-3,676,845 55		805,925 94	-2,870,919 61
COMPOSITE Total Gains			Base			5,515,505 79		1,416,074 63	6,931,580.42
COMPOSITE Total Losses			Base			-9,192,351 34		-610,148 69	-9,802,500 03
COMPOSITE Net Gains/Losses			Base			-3,676,845 55		805,925 94	-2,870,919 61

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
EURO CURRENCY				
FRANCE				
EQUITY				
Gross Gains	Local	0 00		0 00
	Base	0 00	99,316 08	99,316 08
Gross Losses	Local	-606,363 26		-606,363 26
	Base	-821,543 65	-40,289 08	-861,832 73
Net Gains/Losses	Base	-821,543 65	59,027 00	-762,516 65
EQUITY Total	Local	-606,363 26		-606,363 26
	Base	-821,543 65	59,027 00	-762,516 65
FRANCE Total	Local	-606,363 26		-606,363 26
	Base	-821,543 65	59,027 00	-762,516 65
GERMANY				
EQUITY				
Gross Gains	Local	289,649 42		289,649.42
	Base	395,836 43	75,854 69	471,691 12
Gross Losses	Local	-153,631.74		-153,631.74
	Base	-207,978 92	-19,597 17	-227,576 09
Net Gains/Losses	Base	187,857.51	56,257.52	244,115.03
EQUITY Total	Local	136,017 68		136,017.68
	Base	187,857 51	56,257 52	244,115 03
GERMANY Total	Local	136,017 68		136,017 68
	Base	187,857.51	56,257.52	244,115 03
ITALY				
EQUITY				

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Gross Gains	Local	1,807 00		1,807 00
	Base	2,230 78	1,704 63	3,935 41
Gross Losses	Local	-4,052 84		-4,052 84
	Base	-5,486 53	0 00	-5,486 53
Net Gains/Losses	Base	-3,255 75	1,704 63	-1,551 12
EQUITY Total	Local	-2,245 84		-2,245 84
	Base	-3,255 75	1,704 63	-1,551 12
ITALY Total	Local	-2,245 84		-2,245 84
	Base	-3,255 75	1,704 63	-1,551.12
NETHERLANDS				
EQUITY				
Gross Gains	Local	170,973 00		170,973 00
	Base	231,385 13	61,697.84	293,082.97
Gross Losses	Local	-106,101 46		-106,101 46
	Base	-143,634 82	0 00	-143,634 82
Net Gains/Losses	Base	87,750.31	61,697 84	149,448 15
EQUITY Total	Local	64,871 54		64,871 54
	Base	87,750 31	61,697 84	149,448 15
NETHERLANDS Total	Local	64,871.54		64,871 54
	Base	87,750 31	61,697 84	149,448 15
PORTUGAL				
EQUITY				
Gross Gains	Local	17,897 80		17,897 80
	Base	23,928 76	29,332 96	53,261 72
Net Gains/Losses	Base	23,928 76	29,332 96	53,261.72

Base Currency: USD - US DOLLAR Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
EQUITY Total	Local	17,897 80		17,897 80
	Base	23,928 76	29,332 96	53,261 72
PORTUGAL Total	Local	17,897.80		17,897 80
	Base	23,928 76	29,332 96	53,261 72
SPAIN				
EQUITY				
Gross Gains	Local	31,649.29		31,649 29
	Base	43,764.21	9,766 05	53,530 26
Net Gains/Losses	Base	43,764 21	9,766 05	53,530 26
EQUITY Total	Local	31,649 29		31,649 29
	Base	43,764 21	9,766 05	53,530 26
SPAIN Total	Local	31,649.29		31,649 29
	Base	43,764 21	9,766 05	53,530 26
EURO CURRENCY Total	Local	-358,172 79		-358,172.79
	Base	-481,498 61	217,786 00	-263,712 61
EURO CURRENCY Total Gains	Local	511,976 51		511,976 51
	Base	697,145.31	277,672 25	974,817 56
EURO CURRENCY Total Losses	Local	-870,149 30		-870,149 30
	Base	-1,178,643 92	-59,886 25	-1,238,530 17
EURO CURRENCY Net Gains/Losses	Base	-481,498 61	217,786 00	-263,712.61
JAPANESE YEN				
EQUITY				
Gross Gains	Local	8,570,063 00		8,570,063 00
	Base	92,482 43	1,102,600 80	1,195,083 23

Base Currency: USD - US DOLLAR Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Gross Losses	Local	-268,070,136 00		-268,070,136 00
	Base	-2,901,102 71	0 00	-2,901,102 71
Net Gains/Losses	Base	-2,808,620 28	1,102,600 80	-1,706,019 48
EQUITY Total	Local	-259,500,073 00		-259,500,073.00
	Base	-2,808,620 28	1,102,600 80	-1,706,019 48
JAPANESE YEN Total	Local	-259,500,073 00		-259,500,073.00
	Base	-2,808,620 28	1,102,600 80	-1,706,019 48
JAPANESE YEN Total Gains	Local	8,570,063 00		8,570,063 00
	Base	92,482 43	1,102,600 80	1,195,083 23
JAPANESE YEN Total Losses	Local	-268,070,136 00		-268,070,136 00
	Base	-2,901,102 71	0 00	-2,901,102 71
JAPANESE YEN Net Gains/Losses	Base	-2,808,620 28	1,102,600 80	-1,706,019 48
POUND STERLING				
EQUITY				
Gross Gains	Local	100,839 81		100,839 81
	Base	153,953 45	0.00	153,953 45
Gross Losses	Local	-391,380 85		-391,380 85
	Base	-584,591 93	-550,262 44	-1,134,854.37
Net Gains/Losses	Base	-430,638 48	-550,262 44	-980,900 92
EQUITY Total	Local	-290,541 04		-290,541.04
	Base	-430,638 48	-550,262 44	-980,900 92
POUND STERLING Total	Local	-290,541 04		-290,541 04
	Base	-430,638 48	-550,262 44	-980,900 92

Realized Gain/Loss

Currency Summary by Report Date - Composite

January 1, 2010 to December 31, 2010 View Date: October 31, 2011

STATE STREET.

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
POUND STERLING Total Gains	Local	100,839 81		100,839 81
	Base	153,953 45	0 00	153,953 45
POUND STERLING Total Losses	Local	-391,380 85		-391,380 85
	Base	-584,591 93	-550,262 44	-1,134,854 37
POUND STERLING Net Gains/Losses	Base	-430,638 48	-550,262 44	-980,900 92
SWISS FRANC				
EQUITY				
Gross Gains	Local	524 81		524 81
	Base	501 32	35,801 58	36,302 90
Gross Losses	Local	-82 42		-82.42
	Base	-78 08	0 00	-78 08
Net Gains/Losses	Base	423 24	35,801 58	36,224 82
EQUITY Total	Local	442 39		442 39
	Base	423 24	35,801.58	36,224 82
SWISS FRANC Total	Local	442 39		442 39
	Base	423 24	35,801 58	36,224 82
SWISS FRANC Total Gains	Local	524 81		524 81
	Base	501 32	35,801 58	36,302 90
SWISS FRANC Total Losses	Local	-82 42		-82 42
	Base	-78 08	0.00	-78 08
SWISS FRANC Net Gains/Losses	Base	423 24	35,801 58	36,224 82
US DOLLAR				
EQUITY				

Realized Gain/Loss
Currency Summary by Report Date - Composite
January 1, 2010 to December 31, 2010 View Date: October 31, 2011

STATE STREET.

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Gross Gains	Local	4,207,568.17		4,207,568 17
	Base	4,207,568 17	0 00	4,207,568 17
Gross Losses	Local	-4,381,654 04		-4,381,654 04
	Base	-4,381,654 04	0 00	-4,381,654.04
Net Gains/Losses	Base	-174,085 87	0 00	-174,085 87
EQUITY Total	Local	-174,085 87		-174,085 87
	Base	-174,085 87	0 00	-174,085 87
FIXED INCOME				
Gross Gains	Local	363,855 11		363,855 11
	Base	363,855.11	0 00	363,855.11
Gross Losses	Local	-146,280 66		-146,280.66
	Base	-146,280 66	0 00	-146,280 66
Net Gains/Losses	Base	217,574 45	0 00	217,574 45
FIXED INCOME Total	Local	217,574 45		217,574 45
	Base	217,574 45	0.00	217,574 45
US DOLLAR Total	Local	43,488 58		43,488 58
	Base	43,488 58	0 00	43,488 58
US DOLLAR Total Gains	Local	4,571,423 28		4,571,423 28
	Base	4,571,423.28	0.00	4,571,423.28
US DOLLAR Total Losses	Local	-4,527,934 70		-4,527,934 70
	Base	-4,527,934.70	0 00	-4,527,934 70
US DOLLAR Net Gains/Losses	Base	43,488 58	0 00	43,488 58
COMPOSITE Total	Base	-3,676,845 55	805,925 94	-2,870,919 61

Realized Gain/Loss

Currency Summary by Report Date - Composite

January 1, 2010 to December 31, 2010 View Date: October 31, 2011

STATE STREET.

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
COMPOSITE Total Gains	Base	5,515,505.79	1,416,074 63	6,931,580.42
COMPOSITE Total Losses	Base	-9,192,351 34	-610,148 69	-9,802,500.03
COMPOSITE Net Gains/Losses	Base	-3,676,845 55	805,925 94	-2,870,919 61

Realized Gain/Loss

Fund Summary by Report Date - Composite

January 1, 2010 to December 31, 2010 View Date: October 31, 2011

STATE STREET.

Base Currency: USD - US DOLLAR

Asset Type		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
EQUITY						
Gross Gains	Base			5,151,650.68	1,416,074 63	6,567,725 31
Gross Losses	Base			-9,046,070 68	-610,148 69	-9,656,219 37
Net Gains/Losses	Base			-3,894,420 00	805,925 94	-3,088,494 06
EQUITY Total	Base	59,536,598 88	62,625,092.94	-3,894,420 00	805,925 94	-3,088,494.06
FIXED INCOME						
Gross Gains	Base			363,855 11	0 00	363,855 11
Gross Losses	Base			-146,280.66	0 00	-146,280 66
Net Gains/Losses	Base			217,574 45	0 00	217,574 45
FIXED INCOME Total	Base	7,450,543.42	7,232,968 97	217,574 45	0 00	217,574 45
COMPOSITE Total	Base	66,987,142 30	69,858,061 91	-3,676,845 55	805,925.94	-2,870,919 61
COMPOSITE Total Gains	Base			5,515,505 79	1,416,074 63	6,931,580.42
COMPOSITE Total Losses	Base			-9,192,351 34	-610,148 69	-9,802,500 03
COMPOSITE Net Gains/Losses	Base			-3,676,845 55	805,925 94	-2,870,919 61

Form **8868**
(Rev. January 2011)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

▶ File a separate application for each return.

OMB No 1545-1709

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** and check this box . . . . ▶ [X]
- If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** (on page 2 of this form).

Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.

Electronic filing *(e-file)*. You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit *www.irs.gov/efile* and click on *e-file for Charities & Nonprofits*.

Part I **Automatic 3-Month Extension of Time.** Only submit original (no copies needed).

A corporation required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete Part I only . . . . ▶ [ ]

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns.

Type or print	Name of exempt organization	Employer identification number
File by the due date for filing your return See instructions	THE HEALTHCARE FOUNDATION OF NEW JERSEY, INC.	22-3451664
	Number, street, and room or suite no If a P.O. box, see instructions.	
	60 EAST WILLOW STREET, 2ND FLOOR	
	City, town or post office, state, and ZIP code For a foreign address, see instructions	
	MILLBURN, NJ 07041	

Enter the Return code for the return that this application is for (file a separate application for each return) . . . . [0][4]

Application Is For	**Return Code**	**Application Is For**	**Return Code**
Form 990	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

- The books are in the care of ▶ STEVE MUSOLINO

Telephone No. ▶ 973 921-1210 FAX No. ▶ 973 921-1274

- If the organization does not have an office or place of business in the United States, check this box . . . . ▶ [ ]
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) ________ . If this is for the whole group, check this box . . . . . . ▶ [ ] . If it is for part of the group, check this box . . . . ▶ [ ] and attach a list with the names and EINs of all members the extension is for.

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 08/15 , 20 11 , to file the exempt organization return for the organization named above. The extension is for the organization's return for:
▶ [X] calendar year 20 10 or
▶ [ ] tax year beginning ________, 20 ___, and ending ________, 20 ___.

2 If the tax year entered in line 1 is for less than 12 months, check reason: [ ] Initial return [ ] Final return
[ ] Change in accounting period

3a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions.	3a	$ 61,960.
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit	3b	$ 56,960.
c	**Balance Due.** Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	$ 5,000.

Caution. If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions.

- If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** and check this box ▶ ☐

Note. Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** (on page 1).

Part II **Additional (Not Automatic) 3-Month Extension of Time.** Only file the original (no copies needed).

Type or print	Name of exempt organization: THE HEALTHCARE FOUNDATION OF NEW JERSEY, INC.	Employer identification number: 22-3451664
File by the extended due date for filing your return See instructions	Number, street, and room or suite no If a P O. box, see instructions: 60 EAST WILLOW STREET, 2ND FLOOR	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions: MILLBURN, NJ 07041	

Enter the Return code for the return that this application is for (file a separate application for each return) 0 4

Application Is For	Return Code	Application Is For	Return Code
Form 990	01		
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

- The books are in the care of ▶ STEVE MUSOLINO
  Telephone No ▶ 973 921-1210 FAX No ▶ 973 921-1274
- If the organization does not have an office or place of business in the United States, check this box . . . . ▶ ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) ______ If this is for the whole group, check this box . . . . . . ▶ ☐ If it is for part of the group, check this box . . . . ▶ ☐ and attach a list with the names and EINs of all members the extension is for.

4 I request an additional 3-month extension of time until 11/15, 20 11 .

5 For calendar year 2010, or other tax year beginning ______, 20___, and ending ______, 20___ .

6 If the tax year entered in line 5 is for less than 12 months, check reason ☐ Initial return ☐ Final return ☐ Change in accounting period

7 State in detail why you need the extension INFORMATION NEEDED TO COMPLETE AN ACCURATE RETURN HAS NOT YET BEEN RECEIVED.

8a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a	$ 61,960.
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	8b	$ 61,960.
c	**Balance Due.** Subtract line 8b from line 8a Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions	8c	$

Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form

Signature ▶ Title ▶ Date ▶