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Return of Private Foundation

2010

Department of the Treasury
Internal Revenue Serviceor 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.

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

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 GENERAL MOTORS FOUNDATION, INC.		A Employer identification number 38-2132136
Number and street (or P.O. box number if mail is not delivered to street address) MC 482-C27-D76, 300 RENAISSANCE CENTER	Room/suite	B Telephone number 313-665-4696
City or town, state, and ZIP code DETROIT, MI 48265-3000		C If exemption application is pending, check here ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 162,093,119.	J Accounting method: ☐ Cash ☒ Accrual ☐ Other (specify)	E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
(Part I, column (d) must be on cash basis.)		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

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))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ if the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments		2,547,870.	2,547,870.		STATEMENT 1
4 Dividends and interest from securities		2,531,890.	2,531,890.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		8,168,827.			
b Gross sales price for all assets on line 6a		163,951,411.			
7 Capital gain net income (from Part IV, line 2)			8,232,128.		
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)					
11 Other income			107,980.		STATEMENT 3
12 Total. Add lines 1 through 11		13,248,587.	13,419,868.		
13 Compensation of officers, directors, trustees, etc.		0.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees					
b Accounting fees STMT 4		42,804.	0.		42,804.
c Other professional fees STMT 5		1,074,048.	705,448.		259,418.
17 Taxes STMT 6		325,301.	0.		0.
18 Depreciation and depletion					
19 Occupancy					
20 Travel, conferences, and meetings					
21 Printing and publications					
22 Other expenses STMT 7		14,476.	788.		13,688.
23 Total operating and administrative expenses. Add lines 13 through 23		1,456,629.	706,236.		315,910.
24 Contributions, gifts, grants paid		37,480,996.			10,684,475.
25 Total expenses and disbursements. Add lines 24 and 25		38,937,625.	706,236.		11,000,385.
26 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		-25,689,038.			
b Net investment income (if negative, enter -0-)			12,713,632.		
c Adjusted net income (if negative, enter -0-)				N/A	

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Operating and Administrative Expenses

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		
		Beginning of year (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	12,007,187.	13,919,143.	13,919,143.
	3 Accounts receivable ▶ 683,182.			
	Less: allowance for doubtful accounts ▶	967,003.	683,182.	683,182.
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations STMT 8	8,580,465.	13,715,319.	13,715,319.
	b Investments - corporate stock STMT 9	103,022,275.	107,865,905.	107,865,905.
	c Investments - corporate bonds STMT 10	31,618,605.	23,736,297.	23,736,297.
Liabilities	11 Investments - land, buildings, and equipment: basis			
	Less: accumulated depreciation			
	12 Investments - mortgage loans			
	13 Investments - other STMT 11	1,471,159.	2,173,273.	2,173,273.
	14 Land, buildings, and equipment: basis			
	Less: accumulated depreciation			
	15 Other assets (describe ▶)			
	16 Total assets (to be completed by all filers)	157,666,694.	162,093,119.	162,093,119.
	17 Accounts payable and accrued expenses	277,931.	413,628.	
	18 Grants payable	5,191,639.	32,275,692.	
Net Assets or Fund Balances	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶ STATEMENT 12)	42,872.	315,366.	
	23 Total liabilities (add lines 17 through 22)	5,512,442.	33,004,686.	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☒			
	24 Unrestricted	152,154,252.	129,088,433.	
	25 Temporarily restricted	45,129,460.	2,623,219.	
	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	152,154,252.	129,088,433.		
31 Total liabilities and net assets/fund balances	157,666,694.	162,093,119.		

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	152,154,252.
2 Enter amount from Part I, line 27a	2	-25,689,038.
3 Other increases not included in line 2 (itemize) ▶ UNREALIZED GAIN ON INVESTMENTS	3	2,623,219.
4 Add lines 1, 2, and 3	4	129,088,433.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	129,088,433.

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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 PUBLICLY TRADED SECURITIES				
b FLOW THROUGH CAPITAL GAIN/(LOSS)				
c CAPITAL GUARDIAN NON US EQ FD T/E FUND				
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 163,951,411.			8,149,147.
b			52,301.
c			30,680.
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(I) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(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	
a			8,149,147.
b			52,301.
c			30,680.
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	8,232,128.
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). If (loss), enter -0- in Part I, line 8	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7		3	N/A

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 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	8,167,667.	139,648,474.	.058487
2008	23,136,545.	171,175,335.	.135163
2007	31,548,619.	213,005,374.	.148112
2006	30,042,816.	220,360,167.	.136335
2005	39,270,234.	227,878,844.	.172329

2 Total of line 1, column (d)	2	.650426
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	.130085
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	152,644,225.
5 Multiply line 4 by line 3	5	19,856,724.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	127,136.
7 Add lines 5 and 6	7	19,983,860.
8 Enter qualifying distributions from Part XII, line 4. 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.	8	11,000,385.

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see 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 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		1	254,273.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	254,273.
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	254,273.
6 Credits/Payments:			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	253,824.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d .. O.R. OVERPAYMENT		-967.	252,857.
8 Enter any penalty for underpayment of estimated tax. Check here ☐ 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		1,416.
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2011 estimated tax ☐ 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?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? 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.		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☐ \$ 0. (2) On foundation managers. ☐ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☐ \$ 0.		
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	
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 instructions) ☐ MI		
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)? 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

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Part VII-A Statements Regarding Activities (continued)

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 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? Website address WWW.GM.COM/CORPORATE/RESPONSIBILITY/COMMUNITY	13	X	
14	The books are in care of TOM GAFF, CFO Telephone no. 313-665-4696 Located at 300 RENAISSANCE CENTER, DETROIT, MI ZIP+4 48265-3000			
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	N/A	
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? 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	16	Yes	No
				X

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	
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)? Organizations relying on a current notice regarding disaster assistance check here	1b	X
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? 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 instructions.)	N/A	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	
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.)	N/A	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

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**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)? ☐ 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 instructions)? ☐ N/AOrganizations 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? ☐ N/A ☐ 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? ☐ Yes ☒ No

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? ☐ N/A**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.

(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
SEE STATEMENT 13		0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). 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
NONE				

Total number of other employees paid over \$50,000 ☐ 0

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)***3** Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
STATE STREET BANK BOX 5501, BOSTON, MA 02206	BANKING	479,022.
GM LLC - MC 482-C27-A68, P.O. BOX 9025, DETROIT, MI 48202-9025	GRANT & INVESTMENT MGMT	478,026.
SCHOLARSHIP AMERICA ONE SCHOLARSHIP WAY, SAINT PETER, MN 56082	SCHOLARSHIP MANAGEMENT	59,500.
CHARITABLE MANAGEMENT SYSTEMS FOUNDATION 700 WEST 5TH AVENUE, NAPERVILLE, IL 60563	SCHOLARSHIP MANAGEMENT	57,500.

Total number of others receiving over \$50,000 for professional services

0

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	

Total. Add lines 1 through 3

0.

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Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see 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	142,635,825.
b Average of monthly cash balances	1b	11,649,749.
c Fair market value of all other assets	1c	683,182.
d Total (add lines 1a, b, and c)	1d	154,968,756.
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2 Acquisition indebtedness applicable to line 1 assets	2	0.
3 Subtract line 2 from line 1d	3	154,968,756.
4 Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	2,324,531.
5 Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	152,644,225.
6 Minimum investment return. Enter 5% of line 5	6	7,632,211.

Part XI Distributable Amount (see 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	7,632,211.
2a Tax on investment income for 2010 from Part VI, line 5	2a	254,273.
b Income tax for 2010. (This does not include the tax from Part VI.)	2b	
c Add lines 2a and 2b	2c	254,273.
3 Distributable amount before adjustments. Subtract line 2c from line 1	3	7,377,938.
4 Recoveries of amounts treated as qualifying distributions	4	0.
5 Add lines 3 and 4	5	7,377,938.
6 Deduction from distributable amount (see instructions)	6	0.
7 Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	7,377,938.

Part XII Qualifying Distributions (see 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	11,000,385.
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	
3 Amounts set aside for specific charitable projects that satisfy the:		
a Suitability test (prior IRS approval required)	3a	
b Cash distribution test (attach the required schedule)	3b	
4 Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	11,000,385.
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	5	0.
6 Adjusted qualifying distributions. Subtract line 5 from line 4	6	11,000,385.

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.

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				7,377,938.
2 Undistributed income, if any, as of the end of 2010:				
a Enter amount for 2009 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2010:				
a From 2005	39,507,551.			
b From 2006	30,042,816.			
c From 2007	31,548,619.			
d From 2008	23,136,545.			
e From 2009	8,167,667.			
f Total of lines 3a through e	132,403,198.			
4 Qualifying distributions for 2010 from Part XII, line 4: ▶ \$	11,000,385.			
a Applied to 2009, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	11,000,385.			
d Applied to 2010 distributable amount				0.
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).)	7,377,938.			7,377,938.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	136,025,645.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
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		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2009. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2010. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2011				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7	32,129,613.			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	103,896,032.			
10 Analysis of line 9:				
a Excess from 2006	30,042,816.			
b Excess from 2007	31,548,619.			
c Excess from 2008	23,136,545.			
d Excess from 2009	8,167,667.			
e Excess from 2010	11,000,385.			

Part XV **Supplementary Information** (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	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
Name and address (home or business)				
a Paid during the year ATTACHMENT C		PUBLIC	VARIOUS CHARITABLE ACTIVITIES	10,684,475.
Total			▶ 3a	10,684,475.
b Approved for future payment ATTACHMENT D		PUBLIC	VARIOUS CHARITABLE ACTIVITIES	32,034,127.
Total			▶ 3b	32,034,127.

AS AMENDED

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion 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	2,547,870.		
4 Dividends and interest from securities			14	2,531,890.		
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	8,168,827.		
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory						
11 Other revenue:						
a _____						
b _____						
c _____						
d _____						
e _____						
12 Subtotal. Add columns (b), (d), and (e)		0.		13,248,587.		0.
13 Total. Add line 12, columns (b), (d), and (e)				13		13,248,587.

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

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

[illegible]

AS AMENDED

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	AMOUNT
INTEREST	2,547,870.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	2,547,870.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
DIVIDENDS	2,531,890.	0.	2,531,890.
TOTAL TO FM 990-PF, PART I, LN 4	2,531,890.	0.	2,531,890.

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
FLOW THROUGH INVESTMENT INCOME			
OTHER THAN GAIN/(LOSS)	0.	-40,043.	
FOREIGN EXCHANGE GAIN	0.	148,023.	
TOTAL TO FORM 990-PF, PART I, LINE 11	0.	107,980.	

FORM 990-PF ACCOUNTING FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
DELOITTE TAX LLP	8,953.	0.		8,953.
DELOITTE & TOUCHE LLP	33,500.	0.		33,500.
GEORGE JOHNSON	351.	0.		351.
TO FORM 990-PF, PG 1, LN 16B	42,804.	0.		42,804.

FORM 990-PF

OTHER PROFESSIONAL FEES

STATEMENT 5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
STATE STREET BANK FEES	479,022.	479,022.		0.
GM LLC GRANT ADMINISTRATION	251,600.	0.		201,918.
SCHOLARSHIP AMERICA GRANT ADMINISTRATION	59,500.	0.		0.
CMS GRANT ADMINISTRATION	57,500.	0.		57,500.
GM LLC INVESTMENT MANAGEMENT	226,426.	226,426.		0.
TO FORM 990-PF, PG 1, LN 16C	1,074,048.	705,448.		259,418.

FORM 990-PF

TAXES

STATEMENT 6

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FEDERAL INCOME TAX	325,301.	0.		0.
TO FORM 990-PF, PG 1, LN 18	325,301.	0.		0.

FORM 990-PF

OTHER EXPENSES

STATEMENT 7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
BOARD MEETING COUNCIL OF MICHIGAN FOUNDATIONS	1,576.	788.		788.
	12,900.	0.		12,900.
TO FORM 990-PF, PG 1, LN 23	14,476.	788.		13,688.

FORM 990-PF U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS STATEMENT 8

DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
STATE STREET TRUST - ATTACHMENT A	x		13,715,319.	13,715,319.
TOTAL U.S. GOVERNMENT OBLIGATIONS			13,715,319.	13,715,319.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			13,715,319.	13,715,319.

FORM 990-PF CORPORATE STOCK STATEMENT 9

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
STATE STREET TRUST - ATTACHMENT A	107,865,905.	107,865,905.
TOTAL TO FORM 990-PF, PART II, LINE 10B	107,865,905.	107,865,905.

FORM 990-PF CORPORATE BONDS STATEMENT 10

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
STATE STREET TRUST - ATTACHMENT A	23,736,297.	23,736,297.
TOTAL TO FORM 990-PF, PART II, LINE 10C	23,736,297.	23,736,297.

FORM 990-PF OTHER INVESTMENTS STATEMENT 11

DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
STATE STREET TRUST - ATTACHMENT A	COST	2,173,273.	2,173,273.
TOTAL TO FORM 990-PF, PART II, LINE 13		2,173,273.	2,173,273.

FORM 990-PF

OTHER LIABILITIES

STATEMENT 12

DESCRIPTION

BOY AMOUNT

EOY AMOUNT

PAYABLE TO BROKER FOR SECURITIES
PURCHASED, SHORT SALES AND LONG SALES

42,872.

315,366.

TOTAL TO FORM 990-PF, PART II, LINE 22

42,872.

315,366.

FORM 990-PF

PART VIII - LIST OF OFFICERS, DIRECTORS
TRUSTEES AND FOUNDATION MANAGERS

STATEMENT 13

NAME AND ADDRESS

TITLE AND
AVRG HRS/WKCOMPEN-
SATIONEMPLOYEE
BEN PLAN EXPENSE
CONTRIB ACCOUNT

VIVIAN R. PICKARD
MC 482-C27-D76, 300 RENAISSANCE
CENTER
DETROIT, MI 48265-3000

PRESIDENT

35.00

0.

0.

0.

LORI L. WINGERTER
MC 482-C27-D76, 300 RENAISSANCE
CENTER
DETROIT, MI 48265-3000

ASSISTANT SECRETARY

24.00

0.

0.

0.

TOM P. GAFF
MC 482-C27-D76, 300 RENAISSANCE
CENTER
DETROIT, MI 48265-3000

CHIEF FINANCIAL OFFICER

5.00

0.

0.

0.

MARY E. WILLIAMS
MC 482-C27-D76, 300 RENAISSANCE
CENTER
DETROIT, MI 48265-3000

TREASURER

32.00

0.

0.

0.

KEVIN W. COBB
MC 482-C27-D76, 300 RENAISSANCE
CENTER
DETROIT, MI 48265-3000

SECRETARY

2.00

0.

0.

0.

SUSAN E. DOCHERTY
MC 482-C27-D76, 300 RENAISSANCE
CENTER
DETROIT, MI 48265-3000

DIRECTOR

2.00

0.

0.

0.

KATHRYN M. MCBRIDE MC 482-C27-D76, 300 RENAISSANCE CENTER DETROIT, MI 48265-3000	DIRECTOR 2.00	0.	0.	0.
MARK L. REUSS MC 482-C27-D76, 300 RENAISSANCE CENTER DETROIT, MI 48265-3000	DIRECTOR 2.00	0.	0.	0.
JOHN F. SMITH MC 482-C27-D76, 300 RENAISSANCE CENTER DETROIT, MI 48265-3000	DIRECTOR 2.00	0.	0.	0.
DIANE D. TREMBLAY MC 482-C27-D76, 300 RENAISSANCE CENTER DETROIT, MI 48265-3000	DIRECTOR 2.00	0.	0.	0.
JANICE K. UHLIG MC 482-C27-D76, 300 RENAISSANCE CENTER DETROIT, MI 48265-3000	DIRECTOR 2.00	0.	0.	0.
EDWARD T. WELBURN JR. MC 482-C27-D76, 300 RENAISSANCE CENTER DETROIT, MI 48265-3000	DIRECTOR 2.00	0.	0.	0.
JOHN T. MONTFORD MC 482-C27-D76, 300 RENAISSANCE CENTER DETROIT, MI 48265-3000	CHAIRPERSON 15.00	0.	0.	0.
ROBERT E. FERGUSON MC 482-C27-D76, 300 RENAISSANCE CENTER DETROIT, MI 48265-3000	VICE-CHAIRPERSON 10.00	0.	0.	0.
SELIM BINGOL MC 482-C27-D76, 300 RENAISSANCE CENTER DETROIT, MI 48265-3000	DIRECTOR 2.00	0.	0.	0.
MC 482-C27-D76, 300 RENAISSANCE CENTER				

TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII

0.	0.	0.
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GENERAL MOTORS FOUNDATION, INC.

EIN: 38-2132136

RECONCILIATION OF ATTACHMENT A TO FORM 990-PF, PART II

For the Year Ended December 31, 2010

Form 990-PF,
Part II, Line

Number	Description	Amount
2	Savings and temporary cash investments	13,919,143
10a	Investments - U.S. and State government obligations	13,715,319
10b	Investments - Corporate Stock	107,865,905
10c	Investments - Corporate Bonds	23,736,297
13	Investments - Other	<u>2,173,273</u>
		161,409,937
	Voided Checks - In Transit	<u>(206,356)</u>
	Fair Value of Investments in State Street Trust, per Attachment A	<u><u>161,203,581</u></u>

**Election to Treat Qualifying Distribution as Coming From Corpus Pursuant to Code Sec.
4942(h)(2) and Reg. §53.4942(a)-3(d)(2)**

General Motors Foundation, Inc.
300 Renaissance Center, MC-482-C16-D25
Detroit, MI 48265-3000

Identification Number: 38-2132136

Tax Year End: 12/31/2010

Pursuant to Code Sec. 4942(h)(2) and Reg. §53.4942(a)-3(d)(2), General Motors Foundation, Inc. elects to treat current year qualifying distributions in excess of the immediately preceding tax year's undistributed income as coming from corpus.

Name: Kenn W Cobb

Title: 6-13-2011

Restated as of May 7, 2010
June 13, 2003
January 5, 2001
December 11, 1995
December 13, 1994
December 22, 1978

GENERAL MOTORS FOUNDATION, INC.

BYLAWS

Article I – Establishment, Purposes

Section 1. Name. The name of this non-profit corporation shall be the General Motors Foundation, Inc. (hereinafter referred to as the “Foundation”).

Section 2. Principal Office. The principal office of the Foundation shall be 300 GM Renaissance Center, Detroit, Michigan 48265-3000.

Section 3. Purposes. The Foundation is organized exclusively for receiving and administering funds for charitable, religious, educational, and scientific purposes, including, for such purposes, the making of donations to organizations that qualify as exempt organizations under section 501(c)(3) of the Internal Revenue Code of 1986 (the “Code”)(or the corresponding provision of any future United States Internal Revenue law).

Section 4. Organization. The Foundation is organized on a directorship, non-stock basis. It is to be financed by contributions of funds and property by any person, including an individual, firm, partnership, private or public corporation or foundation. The Foundation may participate in fundraising activities designed to generate funds that will be used by the Foundation to carry out the purposes set forth in Article I, Section 3, hereof.

Article II – Board of Directors

Section 1. Duties. The Board of Directors of the Foundation shall constitute its governing body and shall have direction and control over the business, property and affairs of the Foundation. Authority to make donations shall be vested in the Board of Directors as provided in Article IV of these bylaws.

AS AMENDED

Section 2. Composition and Term. The Board of Directors shall be composed of not more than 12 and not less than 5 Directors. The number of directors shall be determined and may from time to time be changed by majority vote of the Board of Directors. Approximately one-third of the Directors will be elected each year. Except as noted below, each Director shall hold office for a term of three years or until such Director's successor is elected and qualified or until such Director's earlier resignation or removal. For purposes of determining the term of a Board member, the term "year" shall mean a term beginning at the close of the annual meeting and concluding at the next succeeding annual meeting. Directors may, or may not be, Directors, officers, or employees of General Motors Company or its subsidiaries or affiliates.

Section 3. Election. New Directors shall be admitted by a majority vote of the existing members of the Board of Directors. Directors shall hold office for a term of three years or until their successors have been elected and have qualified or until their earlier resignation or removal.

Section 4. Resignation and Removal. Any Director may resign at any time by delivering written notice thereof to the principal office of the Foundation, to the attention of the Foundation's President. Any Director may be removed at any time with or without cause by a majority vote of the Board of Directors.

Section 5. Vacancies. In case of any vacancy in the Board of Directors by reason of death, resignation, removal, or otherwise, such vacancy or vacancies may be filled for the unexpired term by a vote of the majority of the Directors remaining in office.

Section 6. Annual Meeting. The annual meeting of the Board of Directors will be held in May of each year for the purpose of electing Directors and officers for the ensuing year, reviewing the Foundation's financial report for the preceding fiscal year with the Directors and for the transaction of such other business as properly may come before such meeting. If the annual meeting is not held at that time, the Board shall cause the meeting to be held as soon thereafter as is convenient.

Section 7. Regular Meetings. Regular meetings of the Board of Directors may be held without notice if the time and place of the meeting has been determined by resolution of the Board.

Section 8. Special Meetings. Special meetings of the Board of Directors for any purpose may be called at any time by two or more Directors or by the chairman, president, or the secretary.

Section 9. Notice of Meetings. Except as otherwise provided by Article II, Section 7 of these bylaws or by law, written notice containing the time and place of all meetings of the Board of Directors will be given to each Director not less than 10 days before the annual meeting or a regular meeting and not less than two days before a special meeting. Such written notice shall be given in any reasonable manner to each Director, including by mail at the last known home or business address of the Director to be notified or by electronic transmission. Notice by electronic transmission will be deemed to have been given when electronically transmitted to the person entitled to the notice or communication in a manner authorized by the person. Notice of a regular meeting need not state the purpose or purposes of the meeting nor the business to be transacted at the meeting. Notice of a special meeting must state the purpose or purposes of the meeting.

Section 10. Waiver of Notice. Attendance of a Director at a meeting of the Board shall constitute a waiver of notice of the meeting, except where a Director attends a meeting for the express purpose of objecting to the transaction of any business because the meeting is not called or convened in accordance with the requirements of these Bylaws. In addition, notice of any meeting may be waived in writing prior or subsequent to such meeting.

Section 11. Quorum. The presence of at least 1/3 (one-third) of the Directors shall constitute a quorum. Actions voted on by a majority of Directors present at a meeting where a quorum is present shall constitute authorized actions of the Board, unless a larger number is required by law or other sections of these Bylaws or the Foundation's Articles of Incorporation.

Section 12. Action by Unanimous Written Consent. Any action required or permitted to be taken at an annual, regular or special meeting of Directors may be taken without a meeting, without prior notice and without a vote, if all of the Directors consent in writing, including by electronic transmission such as electronic mail, to the action so taken. Written consents will be filed with the minutes of the proceedings of the Directors.

Section 13. Participation by Remote Communication. A Director may participate in a meeting of Directors by conference telephone or other means of remote communication by which

all persons participating in the meeting may communicate with each other. Participation in a meeting pursuant to this section constitutes presence in person at the meeting.

Section 14. Advisory Committee. The Board of Directors may establish such Advisory Committees as it deems necessary to assist it in the performance of its duties and responsibilities, including committees focused on areas of Foundation focus. The Board of Directors shall determine the scope of the power, authority, duties, and discretion to be delegated to each Advisory Committee.

Section 15. Expenses. Directors will serve without compensation but may be reimbursed for actual, documented, reasonable and necessary expenses related to the conduct of the business of the Foundation and incurred by a Director in their capacity as a Director.

Article III – Officers

Section 1. Officers. The officers of the Foundation shall be elected by the Board of Directors at the Annual Meeting and shall hold office until the next Annual Meeting of the Board or until their successors are elected and qualified or until their earlier resignation or removal. The officers of the Foundation shall be chairman, vice chairman, president, treasurer, and secretary. Additional officers may be elected from time to time by the Board of Directors.

Section 2. Resignation and Removal. Any officer may resign at any time by delivering written notice thereof to the office of the Foundation. Any officer may be removed at any time with or without cause by a majority vote of the Board of Directors.

Section 3. Chairman. The Chairman will preside over all board meetings and will perform such other duties as may from time to time be prescribed by the Board of Directors.

Section 4. Vice Chairman. In the absence or disability of the Chairman, the Vice Chairman shall have the authority to and shall perform all the duties and exercise all the powers of the Chairman until the Chairman shall no longer be absent or disabled. The Vice Chairman shall also have such other powers and perform such other duties as may from time to time be prescribed by the Chairman or the Board of Directors.

Section 5. President. The President will be the chief executive officer, have general and active management over the activities of the Foundation and see that all orders and resolutions of the Board of Directors are carried into effect. The President will execute all authorized conveyances, contracts or other obligations in the name of the Foundation except where required by law to be otherwise signed and executed and except where the signing and execution is expressly delegated by the Directors to some other person. The President shall also have such other powers and perform such other duties as may from time to time be prescribed by the Board of Directors.

Section 6. Treasurer. The Treasurer will oversee the financial activities of the Foundation. The Treasurer will perform all duties incident to the office of Treasurer and other administrative duties as may be prescribed by the Board of Directors. The Treasurer shall deposit all moneys and other valuable effects in the name and to the credit of the Foundation in such banks or other depositories as shall be designated by the Board of Directors or by such officers or employees as may be authorized by the Board so to designate. The Treasurer shall be charged with the disbursement of funds of the Foundation and the taking of proper vouchers therefore and shall render to the Board such reports as the Board shall prescribe. The Treasurer shall, if required by the Board, furnish bond, as prescribed by the Board, for the faithful performance of his or her duties. All books, papers, vouchers, money and other property of whatever kind belonging to the Foundation which are in the Treasurer's possession or under his or her control will be returned to the Foundation at the time of his or her death, resignation or removal from office.

Section 7. Secretary. The Secretary shall record or cause to be recorded the minutes of all meetings of the Board of Directors and of such other committees as the Secretary may be directed. The Secretary shall give or cause to be given all notices as directed. The Secretary shall have custody of the seal and of the books and records of the Foundation. The Foundation's books and records shall at all times during the usual hours for business be open to the examination of any Director of the Foundation at the office of the Secretary. The Secretary shall affix and attest the corporate seal to any instrument whose execution under seal shall have been duly authorized. The Secretary shall perform all acts incident to the office of Secretary, subject to the control of the Board of Directors, and shall perform such other duties as the Board may from time to time prescribe.

Article IV – Approval of Donations

The Board of Directors shall, from time to time, approve and authorize to be issued a Donation Policy applicable to the operations of the Foundation. The President shall have the authority to amend or modify such Donation Policy in a manner not inconsistent with these Bylaws. Individual donations or series of related donations by the Foundation in the amount of \$100,000 or greater shall be authorized and approved by the Board of Directors.

Article V – Prohibitions

Section 1. No part of the net earnings of the Foundation shall inure to the benefit of, or be distributable to, its directors, officers, or other private persons, except that the Foundation shall be authorized and empowered to pay or reimburse reasonable compensation for services rendered and to make payments and distributions in furtherance of the purposes set forth in Article I, Section 3, hereof.

Section 2. No substantial part of the activities of the Foundation will be the carrying on of propaganda or otherwise attempting to influence legislation. The Foundation will not participate or intervene in any political campaign on behalf of or in opposition to any candidate for public office and will not publish or distribute statements relating to political campaigns.

Section 3. Notwithstanding any other provision of these Bylaws, the Foundation shall not carry on any activities not permitted to be carried on (a) by a corporation exempt from federal income tax under section 501(c)(3) of the Code (or the corresponding provision of any future United States Internal Revenue law) or (b) by a corporation, contributions to which are deductible under section 170(c)(2) of the Code (or the corresponding provision of any future United States Internal Revenue law).

Section 4. The Foundation shall distribute its income for each taxable year at such time and in such manner as not to become subject to the tax on undistributed income imposed by section 4942 of the Code, or the corresponding provisions of any future United States Internal Revenue law.

Section 5. The Foundation shall not engage in any act constituting self-dealing as defined in section 4941(d) of the Code, or the corresponding provisions of any future United States Internal Revenue law.

Section 6. The Foundation shall not retain any excess business holdings as defined in section 4943(c) of the Code, or the corresponding provisions of any future United States Internal Revenue law.

Section 7. The Foundation shall not make any investments in such manner as to subject it to tax under section 4944 of the Code, or the corresponding provisions of any future United States Internal Revenue law.

Section 8. The Foundation shall not make any taxable expenditures as defined in section 4945(d) of the Code, or the corresponding provisions of any future United States Internal Revenue law.

Article VI – Indemnification

Section 1. Right to Indemnification and Advancement Expenses. With respect to all amounts (including judgments, fines, payments in settlement, attorneys' fees and other expenses) reasonably incurred by or on behalf of a Director or officer of the Foundation in connection with any threatened, pending, or completed investigation, action, suit or proceeding, whether civil, criminal, administrative or investigative ("a proceeding"), in which such person was or is made or is threatened to be made a party or called as a witness or is otherwise involved by reason of the fact that such person is or was a Director or officer of the Foundation, the Foundation shall indemnify and advance expenses to such person in the same manner, to the same extent, and subject to the same requirements, limitations, and restrictions as provided for in the company bylaws of General Motors Company. Directors and officers of the Foundation also shall have the same rights and entitlements, including the right to file suit to covered unpaid amounts, as provided for in the company bylaws of General Motors Company.

Section 2. Non-Exclusivity of Rights. The rights conferred on any person by this Article VI shall not be exclusive of any other rights which such person may have or hereafter may acquire under any statute, under any provision of the certificate of incorporation or bylaws of

General Motors Company, under any agreement approved by General Motors LLC, or by vote of the stockholders or disinterested directors of General Motors Company.

Section 3. Nature of Rights. The rights conferred in this Article VI shall be contract rights that shall continue as to an indemnitee who has ceased to be a Director or officer of the Foundation and shall inure to the benefit of such person's heirs, executors, administrators, or other legal representatives.

Section 4. Effect of Amendment or Repeal. Any repeal or modification of the foregoing provisions of this Article VI or the company bylaws of General Motors Company referred to hereunder shall be prospective only and shall not adversely affect any right or protection hereunder of any person in respect of any act or omission occurring prior to the time of such repeal or modification.

Section 5. Limitation on Interpretation. Notwithstanding any other provision of this Article VI, under no circumstance shall the rights and entitlements conferred hereunder be greater than the rights and entitlements to indemnification and advancement of expenses provided for in the company bylaws of General Motors Company. To the extent that any provision of this Article VI may be interpreted to confer any greater rights or entitlements, such provision shall be null and void and shall not bind General Motors Company or the Foundation.

Article VII – Miscellaneous

Section 1. Expenditures. All checks, drafts and orders for the payment of money shall be signed in the name of the General Motors Foundation, Inc., by such persons as the Board of Directors may from time to time authorize.

Section 2. Seal. The Board of Directors may adopt a seal for the Foundation as it deems desirable.

Section 3. Audits. The accounting records and financial statements of the Foundation shall be audited annually for the fiscal year by an independent certified public accounting firm selected by the Board of Directors. The accounting firm will render an independent opinion for the Foundation to the Board of Directors.

Section 4. Amendment of Bylaws. These bylaws may be amended by a majority vote of the Board of Directors then in office.

Section 5. Loans and Guarantees. The Foundation will not provide loans to or guarantee obligations of an officer or Director of the Foundation.

Section 6. Conflicts of Interest. The Board of Directors shall, from time to time, approve and authorize a Conflicts of Interest Policy applicable to the operations of the Foundation.

Section 7. Dissolution. Upon the dissolution of the Foundation, the Board of Directors shall, after paying or making provision for the payment of all of the liabilities of the Foundation, dispose of all of the assets of the Foundation exclusively for the purposes of the Foundation in such manner, or to such organization or organizations organized and operated exclusively for charitable, educational, religious, or scientific purposes as shall at the time qualify as an exempt organization or organizations under section 501(c)(3) of the Code (or the corresponding provision of any future United States Internal Revenue law), as the Board of Directors shall determine. Any such assets not so disposed of shall be disposed of by the Circuit Court of the county in which the principal office of the Foundation is then located, exclusively for such purposes or to such organization or organizations, as said Court shall determine, which are organized and operated exclusively for such purposes.

Holdings

Composite
As of December 31, 2010
Value Data: January 18, 2011



STATE STREET

Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
000361105	AAR CORP COMMON STOCK USD1.									
	1,700,000	HCLP Local			20.833318	35,076.64	27.470000	46,699.00	11,622.36	0.04
		Base			20.833318	35,076.64	27.470000	46,699.00	11,622.36	0.04
00081T108	ACCO BRANDS CORP COMMON STOCK USD.01									
	2,200,000	HCLP Local			5.786677	12,730.69	8.520000	18,744.00	6,013.31	0.02
		Base			5.786677	12,730.69	8.520000	18,744.00	6,013.31	0.02
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01									
	800,000	HCLP Local			20.639650	16,511.72	26.300000	21,040.00	4,528.28	0.02
		Base			20.639650	16,511.72	26.300000	21,040.00	4,528.28	0.02
001055102	AFLAC INC COMMON STOCK USD.1									
	2,582,000	HCLO Local			41.048249	105,989.16	56.430000	145,702.26	39,713.10	0.12
		Base			41.048249	105,989.16	56.430000	145,702.26	39,713.10	0.12
001084102	AGCO CORP COMMON STOCK USD.01									
	840,000	HCLO Local			48.022500	41,178.90	50.660000	42,554.40	1,375.50	0.03
		Base			49.022500	41,178.90	50.660000	42,554.40	1,375.50	0.03
001282102	AH BELO CORP A COMMON STOCK USD.01									
	800,000	HCLP Local			7.350000	6,815.00	8.700000	7,830.00	1,215.00	0.01
		Base			7.350000	6,815.00	8.700000	7,830.00	1,215.00	0.01
00130H105	AES CORP COMMON STOCK USD.01									
	3,203,000	HCLO Local			11.531399	36,935.07	12.180000	39,012.54	2,077.47	0.03
		Base			11.531399	36,935.07	12.180000	39,012.54	2,077.47	0.03
00163T109	AMB PROPERTY CORP REIT USD 01									
	223,000	HCLO Local			31.853318	7,125.59	31.710000	7,071.33	-54.26	0.01
		Base			31.853318	7,125.59	31.710000	7,071.33	-54.26	0.01

& Issue has redenominated but Local is not converted
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AS AMENDED

ATTACHMENT A



Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
							Unit Price	Market Value		
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01									
	1,100,000	HCLP Local		5.971427	6,568.57	6,568.57	6.140000	6,754.00	185.43	0.01
		Base		5.971427	6,568.57	6,568.57	6.140000	6,754.00	185.43	0.01
00184X105	AOL INC COMMON STOCK USD.01									
	1,224,000	HCLO Local		25.652002	31,398.05	31,398.05	23.710000	29,021.04	-2,377.01	0.02
		Base		25.652002	31,398.05	31,398.05	23.710000	29,021.04	-2,377.01	0.02
00206R102	AT+T INC COMMON STOCK USD1.									
	28,265,000	HCLO Local		27.719036	783,478.56	783,478.56	29.380000	830,425.70	46,947.14	0.68
		Base		27.719036	783,478.56	783,478.56	29.380000	830,425.70	46,947.14	0.68
00207R101	ATM1 INC COMMON STOCK USD.01									
	1,500,000	HCLP Local		16.591480	24,887.22	24,887.22	19.840000	28,910.00	5,022.78	0.02
		Base		16.591480	24,887.22	24,887.22	19.940000	29,910.00	5,022.78	0.02
002444107	AVX CORP COMMON STOCK USD.01									
	230,000	HCLO Local		14.969913	3,443.08	3,443.08	15.430000	3,548.90	105.82	0.00
		Base		14.969913	3,443.08	3,443.08	15.430000	3,548.90	105.82	0.00
002474104	AZZ INC COMMON STOCK USD1.									
	300,000	HCLP Local		39.700000	11,910.00	11,910.00	40.010000	12,003.00	93.00	0.01
		Base		39.700000	11,910.00	11,910.00	40.010000	12,003.00	93.00	0.01
002535300	AARON S INC COMMON STOCK USD.5									
	347,000	HCLO Local		20.880202	7,245.43	7,245.43	20.390000	7,075.33	-170.10	0.01
		Base		20.880202	7,245.43	7,245.43	20.390000	7,075.33	-170.10	0.01
002824100	ABBOTT LABORATORIES COMMON STOCK NPV									
	7,384,000	HCLO Local		50.607988	373,689.38	373,689.38	47.910000	353,767.44	-19,921.94	0.29
		Base		50.607988	373,689.38	373,689.38	47.910000	353,767.44	-19,921.94	0.29

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
002898207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
	422.000 HCLO Local	56.348388			23,778.02	57.630000	24,319.86	540.84	0.02
	Base	56.348388			23,778.02	57.630000	24,319.86	540.84	0.02
004239109	ACADIA REALTY TRUST REIT USD.001								
	611.000 HCLP Local	18.114059			11,067.69	18.240000	11,144.64	76.95	0.01
	Base	18.114059			11,067.69	18.240000	11,144.64	76.95	0.01
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
	2,481.000 HCLO Local	12.184301			30,228.25	12.440000	30,863.64	634.39	0.03
	Base	12.184301			30,228.25	12.440000	30,863.64	634.39	0.03
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
	1,885.000 HCLO Local	29.287800			55,519.52	30.780000	58,328.10	2,808.58	0.05
	Base	29.287800			55,519.52	30.780000	58,328.10	2,808.58	0.05
00739W107	ADVANCE AMERICA CASH ADVANCE COMMON STOCK USD.01								
	2,300.000 HCLP Local	4.744028			10,911.26	5.640000	12,972.00	2,060.74	0.01
	Base	4.744028			10,911.26	5.640000	12,972.00	2,060.74	0.01
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
	686.000 HCLO Local	58.589650			38,820.50	66.150000	45,378.90	6,558.40	0.04
	Base	58.589650			38,820.50	66.150000	45,378.90	6,558.40	0.04
00766T100	AECOM TECHNOLOGY CORP COMMON STOCK USD.01								
	486.000 HCLO Local	27.496893			13,363.49	27.970000	13,593.42	228.93	0.01
	Base	27.496893			13,363.49	27.970000	13,593.42	228.93	0.01
007865108	AEROPOSTALE INC COMMON STOCK USD.01								
	1,218.000 HCLO Local	24.672401			30,001.64	24.640000	29,962.24	-39.40	0.02
	Base	24.672401			30,001.64	24.640000	29,962.24	-39.40	0.02

AS AMENDED

ATTACHMENT A



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
007803107	ADVANCED MICRO DEVICES COMMON STOCK USD.01	2,870,000	HCLO Local	7.624094	21,881.15	8.180000	23,476.60	1,595.45	0.02
	Base			7.624094	21,881.15	8.180000	23,476.60	1,595.45	0.02
00817Y108	AETNA INC COMMON STOCK USD.01	2,633,000	HCLO Local	27.347736	72,006.59	30.510000	80,332.83	8,326.24	0.07
	Base			27.347736	72,006.59	30.510000	80,332.83	8,326.24	0.07
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	244,000	HCLO Local	95.172213	23,222.02	99.220000	24,209.68	987.66	0.02
	Base			95.172213	23,222.02	99.220000	24,209.68	987.66	0.02
00826T108	AFFYMETRIX INC COMMON STOCK USD.01	1,200,000	HCLO Local	4.655358	5,586.43	5.030000	6,036.00	449.57	0.00
	Base			4.655358	5,586.43	5.030000	6,036.00	449.57	0.00
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	1,665,000	HCLO Local	37.691502	62,756.35	41.430000	68,880.95	6,224.60	0.06
	Base			37.691502	62,756.35	41.430000	68,880.95	6,224.60	0.06
008492100	AGREE REALTY CORP REIT USD.0001	200,000	HCLO Local	28.592550	5,718.51	26.190000	5,238.00	-480.51	0.00
	Base			28.592550	5,718.51	26.190000	5,238.00	-480.51	0.00
009159106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.	808,000	HCLO Local	88.252005	71,307.82	90.950000	73,487.60	2,179.98	0.06
	Base			88.252005	71,307.82	90.950000	73,487.60	2,179.98	0.06
00922R105	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	2,500,000	HCLO Local	2.988260	7,470.65	7.800000	19,750.00	12,279.35	0.02
	Base			2.988260	7,470.65	7.800000	19,750.00	12,279.35	0.02

AS AMENDED

ATTACHMENT A

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Curr % Comp
008363102	AIRGAS INC COMMON STOCK USD.01	389,000	HCLO Local	64.894712	25,892.99	62.460000	24,921.54	-971.45	0.02
	Base			64.894712	25,892.99	62.460000	24,921.54	-971.45	0.02
00949P108	AIRTRAN HOLDINGS INC COMMON STOCK USD.001	2,700,000	HCLO Local	5.110000	13,797.00	7.390000	19,953.00	6,156.00	0.02
	Base			5.110000	13,797.00	7.390000	19,953.00	6,156.00	0.02
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	869,000	HCLO Local	53.799597	46,751.85	47.050000	40,886.45	-5,865.40	0.03
	Base			53.799597	46,751.85	47.050000	40,886.45	-5,865.40	0.03
011311107	ALAMO GROUP INC COMMON STOCK USD.1	800,000	HCLO Local	18.360133	16,524.12	27.820000	25,038.00	8,513.88	0.02
	Base			18.360133	16,524.12	27.820000	25,038.00	8,513.88	0.02
011658109	ALASKA AIR GROUP INC COMMON STOCK USD1.	800,000	HCLO Local	47.846133	42,881.52	56.890000	51,021.00	8,139.48	0.04
	Base			47.846133	42,881.52	56.890000	51,021.00	8,139.48	0.04
012653101	ALBEMARLE CORP COMMON STOCK USD.01	766,000	HCLO Local	55.885104	42,807.89	55.780000	42,727.48	-80.51	0.03
	Base			55.885104	42,807.89	55.780000	42,727.48	-80.51	0.03
013078100	ALBERTO CULVER CO COMMON STOCK USD.01	408,000	HCLO Local	37.310000	15,259.79	37.040000	15,149.36	-110.43	0.01
	Base			37.310000	15,259.79	37.040000	15,149.36	-110.43	0.01
013817101	ALCOA INC COMMON STOCK USD1.	4,886,000	HCLO Local	14.357700	70,151.72	15.390000	75,195.54	5,043.82	0.06
	Base			14.357700	70,151.72	15.390000	75,195.54	5,043.82	0.06



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
014482103	ALEXANDER + BALDWIN INC COMMON STOCK NPV	197,000	HCLO Local	37,717614	7,430.37	40.030000	7,885.91	455.54	0.01
	Base			37,717614	7,430.37	40.030000	7,885.91	455.54	0.01
01449J105	ALERE INC COMMON STOCK USD.001	402,000	HCLO Local	33.138209	13,321.58	38.600000	14,713.20	1,391.64	0.01
	Base			33.138209	13,321.56	36.600000	14,713.20	1,391.64	0.01
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	429,000	HCLO Local	76.593403	32,858.57	80.550000	34,555.95	1,697.38	0.03
	Base			76.593403	32,858.57	80.550000	34,555.95	1,697.38	0.03
017175100	ALLEGHANY CORP COMMON STOCK USD1.	93,000	HCLO Local	302.693548	28,150.50	306.370000	28,492.41	341.91	0.02
	Base			302.693548	28,150.50	306.370000	28,492.41	341.91	0.02
017381108	ALLEGHENY ENERGY INC COMMON STOCK USD1.25	811,000	HCLO Local	23.411406	18,986.65	24.240000	19,658.64	671.99	0.02
	Base			23.411406	18,986.65	24.240000	19,658.64	671.99	0.02
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	471,000	HCLO Local	54.252293	25,552.83	55.180000	25,989.78	436.95	0.02
	Base			54.252293	25,552.83	55.180000	25,989.78	436.95	0.02
018490102	ALLERGAN INC COMMON STOCK USD.01	1,190,000	HCLO Local	63.855857	75,988.47	68.670000	81,717.30	5,728.83	0.07
	Base			63.855857	75,988.47	68.670000	81,717.30	5,728.83	0.07
018522300	ALLETE INC COMMON STOCK NPV	400,000	HCLO Local	38.653200	15,481.28	37.260000	14,904.00	-557.28	0.01
	Base			38.653200	15,481.28	37.260000	14,904.00	-557.28	0.01

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	255,000	HCLO Local	68.140000	17,375.70	71.030000	18,112.65	736.95	0.01
	Base			68.140000	17,375.70	71.030000	18,112.65	736.95	0.01
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01	530,000	HCLO Local	37.030396	19,626.11	36.770000	19,488.10	-138.01	0.02
	Base			37.030396	19,626.11	36.770000	19,488.10	-138.01	0.02
018804104	ALLIANT TECHSYSTEMS INC COMMON STOCK USD.01	158,000	HCLO Local	78.075190	12,335.88	74.430000	11,759.94	-575.94	0.01
	Base			78.075190	12,335.88	74.430000	11,759.94	-575.94	0.01
01923A109	ALLIED HEALTHCARE INTL INC COMMON STOCK USD.01	1,400,000	HCLP Local	2.266121	3,172.57	2.510000	3,514.00	341.43	0.00
	Base			2.266121	3,172.57	2.510000	3,514.00	341.43	0.00
020002101	ALLSTATE CORP COMMON STOCK USD.01	3,176,000	HCLO Local	29.243114	92,876.13	31.880000	101,250.88	8,374.75	0.08
	Base			29.243114	92,876.13	31.880000	101,250.88	8,374.75	0.08
02076X102	ALPHA NATURAL RESOURCES INC COMMON STOCK USD.01	578,000	HCLO Local	54.551105	31,585.09	60.030000	34,757.37	3,172.28	0.03
	Base			54.551105	31,585.09	60.030000	34,757.37	3,172.28	0.03
021441100	ALTERA CORPORATION COMMON STOCK USD.001	1,930,000	HCLO Local	37.660802	72,685.54	35.580000	68,669.40	-4,016.14	0.06
	Base			37.660802	72,685.54	35.580000	68,669.40	-4,016.14	0.06
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333	9,962,000	HCLO Local	20.039747	199,635.96	24.620000	245,264.44	45,628.48	0.20
	Base			20.039747	199,635.96	24.620000	245,264.44	45,628.48	0.20

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Holdings

Composite

As of December 31, 2010



STATE STREET

Base Currency: USD - USD												
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Market Value	Unrealized Gnl/s	% Curr % Comp
023135108	AMAZON.COM INC COMMON STOCK USD.01											
	1,571,000	HCLO Local			179,490299	281,979.26	180.000000		282,780.00	800.74	800.74	0.23
		Base			179,490299	281,979.26	180.000000		282,780.00	800.74	800.74	0.23
023586100	AMERCO COMMON STOCK USD.25											
	300,000	HCLO Local			45,126733	13,538.02	96.040000		28,812.00	15,273.98	15,273.98	0.02
		Base			45,126733	13,538.02	96.040000		28,812.00	15,273.98	15,273.98	0.02
023608102	AMEREN CORPORATION COMMON STOCK USD.01											
	1,140,000	HCLO Local			28,635202	32,644.13	28.190000		32,136.60	-507.53	-507.53	0.03
		Base			28,635202	32,644.13	28.190000		32,136.60	-507.53	-507.53	0.03
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01											
	1,340,000	HCLO Local			27,504604	36,856.17	31.760000		42,558.40	5,702.23	5,702.23	0.03
		Base			27,504604	36,856.17	31.760000		42,558.40	5,702.23	5,702.23	0.03
02503X105	AMERICAN CAPITAL AGENCY CORP											
	1,000,000	HCLO Local			26,246500	26,246.50	28.740000		28,740.00	2,493.50	2,493.50	0.02
		Base			26,246500	26,246.50	28.740000		28,740.00	2,493.50	2,493.50	0.02
02503Y103	AMERICAN CAPITAL LTD COMMON STOCK USD.01											
	2,400,000	HCLO Local			5,410000	12,984.00	7.560000		18,144.00	5,160.00	5,160.00	0.01
		Base			5,410000	12,984.00	7.560000		18,144.00	5,160.00	5,160.00	0.01
025353103	AMERICAN DENTAL PARTNERS INC COMMON STOCK USD.01											
	500,000	HCLO Local			12,669720	6,334.86	13.510000		6,755.00	420.14	420.14	0.01
		Base			12,669720	6,334.86	13.510000		6,755.00	420.14	420.14	0.01
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5											
	2,281,000	HCLO Local			35,749598	81,902.33	35.980000		82,430.18	527.85	527.85	0.07
		Base			35,749598	81,902.33	35.980000		82,430.18	527.85	527.85	0.07

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AS AMENDED

ATTACHMENT A

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
02553E108	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	935.000	HCLO Local	15.962695	14,925.12	14.630000	13,679.05	-1,246.07	0.01
	Base			15.962695	14,925.12	14.630000	13,679.05	-1,246.07	0.01
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.	2,200.000	HCLP Local	8.384705	18,448.35	12.550000	27,610.00	9,163.65	0.02
	Base			8.384705	18,448.35	12.550000	27,610.00	9,163.65	0.02
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	5,016.000	HCLO Local	40.769936	204,502.00	42.920000	215,286.72	10,784.72	0.18
	Base			40.769936	204,502.00	42.920000	215,286.72	10,784.72	0.18
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV	983.000	HCLO Local	32.087101	31,541.62	32.290000	31,741.07	199.45	0.03
	Base			32.087101	31,541.62	32.290000	31,741.07	199.45	0.03
026375105	AMERICAN GREETINGS CORP CLA COMMON STOCK USD1.	900.000	HCLP Local	19.803700	17,823.33	22.160000	19,944.00	2,120.67	0.02
	Base			19.803700	17,823.33	22.160000	19,944.00	2,120.67	0.02
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	986.000	HCLO Local	43.966295	43,790.43	57.620000	57,389.52	13,599.09	0.05
	Base			43.966295	43,790.43	57.620000	57,389.52	13,599.09	0.05
028591105	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.	33.000	HCLO Local	81.926061	2,703.56	85.620000	2,825.46	121.90	0.00
	Base			81.926061	2,703.56	85.620000	2,825.46	121.90	0.00
028899101	AMERICAN STATES WATER CO COMMON STOCK NPV	638.000	HCLP Local	31.467273	20,076.12	34.470000	21,991.86	1,915.74	0.02
	Base			31.467273	20,076.12	34.470000	21,991.86	1,915.74	0.02

Holdings Composite

As of December 31, 2010

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STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gm/Ls	% Curr % Comp
029912201	AMERICAN TOWER CORP CLA COMMON STOCK USD.01	1,578,000	HCLO Local	51.851401	81,821.51	51.840000	81,487.92	-333.59	0.07
	Base			51.851401	81,821.51	51.840000	81,487.92	-333.59	0.07
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1	600,000	HCLP Local	8.290000	4,974.00	8.540000	5,124.00	150.00	0.00
	Base			8.290000	4,974.00	8.540000	5,124.00	150.00	0.00
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	106,000	HCLO Local	24.999906	2,649.99	25.290000	2,680.74	30.75	0.00
	Base			24.999906	2,649.99	25.290000	2,680.74	30.75	0.00
030710107	AMERON INTERNATIONAL CORP COMMON STOCK USD2.5	400,000	HCLP Local	71.895800	28,758.32	76.370000	30,548.00	1,789.68	0.02
	Base			71.895800	28,758.32	76.370000	30,548.00	1,789.68	0.02
03071H100	AMERISAFE INC COMMON STOCK USD.01	200,000	HCLP Local	18.203350	3,640.67	17.500000	3,500.00	-140.67	0.00
	Base			18.203350	3,640.67	17.500000	3,500.00	-140.67	0.00
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	1,917,000	HCLO Local	32.428800	62,168.01	34.120000	65,408.04	3,242.03	0.05
	Base			32.428800	62,168.01	34.120000	65,408.04	3,242.03	0.05
03073T102	AMERIGROUP CORP COMMON STOCK USD.01	800,000	HCLP Local	34.420000	20,652.00	43.920000	26,352.00	5,700.00	0.02
	Base			34.420000	20,652.00	43.920000	26,352.00	5,700.00	0.02
03076C108	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	1,569,000	HCLO Local	46.581440	73,086.28	57.550000	90,295.95	17,209.67	0.07
	Base			46.581440	73,086.28	57.550000	90,295.95	17,209.67	0.07

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

AS AMENDED

ATTACHMENT A

Holdings
Composite
March 31, 2010



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
031100100	AMETEK INC COMMON STOCK USD.01	763.500	HCLO Local	40.007466	30,545.70	39.250000	29,967.38	-578.32	0.02
	Base			40.007466	30,545.70	39.250000	29,967.38	-578.32	0.02
031162100	AMGEN INC COMMON STOCK USD.0001	4,581.000	HCLO Local	53.809862	246,502.98	54.900000	251,496.90	4,993.92	0.21
	Base			53.809862	246,502.98	54.900000	251,496.90	4,993.92	0.21
032095101	AMPHENOL CORP CLA COMMON STOCK USD.001	487.000	HCLO Local	53.571499	26,089.32	52.780000	25,703.86	-385.46	0.02
	Base			53.571499	26,089.32	52.780000	25,703.86	-385.46	0.02
03232P405	AMSURG CORP COMMON STOCK NPV	800.000	HCLO Local	21.263488	17,010.79	20.950000	16,760.00	-250.79	0.01
	Base			21.263488	17,010.79	20.950000	16,760.00	-250.79	0.01
032358309	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	1,400.000	HCLO Local	11.039400	15,455.16	17.500000	24,500.00	9,044.84	0.02
	Base			11.039400	15,455.16	17.500000	24,500.00	9,044.84	0.02
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	2,107.000	HCLO Local	70.074898	147,647.81	76.180000	160,469.12	12,821.31	0.13
	Base			70.074898	147,647.81	76.180000	160,469.12	12,821.31	0.13
032654105	ANALOG DEVICES INC COMMON STOCK USD.167	1,425.000	HCLO Local	37.993102	54,140.17	37.670000	53,679.75	-460.42	0.04
	Base			37.993102	54,140.17	37.670000	53,679.75	-460.42	0.04
032744104	ANAREN INC COMMON STOCK USD.01	700.000	HCLO Local	17.145814	12,002.07	20.850000	14,595.00	2,592.93	0.01
	Base			17.145814	12,002.07	20.850000	14,595.00	2,592.93	0.01

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

AS AMENDED

ATTACHMENT A

Holdings
Compos
As of 12/31/2015

STATE STREET
100 NASSAU ST
NEW YORK, NY 10038
212.85.5000
www.statestreet.com



STATE STREET

Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
034164103	ANDERSONS INC/THE COMMON STOCK NPV									
	600.000	HCLP Local			30.728283	18,436.97	36.350000	21,810.00	3,373.03	0.02
		Base			30.728283	18,436.97	36.350000	21,810.00	3,373.03	0.02
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01									
	500.000	HCLP Local			13.959200	6,979.60	15.370000	7,685.00	705.40	0.01
		Base			13.959200	6,979.60	15.370000	7,685.00	705.40	0.01
035280105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.									
	705.000	HCLP Local			48.919362	34,488.15	59.730000	42,109.65	7,621.50	0.03
		Base			48.919362	34,488.15	59.730000	42,109.65	7,621.50	0.03
035710409	ANNALY CAPITAL MANAGEMENT IN REIT USD.01									
	2,965.000	HCLO Local			15.214243	45,110.23	17.920000	53,132.80	8,022.57	0.04
		Base			15.214243	45,110.23	17.920000	53,132.80	8,022.57	0.04
03662Q105	ANSYS INC COMMON STOCK USD.01									
	75.000	HCLO Local			51.079733	3,830.98	52.070000	3,905.25	74.27	0.00
		Base			51.079733	3,830.98	52.070000	3,905.25	74.27	0.00
037347101	ANWORTH MORTGAGE ASSET CORP REIT USD.01									
	2,400.000	HCLP Local			9.148071	21,955.37	7.000000	16,800.00	-5,155.37	0.01
		Base			9.148071	21,955.37	7.000000	16,800.00	-5,155.37	0.01
037389103	AON CORP COMMON STOCK USD1.0									
	1,572.000	HCLO Local			43.699701	68,695.93	46.010000	72,327.72	3,631.79	0.06
		Base			43.699701	68,695.93	46.010000	72,327.72	3,631.79	0.06
037411105	APACHE CORP COMMON STOCK USD.625									
	1,670.000	HCLO Local			90.921341	151,838.64	119.230000	199,114.10	47,275.46	0.16
		Base			90.921341	151,838.64	119.230000	199,114.10	47,275.46	0.16

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp		
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333	1,300.000	HCLP Local	12.836077	16,686.90	13.470000	17,511.00	824.10	0.01		
			Base	12.836077	16,686.90	13.470000	17,511.00	824.10	0.01		
037604105	APOLLO GROUP INC CLA COMMON STOCK NPV	620.000	HCLO Local	36.666806	22,733.42	39.490000	24,483.80	1,750.38	0.02		
			Base	36.666806	22,733.42	39.490000	24,483.80	1,750.38	0.02		
03761U108	APOLLO INVESTMENT CORP COMMON STOCK USD.001	4,000.000	HCLP Local	10.892275	43,569.10	11.070000	44,280.00	710.90	0.04		
			Base	10.892275	43,569.10	11.070000	44,280.00	710.90	0.04		
037833100	APPLE INC COMMON STOCK NPV	4,410.000	HCLO Local	166.886342	735,968.77	322.560000	1,422,489.60	686,520.83	1.16		
			Base	166.886342	735,968.77	322.560000	1,422,489.60	686,520.83	1.16		
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	6,426.000	HCLO Local	13.151001	84,508.33	14.050000	90,285.30	5,776.97	0.07		
			Base	13.151001	84,508.33	14.050000	90,285.30	5,776.97	0.07		
038336103	APTARGROUP INC COMMON STOCK USD.01	325.000	HCLO Local	47.840000	15,483.00	47.570000	15,460.25	-22.75	0.01		
			Base	47.840000	15,483.00	47.570000	15,460.25	-22.75	0.01		
03937R102	ARCH CHEMICALS INC COMMON STOCK USD1.	200.000	HCLP Local	34.429950	6,885.99	37.930000	7,586.00	700.01	0.01		
			Base	34.429950	6,885.99	37.930000	7,586.00	700.01	0.01		
039380100	ARCH COAL INC COMMON STOCK USD.01	777.000	HCLO Local	32.722201	25,425.15	35.060000	27,241.62	1,816.47	0.02		
			Base	32.722201	25,425.15	35.060000	27,241.62	1,816.47	0.02		



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV	2,472,000	HCLO Local	30.120502	74,457.88	30.080000	74,357.76	-100.12	0.06
	Base	30.120502			74,457.88	30.080000	74,357.76	-100.12	0.06
038670104	ARCTIC CAT INC COMMON STOCK USD.01	500,000	HCLP Local	13.025720	6,512.86	14.640000	7,320.00	807.14	0.01
	Base	13.025720			6,512.86	14.640000	7,320.00	807.14	0.01
040101103	ARES CAPITAL CORP COMMON STOCK USD.001	1,994,000	HCLO Local	16.804198	33,507.57	16.480000	32,861.12	-646.45	0.03
	Base	16.804198			33,507.57	16.480000	32,861.12	-646.45	0.03
040790107	ARKANSAS BEST CORP COMMON STOCK USD.01	400,000	HCLP Local	29.750225	11,900.09	27.420000	10,968.00	-932.09	0.01
	Base	29.750225			11,900.09	27.420000	10,968.00	-932.09	0.01
041356205	ARLINGTON ASSET INVESTMENT A COMMON STOCK USD.01	100,000	HCLP Local	19.580000	1,958.00	23.990000	2,399.00	441.00	0.00
	Base	19.580000			1,958.00	23.990000	2,399.00	441.00	0.00
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01	96,000	HCLO Local	54.491354	5,231.17	43.000000	4,128.00	-1,103.17	0.00
	Base	54.491354			5,231.17	43.000000	4,128.00	-1,103.17	0.00
04289Q100	ARRIS GROUP INC COMMON STOCK USD.01	3,682,000	HCLP Local	9.894234	36,320.11	11.220000	41,312.04	4,991.93	0.03
	Base	9.894234			36,320.11	11.220000	41,312.04	4,991.93	0.03
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.	581,000	HCLO Local	34.702306	20,162.04	34.250000	18,899.25	-262.79	0.02
	Base	34.702306			20,162.04	34.250000	18,899.25	-262.79	0.02

& Issue has redenominated but Local is not converted
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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gm/Ls	% Curr % Comp
042744102	ARROW FINANCIAL CORP COMMON STOCK USD.1	208,000	HCLP Local	24,543889	5,056.00	27.510000	5,687.08	611.08	0.00
	Base			24,543889	5,056.00	27.510000	5,687.08	611.08	0.00
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	488,000	HCLP Local	18.919857	9,232.89	26.420000	12,892.96	3,660.07	0.01
	Base			18.919857	9,232.89	26.420000	12,892.96	3,660.07	0.01
044103108	ASHFORD HOSPITALITY TRUST REIT USD.01	800,000	HCLP Local	9.744350	7,795.48	9.650000	7,720.00	-75.48	0.01
	Base			9.744350	7,795.48	9.650000	7,720.00	-75.48	0.01
044208104	ASHLAND INC COMMON STOCK USD.01	726,000	HCLO Local	47.170523	34,245.80	50.860000	36,924.36	2,678.56	0.03
	Base			47.170523	34,245.80	50.860000	36,924.36	2,678.56	0.03
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01	827,000	HCLO Local	13.784897	11,400.11	15.150000	12,529.05	1,128.94	0.01
	Base			13.784897	11,400.11	15.150000	12,529.05	1,128.94	0.01
045604105	ASSOCIATED ESTATES REALTY CP REIT USD.1	400,000	HCLP Local	10.870800	4,348.32	15.280000	6,116.00	1,767.68	0.00
	Base			10.870800	4,348.32	15.280000	6,116.00	1,767.68	0.00
04621X108	ASSURANT INC COMMON STOCK USD.01	1,027,000	HCLO Local	37.251100	38,256.88	38.520000	39,560.04	1,303.16	0.03
	Base			37.251100	38,256.88	38.520000	39,560.04	1,303.16	0.03
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2	700,000	HCLP Local	31.416886	21,981.82	32.410000	22,687.00	695.18	0.02
	Base			31.416886	21,981.82	32.410000	22,687.00	695.18	0.02

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
046285104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	1,800,000	HCLP Local	8.901950	16,023.51	13.910000	25,038.00	9,014.49	0.02
	Base	8,901950			16,023.51	13.910000	25,038.00	9,014.49	0.02
046433108	ASTRONICS CORP COMMON STOCK USD.01	600,000	HCLP Local	17.090383	10,254.23	21.000000	12,600.00	2,345.77	0.01
	Base	17,090383			10,254.23	21.000000	12,600.00	2,345.77	0.01
04743P108	ATHEROS COMMUNICATIONS COMMON STOCK USD.0005	334,000	HCLO Local	34.867186	11,645.64	35.920000	11,997.28	351.64	0.01
	Base	34,867186			11,645.64	35.920000	11,997.28	351.64	0.01
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	500,000	HCLP Local	51.710000	25,855.00	55.830000	27,915.00	2,060.00	0.02
	Base	51,710000			25,855.00	55.830000	27,915.00	2,060.00	0.02
048513104	ATMEL CORP COMMON STOCK USD.001	2,204,000	HCLO Local	11.774800	25,951.88	12.320000	27,153.28	1,201.40	0.02
	Base	11,774800			25,951.88	12.320000	27,153.28	1,201.40	0.02
049580105	ATMOS ENERGY CORP COMMON STOCK NPV	446,000	HCLO Local	31.468004	14,034.73	31.200000	13,915.20	-119.53	0.01
	Base	31,468004			14,034.73	31.200000	13,915.20	-119.53	0.01
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.	269,000	HCLO Local	37.884387	10,190.90	37.370000	10,052.53	-138.37	0.01
	Base	37,884387			10,190.90	37.370000	10,052.53	-138.37	0.01
050757103	AUDIOVOX CORP CL A COMMON STOCK USD.01	800,000	HCLP Local	7.593756	6,834.36	8.630000	7,767.00	932.62	0.01
	Base	7,593756			6,834.36	8.630000	7,767.00	932.62	0.01

& Issue has redenominated but Local is not converted
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Base Currency: USD - USD

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
052769106	AUTODESK INC COMMON STOCK USD.01								
	1,097,000 HCLO Local			37.699499	41,356.35	38.200000	41,905.40	549.05	0.03
	Base			37.699499	41,356.35	38.200000	41,905.40	549.05	0.03
052800109	AUTOLIV INC COMMON STOCK USD1.								
	636,000 HCLO Local			80.083994	50,920.70	78.940000	50,205.84	-714.86	0.04
	Base			80.083994	50,920.70	78.940000	50,205.84	-714.86	0.04
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	2,016,000 HCLO Local			46.851701	94,453.03	46.280000	93,300.48	-1,152.55	0.08
	Base			46.851701	94,453.03	46.280000	93,300.48	-1,152.55	0.08
05329W102	AUTONATION INC COMMON STOCK USD.01								
	989,000 HCLO Local			26.587698	26,561.11	28.200000	28,171.80	1,610.69	0.02
	Base			26.587698	26,561.11	28.200000	28,171.80	1,610.69	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
	195,000 HCLO Local			259.150000	50,534.25	272.590000	53,155.05	2,620.80	0.04
	Base			259.150000	50,534.25	272.590000	53,155.05	2,620.80	0.04
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
	238,000 HCLO Local			115.486681	27,485.83	112.550000	26,786.90	-698.93	0.02
	Base			115.486681	27,485.83	112.550000	26,786.90	-698.93	0.02
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
	528,000 HCLO Local			40.945398	21,619.17	42.340000	22,355.52	736.35	0.02
	Base			40.945398	21,619.17	42.340000	22,355.52	736.35	0.02
05366Y102	AVIAT NETWORKS INC COMMON STOCK USD.01								
	900,000 HCLO Local			5.266400	4,739.76	5.070000	4,563.00	-176.76	0.00
	Base			5.266400	4,739.76	5.070000	4,563.00	-176.76	0.00

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
05379B107	AVISTA CORP COMMON STOCK NPV								
	1,800,000 HCLP Local			17,462,000	31,431.60	22.520000	40,536.00	9,104.40	0.03
	Base			17,462,000	31,431.60	22.520000	40,536.00	9,104.40	0.03
053807103	AVNET INC COMMON STOCK USD1.								
	726,000 HCLO Local			33,842,796	24,424.67	33.030000	23,979.78	-444.89	0.02
	Base			33,842,796	24,424.67	33.030000	23,979.78	-444.89	0.02
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
	1,428,000 HCLO Local			29,529,902	42,168.70	28.060000	41,497.68	-871.02	0.03
	Base			29,529,902	42,168.70	29.060000	41,497.68	-871.02	0.03
054937107	BB+T CORP COMMON STOCK USD5.								
	3,311,000 HCLO Local			24,642,999	81,592.97	26.290000	87,046.19	5,453.22	0.07
	Base			24,642,999	81,592.97	26.290000	87,046.19	5,453.22	0.07
05508R106	B+G FOODS INC CLASS A COMMON STOCK USD.01								
	1,700,000 HCLP Local			5,776,135	9,819.43	13.730000	23,341.00	13,521.57	0.02
	Base			5,776,135	9,819.43	13.730000	23,341.00	13,521.57	0.02
05548J106	BJ'S WHOLESALE CLUB INC COMMON STOCK USD.01								
	258,000 HCLO Local			46,994,690	12,124.63	47.900000	12,358.20	233.57	0.01
	Base			46,994,690	12,124.63	47.900000	12,358.20	233.57	0.01
05561Q201	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006								
	121,000 HCLO Local			51,059,917	6,178.25	53.400000	6,461.40	283.15	0.01
	Base			51,059,917	6,178.25	53.400000	6,461.40	283.15	0.01
055921100	BMC SOFTWARE INC COMMON STOCK USD.01								
	868,000 HCLO Local			45,989,101	39,918.54	47.140000	40,917.52	998.98	0.03
	Base			45,989,101	39,918.54	47.140000	40,917.52	998.98	0.03

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
05615F102	BABCOCK + WILCOX COMPANY COMMON STOCK USD.01	553.000	HCLO Local	24.908101	13,774.18	25.590000	14,151.27	377.09	0.01
	Base	24.908101			13,774.18	25.590000	14,151.27	377.09	0.01
057224107	BAKER HUGHES INC COMMON STOCK USD1.0	1,724.000	HCLO Local	54.807100	94,487.44	57.170000	98,561.08	4,073.64	0.08
	Base	54.807100			94,487.44	57.170000	98,561.08	4,073.64	0.08
058498106	BALL CORP COMMON STOCK NPV	709.000	HCLO Local	87.936093	48,166.69	68.050000	48,247.45	80.76	0.04
	Base	87.936093			48,166.69	68.050000	48,247.45	80.76	0.04
05945F103	BANCFIRST CORP COMMON STOCK USD1.	800.000	HCLP Local	36.546450	29,237.16	41.190000	32,952.00	3,714.84	0.03
	Base	36.546450			29,237.16	41.190000	32,952.00	3,714.84	0.03
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01	47,992.000	HCLO Local	13.343743	640,392.91	13.340000	640,213.28	-179.63	0.52
	Base	13.343743			640,392.91	13.340000	640,213.28	-179.63	0.52
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01	230.000	HCLO Local	45.846000	10,544.58	47.210000	10,858.30	313.72	0.01
	Base	45.846000			10,544.58	47.210000	10,858.30	313.72	0.01
063425102	BANK OF MARIN BANCORP/CA COMMON STOCK NPV	500.000	HCLP Local	32.441900	16,220.95	35.000000	17,500.00	1,279.05	0.01
	Base	32.441900			16,220.95	35.000000	17,500.00	1,279.05	0.01
063904106	BANK OF THE OZARKS COMMON STOCK USD.01	500.000	HCLP Local	25.117600	12,558.80	43.350000	21,675.00	9,116.20	0.02
	Base	25.117600			12,558.80	43.350000	21,675.00	9,116.20	0.02

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	5,802.000	HCLP Local	28.125200	163,182.41	30.200000		175,220.40	12,037.99	0.14
			Base	28.125200	163,182.41	30.200000		175,220.40	12,037.99	0.14
067383109	CR BARD INC COMMON STOCK USD.25	455.000	HCLP Local	86.228505	39,233.97	91.770000		41,755.35	2,521.38	0.03
			Base	86.228505	39,233.97	91.770000		41,755.35	2,521.38	0.03
067774109	BARNES + NOBLE INC COMMON STOCK USD.001	800.000	HCLP Local	16.430000	13,144.00	14.150000		11,320.00	-1,824.00	0.01
			Base	16.430000	13,144.00	14.150000		11,320.00	-1,824.00	0.01
067806109	BARNES GROUP INC COMMON STOCK USD.01	100.000	HCLP Local	12.719400	1,271.94	20.670000		2,067.00	795.06	0.00
			Base	12.719400	1,271.94	20.670000		2,067.00	795.06	0.00
06848N104	BILL BARRETT CORP COMMON STOCK USD.001	1,100.000	HCLP Local	36.858673	40,544.54	41.130000		45,243.00	4,698.46	0.04
			Base	36.858673	40,544.54	41.130000		45,243.00	4,698.46	0.04
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	200.000	HCLP Local	7.349900	1,469.98	16.480000		3,296.00	1,826.02	0.00
			Base	7.349900	1,469.98	16.480000		3,296.00	1,826.02	0.00
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	2,485.000	HCLP Local	49.699400	123,503.01	50.620000		125,790.70	2,287.69	0.10
			Base	49.699400	123,503.01	50.620000		125,790.70	2,287.69	0.10
073302101	BE AEROSPACE INC COMMON STOCK USD.01	942.000	HCLP Local	38.421200	36,192.77	37.030000		34,882.26	-1,310.51	0.03
			Base	38.421200	36,192.77	37.030000		34,882.26	-1,310.51	0.03

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& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Base Currency: USD - USD										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp	
075811109	BECKMAN COULTER INC COMMON STOCK USD.1	335.000	HCLO Local	58.071403	19,453.92	75.230000	25,202.05	5,748.13	0.02	
	Base	58.071403			19,453.92	75.230000	25,202.05	5,748.13	0.02	
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0	891.000	HCLO Local	81.498900	72,615.52	84.520000	75,307.32	2,691.80	0.06	
	Base	81.498900			72,615.52	84.520000	75,307.32	2,691.80	0.06	
075886100	BED BATH + BEYOND INC COMMON STOCK USD.01	1,259.000	HCLO Local	46.229301	58,202.89	49.150000	61,879.85	3,677.16	0.05	
	Base	46.229301			58,202.89	49.150000	61,879.85	3,677.16	0.05	
081437105	BEMIS COMPANY COMMON STOCK USD.1	522.000	HCLO Local	32.741992	17,091.32	32.680000	17,048.52	-42.80	0.01	
	Base	32.741992			17,091.32	32.660000	17,048.52	-42.80	0.01	
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	1,200.000	HCLP Local	17.111308	20,533.57	18.160000	21,792.00	1,258.43	0.02	
	Base	17.111308			20,533.57	18.160000	21,792.00	1,258.43	0.02	
08173R104	BENEFICIAL MUTUAL BANCORP IN COMMON STOCK USD.01	900.000	HCLP Local	9.845644	8,861.08	8.830000	7,947.00	-914.08	0.01	
	Base	9.845644			8,861.08	8.830000	7,947.00	-914.08	0.01	
084423102	WR BERKLEY CORP COMMON STOCK USD.2	1,284.000	HCLO Local	26.994798	34,661.32	27.380000	35,155.92	494.60	0.03	
	Base	26.994798			34,661.32	27.380000	35,155.92	494.60	0.03	
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	8,499.000	HCLO Local	80.362587	683,001.63	80.110000	880,854.89	-2,146.74	0.56	
	Base	80.362587			683,001.63	80.110000	880,854.89	-2,146.74	0.56	

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
							Unit Price	Market Value		
085789105	BERRY PETROLEUM CO CLASS A COMMON STOCK USD.01									
	1,000.000	HCLP Local		26.147810		26,147.91	43.700000	43,700.00	17,552.09	0.04
		Base		26.147810		26,147.91	43.700000	43,700.00	17,552.09	0.04
086516101	BEST BUY CO INC COMMON STOCK USD.1									
	1,555.000	HCLO Local		42.056598		65,398.01	34.290000	53,320.95	-12,077.06	0.04
		Base		42.056598		65,398.01	34.290000	53,320.95	-12,077.06	0.04
089302103	BIG LOTS INC COMMON STOCK USD.01									
	998.000	HCLO Local		32.661503		32,586.18	30.460000	30,399.08	-2,197.10	0.02
		Base		32.661503		32,586.18	30.460000	30,399.08	-2,197.10	0.02
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5									
	25.000	HCLP Local		177.954000		4,448.85	410.210000	10,255.25	5,806.40	0.01
		Base		177.954000		4,448.85	410.210000	10,255.25	5,806.40	0.01
090572207	BIO RAD LABORATORIES CLA COMMON STOCK USD.0001									
	93.000	HCLO Local		97.989892		9,113.06	103.850000	9,658.05	544.99	0.01
		Base		97.989892		9,113.06	103.850000	9,658.05	544.99	0.01
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001									
	486.000	HCLO Local		27.350905		13,292.54	26.930000	13,087.98	-204.56	0.01
		Base		27.350905		13,292.54	26.930000	13,087.98	-204.56	0.01
09062X103	BIODEN IDEC INC COMMON STOCK USD.0005									
	1,430.000	HCLO Local		67.088802		96,909.96	67.050000	95,881.50	-28.46	0.08
		Base		67.088802		96,909.96	67.050000	95,881.50	-28.46	0.08
09063H107	BIOMED REALTY TRUST INC REIT USD.01									
	2,700.000	HCLP Local		20.732322		55,977.27	18.650000	50,355.00	-5,622.27	0.04
		Base		20.732322		55,977.27	18.650000	50,355.00	-5,622.27	0.04

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
091826107	BLACK BOX CORP COMMON STOCK USD.001								
	700.000 HCLP Local	32.715886		22,901.12	22,901.12	38.290000	26,803.00	3,901.88	0.02
	Base	32.715886		22,901.12	22,901.12	38.290000	26,803.00	3,901.88	0.02
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
	600.000 HCLP Local	27.380900		16,428.54	16,428.54	30.000000	18,000.00	1,571.46	0.01
	Base	27.380900		16,428.54	16,428.54	30.000000	18,000.00	1,571.46	0.01
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	166.000 HCLO Local	171.320000		28,439.12	28,439.12	190.580000	31,636.28	3,197.16	0.03
	Base	171.320000		28,439.12	28,439.12	190.580000	31,636.28	3,197.16	0.03
092533108	BLACKROCK KELSO CAPITAL CORP COMMON STOCK USD.001								
	1,500.000 HCLP Local	10.672733		16,008.10	16,008.10	11.060000	16,580.00	580.90	0.01
	Base	10.672733		16,008.10	16,008.10	11.060000	16,580.00	580.90	0.01
093671105	H+R BLOCK INC COMMON STOCK NPV								
	1,476.000 HCLO Local	13.605400		19,933.97	19,933.97	11.910000	17,578.16	-2,354.81	0.01
	Base	13.605400		19,933.97	19,933.97	11.910000	17,578.16	-2,354.81	0.01
09643P207	BLYTH INC COMMON STOCK USD.02								
	125.000 HCLP Local	83.046580		10,380.82	10,380.82	34.480000	4,310.00	-6,070.82	0.00
	Base	83.046580		10,380.82	10,380.82	34.480000	4,310.00	-6,070.82	0.00
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
	900.000 HCLP Local	31.001233		27,901.11	27,901.11	32.960000	29,664.00	1,762.89	0.02
	Base	31.001233		27,901.11	27,901.11	32.960000	29,664.00	1,762.89	0.02
097023105	BOEING CO COMMON STOCK USD5 0								
	3,904.000 HCLO Local	66.882800		261,110.84	261,110.84	65.260000	254,775.04	-6,335.80	0.21
	Base	66.882800		261,110.84	261,110.84	65.260000	254,775.04	-6,335.80	0.21

& Issue has redenominated but Local is not converted
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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
09748Y105	BOISE INC COMMON STOCK USD.0001								
	3,600,000 HCLP Local			2,030,489	7,309.76	7.930000	28,548.00	21,238.24	0.02
	Base			2,030,489	7,309.76	7.930000	28,548.00	21,238.24	0.02
099709107	BORDERS GROUP INC COMMON STOCK USD.001								
	1,000,000 HCLP Local			3,509,100	3,509.10	0.900200	900.20	-2,608.90	0.00
	Base			3,509,100	3,509.10	0.900200	900.20	-2,608.90	0.00
098724106	BORGWARNER INC COMMON STOCK USD.01								
	563,000 HCLO Local			66,535,506	37,459.49	72.360000	40,738.68	3,279.19	0.03
	Base			66,535,506	37,459.49	72.360000	40,738.68	3,279.19	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
	454,000 HCLO Local			86,600,991	39,318.85	86.100000	39,089.40	-227.45	0.03
	Base			86,600,991	39,318.85	86.100000	39,089.40	-227.45	0.03
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
	4,528,000 HCLO Local			6,898,900	30,332.62	7.570000	34,276.96	3,944.34	0.03
	Base			6,898,900	30,332.62	7.570000	34,276.96	3,944.34	0.03
104674106	BRADY CORPORATION CLA COMMON STOCK USD.01								
	1,400,000 HCLP Local			30,795,093	43,113.13	32.610000	45,654.00	2,540.87	0.04
	Base			30,795,093	43,113.13	32.610000	45,654.00	2,540.87	0.04
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
	1,384,000 HCLP Local			14,932,435	20,666.49	19.690000	27,250.96	6,584.47	0.02
	Base			14,932,435	20,666.49	19.690000	27,250.96	6,584.47	0.02
109841100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
	1,328,000 HCLO Local			22,410,903	29,784.09	20.880000	27,749.52	-2,034.57	0.02
	Base			22,410,903	29,784.09	20.880000	27,749.52	-2,034.57	0.02

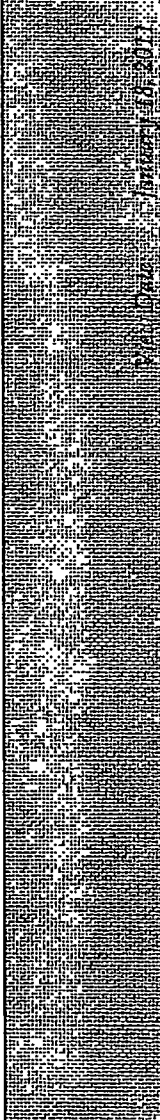
Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	8,228,000 HCLO Local	25.416403			209,075.33	26.480000	217,824.48	8,749.15	0.18
	Base	25.416403			209,075.33	26.480000	217,824.48	8,749.15	0.18
111320107	BROADCOM CORP CLA COMMON STOCK USD.0001								
	2,373,000 HCLO Local	46.068900			109,321.50	43.550000	103,344.15	-5,977.35	0.08
	Base	46.068900			109,321.50	43.550000	103,344.15	-5,977.35	0.08
11133T103	BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD.01								
	606,000 HCLO Local	22.371601			13,557.19	21.930000	13,289.58	-267.61	0.01
	Base	22.371601			13,557.19	21.930000	13,289.58	-267.61	0.01
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
	2,122,000 HCLO Local	5.388798			11,435.03	5.290000	11,225.38	-209.65	0.01
	Base	5.388798			11,435.03	5.290000	11,225.38	-209.65	0.01
112463104	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01								
	410,000 HCLO Local	20.745902			8,505.82	21.410000	8,778.10	272.28	0.01
	Base	20.745902			8,505.82	21.410000	8,778.10	272.28	0.01
112723101	BROOKFIELD HOMES CORP COMMON STOCK USD.01								
	900,000 HCLP Local	7.427867			6,685.08	9.400000	8,460.00	1,774.92	0.01
	Base	7.427867			6,685.08	9.400000	8,460.00	1,774.92	0.01
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
	541,000 HCLO Local	23.200795			12,551.63	23.940000	12,951.54	399.91	0.01
	Base	23.200795			12,551.63	23.940000	12,951.54	399.91	0.01
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
	507,000 HCLO Local	69.137002			35,052.46	69.620000	35,297.34	244.88	0.03
	Base	69.137002			35,052.46	69.620000	35,297.34	244.88	0.03



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
117421107	BRUSH ENGINEERED MATERIALS COMMON STOCK NPV	400.000	HCLP Local	17.347275	6,938.91	38.640000	15,456.00	8,517.09	0.01
			Base	17.347275	6,938.91	38.640000	15,456.00	8,517.09	0.01
118255108	BUCKEYE TECHNOLOGIES INC COMMON STOCK USD.01	1,300.000	HCLP Local	10.619631	13,805.52	21.010000	27,313.00	13,507.48	0.02
			Base	10.619631	13,805.52	21.010000	27,313.00	13,507.48	0.02
118759109	BUCYRUS INTERNATIONAL INC COMMON STOCK USD.01	360.000	HCLO Local	89.339611	32,182.26	89.400000	32,184.00	21.74	0.03
			Base	89.339611	32,182.26	89.400000	32,184.00	21.74	0.03
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01	2,800.000	HCLP Local	7.985404	22,359.13	17.500000	49,000.00	26,640.87	0.04
			Base	7.985404	22,359.13	17.500000	49,000.00	26,640.87	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	4,285.000	HCLO Local	13.501326	57,853.18	19.050000	81,629.25	23,776.07	0.07
			Base	13.501326	57,853.18	19.050000	81,629.25	23,776.07	0.07
124977101	CB RICHARD ELLIS GROUP INCA COMMON STOCK USD.01	1,364.000	HCLO Local	20.002001	27,282.73	20.480000	27,934.72	651.99	0.02
			Base	20.002001	27,282.73	20.480000	27,934.72	651.99	0.02
12503M108	CBOE HOLDINGS INC COMMON STOCK	798.000	HCLO Local	24.746003	19,747.31	22.860000	18,242.28	-1,505.03	0.01
			Base	24.746003	19,747.31	22.860000	18,242.28	-1,505.03	0.01
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	340.000	HCLO Local	124.688588	42,394.12	135.150000	45,951.00	3,556.88	0.04
			Base	124.688588	42,394.12	135.150000	45,951.00	3,556.88	0.04

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Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Curr	% Comp
CH ENERGY GROUP INC COMMON STOCK USD.1											
12541M102	300.000 HCLP Local	41.878000		12,563.40	48.890000	14,667.00		2,103.60		0.01	
	Base	41.878000		12,563.40	48.890000	14,667.00		2,103.60		0.01	
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1											
12541W209	554.000 HCLO Local	76.380596		42,314.85	80.190000	44,425.26		2,110.41		0.04	
	Base	76.380596		42,314.85	80.190000	44,425.26		2,110.41		0.04	
CIGNA CORP COMMON STOCK USD.25											
125509109	1,808.000 HCLO Local	33.621947		60,788.48	36.660000	66,281.28		5,492.80		0.05	
	Base	33.621947		60,788.48	36.660000	66,281.28		5,492.80		0.05	
CIT GROUP INC COMMON STOCK USD.01											
125581801	1,394.000 HCLO Local	41.535997		57,901.18	47.100000	65,657.40		7,756.22		0.05	
	Base	41.535997		57,901.18	47.100000	65,657.40		7,756.22		0.05	
CLECO CORPORATION COMMON STOCK USD1.											
12561W105	1,287.000 HCLP Local	23.326550		30,021.27	30.760000	39,588.12		9,566.85		0.03	
	Base	23.326550		30,021.27	30.760000	39,588.12		9,566.85		0.03	
CME GROUP INC COMMON STOCK USD.01											
12572Q105	256.000 HCLO Local	313.818203		80,337.46	321.750000	82,368.00		2,030.54		0.07	
	Base	313.818203		80,337.46	321.750000	82,368.00		2,030.54		0.07	
CMS ENERGY CORP COMMON STOCK USD.01											
125898100	2,077.000 HCLO Local	17.748926		36,864.52	18.600000	38,632.20		1,767.68		0.03	
	Base	17.748926		36,864.52	18.600000	38,632.20		1,767.68		0.03	
CSS INDUSTRIES INC COMMON STOCK USD.1											
125906107	300.000 HCLP Local	20.227633		6,088.28	20.610000	6,183.00		114.71		0.01	
	Base	20.227633		6,088.28	20.610000	6,183.00		114.71		0.01	



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
126117100	CNA FINANCIAL CORP COMMON STOCK USD2.5	797,000	HCLP Local	28,186,474	22,464.82	27.050000	21,558.85	-805.77	0.02
	Base			28,186,474	22,464.82	27.050000	21,558.85	-805.77	0.02
12612L108	CNA SURETY CORP COMMON STOCK USD.01	400,000	HCLP Local	18,116,250	7,248.50	23.680000	9,472.00	2,225.50	0.01
	Base			18,116,250	7,248.50	23.680000	9,472.00	2,225.50	0.01
12618M100	CPI INTERNATIONAL INC COMMON STOCK USD.01	100,000	HCLP Local	13,438,500	1,343.85	19.350000	1,935.00	591.15	0.00
	Base			13,438,500	1,343.85	19.350000	1,935.00	591.15	0.00
12618T105	CRA INTERNATIONAL INC COMMON STOCK NPV	200,000	HCLP Local	16,576,150	3,315.23	23.510000	4,702.00	1,386.77	0.00
	Base			16,576,150	3,315.23	23.510000	4,702.00	1,386.77	0.00
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	4,400,000	HCLP Local	2,931,764	12,889.76	6.780000	29,832.00	16,932.24	0.02
	Base			2,931,764	12,889.76	6.780000	29,832.00	16,932.24	0.02
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01	1,400,000	HCLP Local	20,570,143	28,798.20	18.940000	26,516.00	-2,282.20	0.02
	Base			20,570,143	28,798.20	18.940000	26,516.00	-2,282.20	0.02
126408103	CSX CORP COMMON STOCK USD1.	1,862,000	HCLP Local	53,878,099	100,321.02	84.610000	120,303.82	19,982.80	0.10
	Base			53,878,099	100,321.02	84.610000	120,303.82	19,982.80	0.10
126501105	CTS CORP COMMON STOCK NPV	1,300,000	HCLP Local	10,774,938	14,007.42	11.060000	14,378.00	370.58	0.01
	Base			10,774,938	14,007.42	11.060000	14,378.00	370.58	0.01

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gm/Ls	% Curr % Comp
126600105	CVB FINANCIAL CORP COMMON STOCK NPV									
	2,000.000 HCLP Local			8,791,105	17,582.21	8.670000		17,340.00	-242.21	0.01
	Base			8,791,105	17,582.21	8.670000		17,340.00	-242.21	0.01
12662P108	CVR ENERGY INC COMMON STOCK USD.01									
	1,000.000 HCLP Local			7,980,000	7,980.00	15.180000		15,180.00	7,200.00	0.01
	Base			7,980,000	7,980.00	15.180000		15,180.00	7,200.00	0.01
126650100	CVS CAREMARK CORP COMMON STOCK USD.01									
	6,510.000 HCLO Local			33,076,700	215,329.32	34.770000		226,352.70	11,023.38	0.18
	Base			33,076,700	215,329.32	34.770000		226,352.70	11,023.38	0.18
12673P105	CA INC COMMON STOCK USD.1									
	1,862.000 HCLO Local			24,225,602	45,108.07	24.440000		45,507.28	399.21	0.04
	Base			24,225,602	45,108.07	24.440000		45,507.28	399.21	0.04
126804301	CABELA S INC COMMON STOCK USD.01									
	1,700.000 HCLP Local			13,248,959	22,523.23	21.750000		36,975.00	14,451.77	0.03
	Base			13,248,959	22,523.23	21.750000		36,975.00	14,451.77	0.03
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01									
	1,128.000 HCLO Local			33,205,204	37,389.06	33.840000		38,103.84	714.78	0.03
	Base			33,205,204	37,389.06	33.840000		38,103.84	714.78	0.03
127055101	CABOT CORP COMMON STOCK USD1.									
	801.000 HCLO Local			37,486,604	30,026.77	37.650000		30,157.65	130.88	0.02
	Base			37,486,604	30,026.77	37.650000		30,157.65	130.88	0.02
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1									
	10,000 HCLO Local			37,470,000	374.70	37.850000		378.50	3.80	0.00
	Base			37,470,000	374.70	37.850000		378.50	3.80	0.00

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	300.000	HCLP Local	30.786067	9,235.82	41.450000	12,435.00	3,199.18	0.01
	Base			30.786067	9,235.82	41.450000	12,435.00	3,199.18	0.01
127190304	CACI INTERNATIONAL INC CLA COMMON STOCK USD.1	800.000	HCLP Local	50.073038	40,058.43	53.400000	42,720.00	2,661.57	0.03
	Base			50.073038	40,058.43	53.400000	42,720.00	2,661.57	0.03
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01	1,293.000	HCLO Local	8.309203	10,743.80	8.260000	10,680.18	-63.62	0.01
	Base			8.309203	10,743.80	8.260000	10,680.18	-63.62	0.01
12802T101	CAL DIVE INTERNATIONAL INC COMMON STOCK USD.01	4,800.000	HCLP Local	7.570613	36,338.94	5.670000	27,216.00	-9,122.94	0.02
	Base			7.570613	36,338.94	5.670000	27,216.00	-9,122.94	0.02
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD 01	900.000	HCLP Local	11.756411	10,580.77	14.000000	12,600.00	2,019.23	0.01
	Base			11.756411	10,580.77	14.000000	12,600.00	2,019.23	0.01
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01	700.000	HCLP Local	36.380329	25,466.23	37.270000	26,089.00	622.77	0.02
	Base			36.380329	25,466.23	37.270000	26,089.00	622.77	0.02
131347304	CALPINE CORP COMMON STOCK USD.001	3,089.000	HCLO Local	12.652399	38,083.26	13.340000	41,207.26	2,124.00	0.03
	Base			12.652399	38,083.26	13.340000	41,207.26	2,124.00	0.03
132011107	CAMBREX CORP COMMON STOCK USD.1	3,100.000	HCLP Local	3.536877	10,964.32	5.170000	16,027.00	5,062.68	0.01
	Base			3.536877	10,964.32	5.170000	16,027.00	5,062.68	0.01

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Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp		
133034108	CAMDEN NATIONAL CORP COMMON STOCK NPV										
	400,000 HCLP Local	30,238,500			12,095.80	36.230000	14,492.00	2,396.20	0.01		
	Base	30,238,500			12,095.80	36.230000	14,492.00	2,396.20	0.01		
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01										
	810,000 HCLO Local	49,671,704			40,234.08	50.730000	41,091.30	857.22	0.03		
	Base	49,671,704			40,234.08	50.730000	41,091.30	857.22	0.03		
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375										
	344,000 HCLO Local	34,010,000			11,699.44	34.750000	11,954.00	254.56	0.01		
	Base	34,010,000			11,699.44	34.750000	11,954.00	254.56	0.01		
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1										
	800,000 HCLP Local	10,829,650			8,663.72	23.400000	18,720.00	10,056.28	0.02		
	Base	10,829,650			8,663.72	23.400000	18,720.00	10,056.28	0.02		
140288101	CAPLEASE INC REIT USD.01										
	1,200,000 HCLP Local	9,171,525			11,005.83	5.820000	6,984.00	-4,021.83	0.01		
	Base	9,171,525			11,005.83	5.820000	6,984.00	-4,021.83	0.01		
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01										
	2,656,000 HCLO Local	43,289,300			114,976.38	42.560000	113,039.36	-1,937.02	0.09		
	Base	43,289,300			114,976.38	42.560000	113,039.36	-1,937.02	0.09		
14055X102	CAPITALSOURCE INC COMMON STOCK USD.01										
	1,543,000 HCLO Local	6,852,800			10,573.87	7.100000	10,955.30	381.43	0.01		
	Base	6,852,800			10,573.87	7.100000	10,955.30	381.43	0.01		
14087E508	CAPSTEAD MORTGAGE CORP REIT USD.01										
	1,400,000 HCLP Local	11,140,679			15,596.95	12.590000	17,626.00	2,029.05	0.01		
	Base	11,140,679			15,596.95	12.590000	17,626.00	2,029.05	0.01		

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Base Currency: USD - USD										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp	
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV									
	2,222.000 HCLO Local			31.087115	69,075.57	38.310000	85,124.82	16,049.25	0.07	
	Base			31.087115	69,075.57	38.310000	85,124.82	16,049.25	0.07	
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01									
	312.000 HCLO Local			18.044199	5,629.79	20.730000	6,467.76	837.97	0.01	
	Base			18.044199	5,629.79	20.730000	6,467.76	837.97	0.01	
14170T101	CAREFUSION CORP COMMON STOCK USD.01									
	865.000 HCLO Local			23.430902	20,267.73	25.700000	22,230.50	1,962.77	0.02	
	Base			23.430902	20,267.73	25.700000	22,230.50	1,962.77	0.02	
142339100	CARLISLE COS INC COMMON STOCK USD1.									
	291.000 HCLO Local			39.454502	11,481.26	38.740000	11,564.34	83.08	0.01	
	Base			39.454502	11,481.26	39.740000	11,564.34	83.08	0.01	
143130102	CARMAX INC COMMON STOCK USD.5									
	1,070.000 HCLO Local			34.717103	37,147.30	31.880000	34,111.60	-3,035.70	0.03	
	Base			34.717103	37,147.30	31.880000	34,111.60	-3,035.70	0.03	
143436400	CARMIKE CINEMAS INC COMMON STOCK USD.03									
	800.000 HCLP Local			7.080000	5,664.00	7.720000	6,176.00	512.00	0.01	
	Base			7.080000	5,664.00	7.720000	6,176.00	512.00	0.01	
143658300	CARNIVAL CORP UNIT USD.01									
	2,091.000 HCLO Local			43.118900	90,161.62	46.110000	96,416.01	6,254.39	0.08	
	Base			43.118900	90,161.62	46.110000	96,416.01	6,254.39	0.08	
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.									
	210.000 HCLO Local			39.279905	8,248.78	40.240000	8,450.40	201.62	0.01	
	Base			39.279905	8,248.78	40.240000	8,450.40	201.62	0.01	



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
	500.000 HCLP Local			28.736660	14,868.33	42.510000	21,255.00	8,388.67	0.02
	Base			28.736660	14,868.33	42.510000	21,255.00	8,388.67	0.02
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
	800.000 HCLP Local			24.805000	19,844.00	36.830000	29,544.00	9,700.00	0.02
	Base			24.805000	19,844.00	36.930000	29,544.00	9,700.00	0.02
148123101	CATERPILLAR INC COMMON STOCK USD1.								
	3,005.000 HCLO Local			91.481301	274,901.31	93.660000	281,448.30	6,546.99	0.23
	Base			91.481301	274,901.31	93.660000	281,448.30	6,546.99	0.23
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
	300.000 HCLP Local			35.804433	10,741.33	16.700000	5,010.00	-5,731.33	0.00
	Base			35.804433	10,741.33	16.700000	5,010.00	-5,731.33	0.00
150602209	CEDAR SHOPPING CENTERS INC REIT USD.06								
	1,100.000 HCLP Local			10.966736	12,063.41	6.290000	6,919.00	-5,144.41	0.01
	Base			10.966736	12,063.41	6.290000	6,919.00	-5,144.41	0.01
150838100	CELADON GROUP INC COMMON STOCK USD.033								
	800.000 HCLP Local			7.366950	5,893.56	14.790000	11,832.00	5,938.44	0.01
	Base			7.366950	5,893.56	14.790000	11,832.00	5,938.44	0.01
150870103	CELANESE CORP SERIES A COMMON STOCK USD.0001								
	749.000 HCLO Local			39.612403	29,669.69	41.170000	30,836.33	1,166.64	0.03
	Base			39.612403	29,669.69	41.170000	30,836.33	1,166.64	0.03
151020104	CELGENE CORP COMMON STOCK USD.01								
	1,883.000 HCLO Local			57.241301	107,785.37	59.140000	111,360.62	3,575.25	0.09
	Base			57.241301	107,785.37	59.140000	111,360.62	3,575.25	0.09

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gn/Ls	% Comp
151358101	CENTENE CORP COMMON STOCK USD.001									
	1,300,000 HCLP Local	19,703946		15,735502	31,658.83	15.720000		32,942.00	7,326.87	0.03
	Base	19,703946		15,735502	31,658.83	15.720000		32,942.00	7,326.87	0.03
15188107	CENTERPOINT ENERGY INC COMMON STOCK USD.01									
	2,012,000 HCLO Local	16,735502		15,735502	31,658.83	15.720000		31,628.64	-31.19	0.03
	Base	15,735502		15,735502	31,658.83	15.720000		31,628.64	-31.19	0.03
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD 01									
	800,000 HCLP Local	10,976125		10,976125	8,780.90	9.880000		7,904.00	-876.90	0.01
	Base	10,976125		10,976125	8,780.90	9.880000		7,904.00	-876.90	0.01
155771108	CENTRAL VERMONT PUBLIC SERV COMMON STOCK USD8.									
	200,000 HCLP Local	19,594550		19,594550	3,918.91	21.860000		4,372.00	453.09	0.00
	Base	19,594550		19,594550	3,918.91	21.860000		4,372.00	453.09	0.00
156700106	CENTURYLINK INC COMMON STOCK USD1.									
	1,437,000 HCLO Local	43,757203		43,757203	62,879.10	46.170000		66,346.29	3,467.19	0.05
	Base	43,757203		43,757203	62,879.10	46.170000		66,346.29	3,467.19	0.05
156708109	CEPHALON INC COMMON STOCK USD.01									
	638,000 HCLO Local	59,478056		59,478056	37,947.00	61.720000		39,377.36	1,430.36	0.03
	Base	59,478056		59,478056	37,947.00	61.720000		39,377.36	1,430.36	0.03
156710105	CERADYNE INC COMMON STOCK USD.01									
	800,000 HCLP Local	44,743944		44,743944	40,269.55	31.530000		28,377.00	-11,892.55	0.02
	Base	44,743944		44,743944	40,269.55	31.530000		28,377.00	-11,892.55	0.02
156782104	CERNER CORP COMMON STOCK USD.01									
	131,000 HCLO Local	92,238015		92,238015	12,083.18	94.740000		12,410.94	327.76	0.01
	Base	92,238015		92,238015	12,083.18	94.740000		12,410.94	327.76	0.01

Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
159884107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01		317.000	HCLO Local	34.181388	10,835.50	35.540000	11,266.18	430.88	0.01
		Base			34.181388	10,835.50	35.540000	11,266.18	430.88	0.01
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01		300.000	HCLP Local	19.716833	5,915.05	33.780000	10,134.00	4,218.95	0.01
		Base			19.716833	5,915.05	33.780000	10,134.00	4,218.95	0.01
16208T102	CHATHAM LODGING TRUST REIT		200.000	HCLP Local	18.430000	3,686.00	17.250000	3,450.00	-236.00	0.00
		Base			18.430000	3,686.00	17.250000	3,450.00	-236.00	0.00
162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1		900.000	HCLP Local	19.877433	17,709.89	20.550000	18,495.00	785.31	0.02
		Base			19.877433	17,709.89	20.550000	18,495.00	785.31	0.02
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01		2,308.000	HCLO Local	22.663500	52,262.03	25.910000	59,748.46	7,486.43	0.05
		Base			22.663500	52,262.03	25.910000	59,748.46	7,486.43	0.05
165240102	CHESAPEAKE LODGING TRUST COMMON STOCK		300.000	HCLP Local	18.162733	5,448.82	18.810000	5,643.00	194.18	0.00
		Base			18.162733	5,448.82	18.810000	5,643.00	194.18	0.00
166764100	CHEVRON CORP COMMON STOCK USD.75		9,608.000	HCLO Local	70.732605	679,598.87	91.250000	876,730.00	197,131.13	0.72
		Base			70.732605	679,598.87	91.250000	876,730.00	197,131.13	0.72
167250109	CHICAGO BRIDGE + IRON NY SHR NY REG SHRS EUR.01		1,063.000	HCLO Local	31.291599	33,262.97	32.900000	34,972.70	1,709.73	0.03
		Base			31.291599	33,262.97	32.900000	34,972.70	1,709.73	0.03



Base Currency: USD - USD												
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
168905107	CHILDREN S PLACE COMMON STOCK USD.1		100,000	HCLP Local	50,244.100	5,024.41	49.640000		4,964.00		-60.41	0.00
		Base			50,244.100	5,024.41	48.640000		4,964.00		-60.41	0.00
16934Q109	CHIMERA INVESTMENT CORP REIT USD.01		4,224,000	HCLO Local	4,109.500	17,358.53	4.110000		17,360.64		2.11	0.01
		Base			4,109.500	17,358.53	4.110000		17,360.64		2.11	0.01
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01		150,000	HCLO Local	241,530.800	36,229.62	212.660000		31,899.00		-4,330.62	0.03
		Base			241,530.800	36,229.62	212.660000		31,899.00		-4,330.62	0.03
170032809	CHIQUITA BRANDS INTL COMMON STOCK USD.01		700,000	HCLP Local	12,880.000	9,016.00	14.020000		9,814.00		798.00	0.01
		Base			12,880.000	9,016.00	14.020000		9,814.00		798.00	0.01
171232101	CHUBB CORP COMMON STOCK USD1.		1,768,000	HCLO Local	58,975.300	104,288.33	59.640000		105,443.52		1,175.19	0.09
		Base			58,975.300	104,288.33	59.640000		105,443.52		1,175.19	0.09
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.		339,000	HCLO Local	67,628.702	22,926.13	69.020000		23,397.78		471.65	0.02
		Base			67,628.702	22,926.13	69.020000		23,397.78		471.65	0.02
17163B102	CIBER INC COMMON STOCK USD.01		3,900,000	HCLP Local	6,855.282	26,735.60	4.680000		18,252.00		-8,483.60	0.01
		Base			6,855.282	26,735.60	4.680000		18,252.00		-8,483.60	0.01
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01		401,000	HCLO Local	68,029.027	27,279.64	88.530000		35,500.53		8,220.89	0.03
		Base			68,029.027	27,279.64	88.530000		35,500.53		8,220.89	0.03

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
171871106	CINCINNATI BELL INC COMMON STOCK USD.01	5,700,000	HCLP Local	4.125842	23,517.30	2.800000	15,980.00	-7,557.30	0.01
	Base			4.125842	23,517.30	2.800000	15,980.00	-7,557.30	0.01
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
	1,293,000 HCLP Local			30.917602	39,976.46	31.690000	40,975.17	998.71	0.03
	Base			30.917602	39,976.46	31.690000	40,975.17	998.71	0.03
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
	600,000 HCLP Local			27.004033	16,202.42	42.280000	25,368.00	9,165.58	0.02
	Base			27.004033	16,202.42	42.280000	25,368.00	9,165.58	0.02
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	27,284,000 HCLP Local			21.269549	580,531.08	20.230000	552,157.62	-28,373.46	0.45
	Base			21.269549	580,531.08	20.230000	552,157.62	-28,373.46	0.45
172908105	CINTAS CORP COMMON STOCK NPV								
	635,000 HCLP Local			28.303402	17,972.66	27.960000	17,754.60	-218.06	0.01
	Base			28.303402	17,972.66	27.960000	17,754.60	-218.06	0.01
172967101	CITIGROUP INC COMMON STOCK USD.01								
	101,195,000 HCLP Local			4.509845	456,373.73	4.730000	478,652.35	22,278.62	0.39
	Base			4.509845	456,373.73	4.730000	478,652.35	22,278.62	0.39
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
	889,000 HCLP Local			70.804904	62,945.56	68.410000	60,816.49	-2,129.07	0.05
	Base			70.804904	62,945.56	68.410000	60,816.49	-2,129.07	0.05
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
	800,000 HCLP Local			34.891688	27,753.35	36.230000	28,984.00	1,230.65	0.02
	Base			34.891688	27,753.35	36.230000	28,984.00	1,230.65	0.02

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
178566105	CITY NATIONAL CORP COMMON STOCK USD1.								
	218.000 HCLO Local			57.375183	12,507.79	61.360000	13,376.48	868.69	0.01
	Base			57.375183	12,507.79	61.360000	13,376.48	868.69	0.01
18451C109	CLEAR CHANNEL OUTDOOR CLA COMMON STOCK USD.01								
	1,504.000 HCLO Local			13.916097	20,929.81	14.040000	21,116.16	186.35	0.02
	Base			13.916097	20,929.81	14.040000	21,116.16	186.35	0.02
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
	242.000 HCLO Local			33.480620	8,097.47	78.300000	18,948.60	10,851.13	0.02
	Base			33.480620	8,097.47	78.300000	18,948.60	10,851.13	0.02
18683K101	CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125								
	895.000 HCLO Local			73.054805	65,384.14	78.010000	69,818.95	4,434.81	0.06
	Base			73.054805	65,384.14	78.010000	69,818.95	4,434.81	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.								
	380.000 HCLO Local			61.980105	23,544.84	63.280000	24,046.40	501.56	0.02
	Base			61.980105	23,544.84	63.280000	24,046.40	501.56	0.02
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
	1,500.000 HCLO Local			14.360073	21,540.11	23.230000	34,845.00	13,304.89	0.03
	Base			14.360073	21,540.11	23.230000	34,845.00	13,304.89	0.03
189754104	COACH INC COMMON STOCK USD.01								
	1,458.000 HCLO Local			58.429198	82,330.20	55.310000	80,697.29	-1,632.91	0.07
	Base			58.429198	82,330.20	55.310000	80,697.29	-1,632.91	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	9,791.000 HCLO Local			60.492537	592,282.43	65.770000	643,954.07	51,671.64	0.53
	Base			60.492537	592,282.43	65.770000	643,954.07	51,671.64	0.53

Holdings

Composite

AS OF: December 31, 2010

STATE STREET

100 State Street, Suite 1000
Boston, MA 02111
Tel: 617.267.2000
Fax: 617.267.2001

Base Currency: USD - USD										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curt % Comp	
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD1.	2,244,000	HCLO Local	25.757099	57,798.93	25.030000	56,167.32	-1,631.61	0.05	
	Base			25.757099	57,798.93	25.030000	56,167.32	-1,631.61	0.05	
192005108	CODEXIS INC COMMON STOCK USD.0001	0.112	HCLP Local	9.821429	1.10	10.600000	1.19	0.09	0.00	
	Base			9.821429	1.10	10.600000	1.19	0.09	0.00	
192108504	COEUR D ALENE MINES CORP COMMON STOCK USD.01	500,000	HCLP Local	27.219000	13,609.50	27.320000	13,660.00	50.50	0.01	
	Base			27.219000	13,609.50	27.320000	13,660.00	50.50	0.01	
19238U107	COGDELL SPENCER INC REIT USD.01	900,000	HCLP Local	7.932389	7,139.15	5.800000	5,220.00	-1,919.15	0.00	
	Base			7.932389	7,139.15	5.800000	5,220.00	-1,919.15	0.00	
192448102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	1,169,000	HCLO Local	69.455098	81,193.01	73.290000	85,676.01	4,483.00	0.07	
	Base			69.455098	81,193.01	73.290000	85,676.01	4,483.00	0.07	
192478103	COHERENT INC COMMON STOCK USD.01	300,000	HCLP Local	37.290500	11,187.15	45.140000	13,542.00	2,354.85	0.01	
	Base			37.290500	11,187.15	45.140000	13,542.00	2,354.85	0.01	
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	2,112,000	HCLO Local	78.100601	164,948.47	80.370000	169,741.44	4,792.97	0.14	
	Base			78.100601	164,948.47	80.370000	169,741.44	4,792.97	0.14	
19421W100	COLLECTIVE BRANDS INC COMMON STOCK USD.01	1,144,000	HCLP Local	16.313173	18,662.27	21.100000	24,138.40	5,476.13	0.02	
	Base			16.313173	18,662.27	21.100000	24,138.40	5,476.13	0.02	

Base Currency: USD - USD												
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
195872106	COLONIAL PROPERTIES TRUST REIT USD.01		1,600,000	HCLP Local	16.742694	26,788.31	18.050000		28,880.00	28,880.00	2,091.69	0.02
		Base			16.742694	26,788.31	18.050000		28,880.00	28,880.00	2,091.69	0.02
19624R108	COLONY FINANCIAL INC REIT USD.01		300,000	HCLP Local	20.544433	6,163.33	20.020000		6,006.00	6,006.00	-157.33	0.00
		Base			20.544433	6,163.33	20.020000		6,006.00	6,006.00	-157.33	0.00
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV		500,000	HCLP Local	22.939760	11,469.88	21.060000		10,530.00	10,530.00	-939.88	0.01
		Base			22.939760	11,469.88	21.060000		10,530.00	10,530.00	-939.88	0.01
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01		700,000	HCLP Local	12.326843	8,628.79	13.170000		9,219.00	9,219.00	590.21	0.01
		Base			12.326843	8,628.79	13.170000		9,219.00	9,219.00	590.21	0.01
20030N101	COMCAST CORP CLASS A COMMON STOCK USD1.		14,345,000	HCLO Local	17.847017	256,015.46	21.970000		315,159.65	315,159.65	59,144.19	0.26
		Base			17.847017	256,015.46	21.970000		315,159.65	315,159.65	59,144.19	0.26
200340107	COMERICA INC COMMON STOCK USD5.		843,000	HCLO Local	38.673701	32,801.93	42.240000		35,608.32	35,608.32	3,006.39	0.03
		Base			38.673701	32,801.93	42.240000		35,608.32	35,608.32	3,006.39	0.03
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.		364,000	HCLO Local	38.190000	13,901.16	38.730000		14,461.72	14,461.72	560.56	0.01
		Base			38.190000	13,901.16	38.730000		14,461.72	14,461.72	560.56	0.01
203233101	COMMONWEALTH REIT REIT USD 01		345,000	HCLO Local	25.561913	8,818.86	25.510000		8,800.95	8,800.95	-17.91	0.01
		Base			25.561913	8,818.86	25.510000		8,800.95	8,800.95	-17.91	0.01

Holdings Composite

As of December 31, 2010



STATE STREET

Valuation Date: January 18, 2011

Base Currency: USD - USD

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
203372107	COMMScope INC COMMON STOCK USD.01								
	1,035,000 HCLO Local	31.278300			32,373.04	31.220000	32,312.70	-60.34	0.03
	Base	31.278300			32,373.04	31.220000	32,312.70	-60.34	0.03
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
	1,700,000 HCPL Local	21.502141			36,553.64	27.770000	47,209.00	10,655.36	0.04
	Base	21.502141			36,553.64	27.770000	47,209.00	10,655.36	0.04
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
	1,024,000 HCLO Local	32.212305			32,985.40	37.370000	38,266.88	5,281.48	0.03
	Base	32.212305			32,985.40	37.370000	38,266.88	5,281.48	0.03
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.								
	1,140,000 HCPL Local	20.359333			23,209.64	28.960000	33,014.40	9,804.76	0.03
	Base	20.359333			23,209.64	28.960000	33,014.40	9,804.76	0.03
20451Q104	COMPASS DIVERSIFIED HOLDINGS COMMON STOCK NPV								
	800,000 HCPL Local	12.516625			10,013.30	17.690000	14,152.00	4,138.70	0.01
	Base	12.516625			10,013.30	17.690000	14,152.00	4,138.70	0.01
20453E109	COMPLETE PRODUCTION SERVICES COMMON STOCK USD.01								
	2,000,000 HCPL Local	14.521805			28,043.61	29.550000	59,100.00	30,056.39	0.05
	Base	14.521805			28,043.61	29.550000	59,100.00	30,056.39	0.05
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
	738,000 HCLO Local	47.432304			35,005.04	49.600000	36,604.80	1,599.76	0.03
	Base	47.432304			35,005.04	49.600000	36,604.80	1,599.76	0.03
205638109	COMPUWARE CORP COMMON STOCK USD.01								
	2,724,000 HCLO Local	11.264801			30,685.59	11.670000	31,789.08	1,103.49	0.03
	Base	11.264801			30,685.59	11.670000	31,789.08	1,103.49	0.03

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

AS AMENDED

ATTACHMENT A

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
205826208	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	900.000	HCLP Local	30.864689	27,598.22	27.730000	24,957.00	-2,641.22	0.02
	Base			30.864689	27,598.22	27.730000	24,957.00	-2,641.22	0.02
205887102	CONAGRA FOODS INC COMMON STOCK USD5.0	2,131.000	HCLO Local	22.836879	48,665.39	22.580000	48,117.98	-547.41	0.04
	Base			22.836879	48,665.39	22.580000	48,117.98	-547.41	0.04
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001	229 000	HCLO Local	86.737598	19,862.91	87.670000	20,076.43	213.52	0.02
	Base			86.737598	19,862.91	87.670000	20,076.43	213.52	0.02
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01	7,403.000	HCLO Local	51.266574	379,526.45	68.100000	504,144.30	124,617.85	0.41
	Base			51.266574	379,526.45	68.100000	504,144.30	124,617.85	0.41
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01	683.000	HCLO Local	45.100000	30,803.30	48.740000	33,289.42	2,486.12	0.03
	Base			45.100000	30,803.30	48.740000	33,289.42	2,486.12	0.03
208034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	816.000	HCLP Local	17.865956	14,578.62	19.300000	15,748.80	1,170.18	0.01
	Base			17.865956	14,578.62	19.300000	15,748.80	1,170.18	0.01
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1	1,349.000	HCLO Local	48.880801	65,840.20	49.570000	66,869.93	929.73	0.05
	Base			48.880801	65,840.20	49.570000	66,869.93	929.73	0.05
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	1,718.000	HCLO Local	21.593900	37,088.32	22.150000	38,053.70	955.38	0.03
	Base			21.593900	37,088.32	22.150000	38,053.70	955.38	0.03

Base Currency: USD - USD												
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
210371100	CONSTELLATION ENERGY GROUP COMMON STOCK NPV											
	243.000	HCLO Local			28.599918	6,949.78	30.630000		7,443.09		493.31	0.01
		Base			28.599918	6,949.78	30.630000		7,443.09		493.31	0.01
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04											
	100.000	HCLP Local			45.696200	4,569.62	57.930000		5,793.00		1,223.38	0.00
		Base			45.696200	4,569.62	57.930000		5,793.00		1,223.38	0.00
21077F100	CONTANGO ORE INC COMMON STOCK											
	10.000	HCLP Local			4.020000	40.20	10.500000		105.00		64.80	0.00
		Base			4.020000	40.20	10.500000		105.00		64.80	0.00
212485108	CONVERGYS CORP COMMON STOCK NPV											
	1,843.000	HCLO Local			13.456099	24,799.59	13.170000		24,272.31		-527.28	0.02
		Base			13.456099	24,799.59	13.170000		24,272.31		-527.28	0.02
216648402	COOPER COS INC/THE COMMON STOCK USD.1											
	557.000	HCLO Local			53.305009	29,690.89	56.340000		31,381.38		1,690.49	0.03
		Base			53.305009	29,690.89	56.340000		31,381.38		1,690.49	0.03
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01											
	400.000	HCLP Local			26.006825	10,402.73	35.590000		14,236.00		3,833.27	0.01
		Base			26.006825	10,402.73	35.590000		14,236.00		3,833.27	0.01
219023108	CORN PRODUCTS INTL INC COMMON STOCK USD.01											
	765.000	HCLO Local			45.306497	34,659.47	46.000000		35,190.00		530.53	0.03
		Base			45.306497	34,659.47	46.000000		35,190.00		530.53	0.03
219350105	CORNING INC COMMON STOCK USD.5											
	7,466.000	HCLO Local			18.710800	139,694.83	18.320000		144,243.12		4,548.29	0.12
		Base			18.710800	139,694.83	18.320000		144,243.12		4,548.29	0.12

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005		2,107,000	HCLO Local	69.516502	146,471.27	72.210000	152,146.47	5,675.20	0.12
		Base			69.516502	146,471.27	72.210000	152,146.47	5,675.20	0.12
222660102	COURIER CORP COMMON STOCK USD1.		1,100,000	HCLP Local	14.183673	15,602.04	15.520000	17,072.00	1,469.96	0.01
		Base			14.183673	15,602.04	15.520000	17,072.00	1,469.96	0.01
222795108	COUSINS PROPERTIES INC REIT USD1.		1,870,518	HCLP Local	11.049207	20,667.74	8.340000	15,600.12	-5,067.62	0.01
		Base			11.049207	20,667.74	8.340000	15,600.12	-5,067.62	0.01
222862104	COVENTRY HEALTH CARE INC COMMON STOCK USD.01		1,400,000	HCLO Local	26.396300	36,954.82	26.400000	36,960.00	5.18	0.03
		Base			26.396300	36,954.82	26.400000	36,960.00	5.18	0.03
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01		300,000	HCLP Local	41.931167	12,579.35	54.770000	16,431.00	3,851.65	0.01
		Base			41.931167	12,579.35	54.770000	16,431.00	3,851.65	0.01
224399105	CRANE CO COMMON STOCK USD1.		236,000	HCLO Local	39.869915	9,409.30	41.070000	8,692.52	283.22	0.01
		Base			39.869915	9,409.30	41.070000	8,692.52	283.22	0.01
225447101	CREE RESEARCH INC COMMON STOCK USD.00125		245,000	HCLO Local	68.662898	16,822.41	65.890000	16,143.05	-679.36	0.01
		Base			68.662898	16,822.41	65.890000	16,143.05	-679.36	0.01
226553105	CREXUS INVESTMENT CORP REIT USD.01		300,000	HCLP Local	13.657967	4,097.39	13.100000	3,930.00	-167.39	0.00
		Base			13.657967	4,097.39	13.100000	3,930.00	-167.39	0.00

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized G/Ls	% Curr % Comp
227483104	GROSS COUNTRY HEALTHCARE INC COMMON STOCK								
	2,000,000 HCLP Local	8,337625			16,675.25	8.470000	16,940.00	264.75	0.01
	Base	8,337625			16,675.25	8.470000	16,940.00	264.75	0.01
228227104	CROWN CASTLE INTL CORP COMMON STOCK USD.01								
	964,000 HCLO Local	43,119098			41,566.81	43.830000	42,252.12	685.31	0.03
	Base	43,119098			41,566.81	43.830000	42,252.12	685.31	0.03
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.								
	1,344,000 HCLO Local	31,889702			42,859.76	33.380000	44,862.72	2,002.96	0.04
	Base	31,889702			42,859.76	33.380000	44,862.72	2,002.96	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01								
	600,000 HCLP Local	5,590000			3,354.00	5.420000	3,252.00	-102.00	0.00
	Base	5,590000			3,354.00	5.420000	3,252.00	-102.00	0.00
228669106	CUBIC CORP COMMON STOCK NPV								
	500,000 HCLP Local	37,160000			18,580.00	47.150000	23,575.00	4,995.00	0.02
	Base	37,160000			18,580.00	47.150000	23,575.00	4,995.00	0.02
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
	251,000 HCLO Local	56,680000			14,226.68	61.120000	15,341.12	1,114.44	0.01
	Base	56,680000			14,226.68	61.120000	15,341.12	1,114.44	0.01
231021106	CUMMINS INC COMMON STOCK USD2.5								
	958,000 HCLO Local	107,061095			102,671.59	110.010000	105,499.59	2,828.00	0.09
	Base	107,061095			102,671.59	110.010000	105,499.59	2,828.00	0.09
231082108	CUMULUS MEDIA INC CLA COMMON STOCK USD.01								
	1,300,000 HCLP Local	3,499923			4,549.90	4.310000	5,603.00	1,053.10	0.00
	Base	3,499923			4,549.90	4.310000	5,603.00	1,053.10	0.00

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Holdings Company
As of December 31, 2010



STATE STREET

Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.									
	1,017,000	HCLP	Local		31,340777	31,873.57	33,200000	33,764.40	1,890.83	0.03
			Base		31,340777	31,873.57	33,200000	33,764.40	1,890.83	0.03
232572107	CYMER INC COMMON STOCK USD.001									
	600,000	HCLP	Local		35.087050	21,040.23	45,070000	27,042.00	6,001.77	0.02
			Base		35.087050	21,040.23	45,070000	27,042.00	6,001.77	0.02
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01									
	1,819,000	HCLO	Local		17.695498	32,188.11	18,580000	33,797.02	1,608.91	0.03
			Base		17.695498	32,188.11	18,580000	33,797.02	1,608.91	0.03
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD.01									
	591,000	HCLO	Local		40.687411	24,046.26	53,080000	31,358.46	7,312.20	0.03
			Base		40.687411	24,046.26	53,080000	31,358.46	7,312.20	0.03
233153105	DCT INDUSTRIAL TRUST INC REIT USD.01									
	4,300,000	HCLP	Local		9.110358	39,174.54	5,310000	22,833.00	-16,341.54	0.02
			Base		9.110358	39,174.54	5,310000	22,833.00	-16,341.54	0.02
233283109	DPL INC COMMON STOCK USD.01									
	569,000	HCLO	Local		25.522302	14,522.19	25,710000	14,628.99	106.80	0.01
			Base		25.522302	14,522.19	25,710000	14,628.99	106.80	0.01
23331A109	DR HORTON INC COMMON STOCK USD.01									
	2,950,000	HCLO	Local		11.582800	34,110.26	11,930000	35,193.50	1,083.24	0.03
			Base		11.582800	34,110.26	11,930000	35,193.50	1,083.24	0.03
233326107	DST SYSTEMS INC COMMON STOCK USD.01									
	170,000	HCLO	Local		44.529706	7,570.05	44,350000	7,539.50	-30.55	0.01
			Base		44.529706	7,570.05	44,350000	7,539.50	-30.55	0.01

AS AMENDED

ATTACHMENT A

Holdings

Composite

AS of December 31, 2010



STATE STREET

Base Currency: USD - USD										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
233332B106	DSP GROUP INC COMMON STOCK USD.001	2,600,000	HCLP Local	11.241015	29,226.84	8.140000		21,164.00	-8,062.84	0.02
	Base			11.241015	29,226.84	8.140000		21,164.00	-8,062.84	0.02
2333331107	DTE ENERGY COMPANY COMMON STOCK NPV	806,000	HCLO Local	44.937481	36,219.61	45.320000		36,527.92	308.31	0.03
	Base			44.937481	36,219.61	45.320000		36,527.92	308.31	0.03
235825205	DANA HOLDING CORP COMMON STOCK USD.01	1,600,000	HCLP Local	11.329063	18,126.50	17.210000		27,536.00	9,409.50	0.02
	Base			11.329063	18,126.50	17.210000		27,536.00	9,409.50	0.02
235851102	DANAHER CORP COMMON STOCK USD.01	2,644,000	HCLO Local	45.593801	115,990.63	47.170000		120,000.48	4,009.85	0.10
	Base			45.593801	115,990.63	47.170000		120,000.48	4,009.85	0.10
237194105	DARDEN RESTAURANTS INC COMMON STOCK NPV	1,036,000	HCLO Local	50.664903	52,488.84	46.440000		48,111.84	-4,377.00	0.04
	Base			50.664903	52,488.84	46.440000		48,111.84	-4,377.00	0.04
23818K108	DAVITA INC COMMON STOCK USD.001	745,000	HCLO Local	72.504094	54,015.55	69.490000		51,770.05	-2,245.50	0.04
	Base			72.504094	54,015.55	69.490000		51,770.05	-2,245.50	0.04
238359102	DAWSON GEOPHYSICAL CO COMMON STOCK USD.333	200,000	HCLP Local	27.507400	5,501.48	31.900000		6,380.00	878.52	0.01
	Base			27.507400	5,501.48	31.900000		6,380.00	878.52	0.01
242370104	DEAN FOODS CO COMMON STOCK USD.01	868,000	HCLO Local	7.497396	6,507.74	8.840000		7,673.12	1,165.38	0.01
	Base			7.497396	6,507.74	8.840000		7,673.12	1,165.38	0.01

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
244198105	DEERE + CO COMMON STOCK USD1.										
	2,032,000 HCLO Local	81.438601			165,485.27	83.050000		168,757.60		3,272.33	0.14
	Base	81.438601			165,485.27	83.050000		168,757.60		3,272.33	0.14
24522P103	DEL MONTE FOODS CO COMMON STOCK USD.01										
	1,922,000 HCLO Local	18.781202			36,087.47	18.800000		36,133.60		36.13	0.03
	Base	18.781202			36,087.47	18.800000		36,133.60		36.13	0.03
24702R101	DELL INC COMMON STOCK USD.01										
	9,468,000 HCLO Local	13.750200			130,186.89	13.550000		128,291.40		-1,895.49	0.10
	Base	13.750200			130,186.89	13.550000		128,291.40		-1,895.49	0.10
247131105	DELPHI FINANCIAL GROUP CL A COMMON STOCK USD.01										
	1,350,000 HCLO Local	25.477200			34,394.22	28.840000		38,934.00		4,539.78	0.03
	Base	25.477200			34,394.22	28.840000		38,934.00		4,539.78	0.03
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001										
	6,128,000 HCLO Local	11.546529			59,210.60	12.600000		64,612.80		5,402.20	0.05
	Base	11.546529			59,210.60	12.600000		64,612.80		5,402.20	0.05
247816208	DENBURY RESOURCES INC COMMON STOCK USD.001										
	981,000 HCLO Local	19.581397			19,219.16	19.090000		18,727.29		-491.87	0.02
	Base	19.581397			19,219.16	19.090000		18,727.29		-491.87	0.02
248018101	DELUXE CORP COMMON STOCK USD1.										
	1,000,000 HCLO Local	17.936340			17,936.34	23.020000		23,020.00		5,083.66	0.02
	Base	17.936340			17,936.34	23.020000		23,020.00		5,083.66	0.02
24823Q107	DENDREON CORP COMMON STOCK USD.001										
	211,000 HCLO Local	37.860000			7,992.68	34.920000		7,368.12		-624.56	0.01
	Base	37.860000			7,992.68	34.920000		7,368.12		-624.56	0.01

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Issue has not been redenominated but Local is converted



Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Market Value	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
248030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01	700.000	HCLO Local	32.823300	22,836.31	34.170000		23,919.00		1,082.69	0.02
	Base			32.823300	22,836.31	34.170000		23,919.00		1,082.69	0.02
251591103	DEVELOPERS DIVERSIFIED RLTY REIT USD.1	953.000	HCLO Local	13.689498	13,046.09	14.090000		13,427.77		381.68	0.01
	Base			13.689498	13,046.09	14.090000		13,427.77		381.68	0.01
25179M103	DEVON ENERGY CORPORATION COMMON STOCK USD.1	1,892.000	HCLO Local	61.319852	116,017.16	78.510000		148,540.92		32,523.76	0.12
	Base			61.319852	116,017.16	78.510000		148,540.92		32,523.76	0.12
251893103	DEVRY INC COMMON STOCK USD.01	305.000	HCLO Local	43.973016	13,411.77	47.980000		14,633.90		1,222.13	0.01
	Base			43.973016	13,411.77	47.980000		14,633.90		1,222.13	0.01
25212W100	DEX ONE CORP COMMON STOCK	1,100.000	HCLO Local	21.226709	23,349.38	7.460000		8,206.00		-15,143.38	0.01
	Base			21.226709	23,349.38	7.460000		8,206.00		-15,143.38	0.01
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	53.000	HCLO Local	65.290000	3,460.37	66.870000		3,544.11		83.74	0.00
	Base			65.290000	3,460.37	66.870000		3,544.11		83.74	0.00
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01	3,168.000	HCLO Local	12.298738	38,974.70	12.000000		38,028.00		-946.70	0.03
	Base			12.298738	38,974.70	12.000000		38,028.00		-946.70	0.03
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01	428.000	HCLO Local	36.070000	15,437.96	37.500000		16,050.00		612.04	0.01
	Base			36.070000	15,437.96	37.500000		16,050.00		612.04	0.01

& Issue has redenominated but Local is not converted
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Holdings

Composite

As of 08/31/2010

STATE STREET

View Date: 08/31/2010

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
253651103	DIEBOLD INC COMMON STOCK USD1.25	911.000	HCLO Local	30.998299	28,239.45	32.050000	29,197.55	958.10	958.10	0.02
	Base			30.998299	28,239.45	32.050000	29,197.55	958.10	958.10	0.02
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01	1,200.000	HCLP Local	9.773167	11,727.80	11.100000	13,320.00	1,592.20	1,592.20	0.01
	Base			9.773167	11,727.80	11.100000	13,320.00	1,592.20	1,592.20	0.01
253868103	DIGITAL REALTY TRUST INC REIT USD.01	79.000	HCLO Local	54.820000	4,330.78	51.540000	4,071.66	-259.12	-259.12	0.00
	Base			54.820000	4,330.78	51.540000	4,071.66	-259.12	-259.12	0.00
253888104	DIGITAL RIVER INC COMMON STOCK USD.01	700.000	HCLP Local	31.130129	21,791.09	34.420000	24,094.00	2,302.91	2,302.91	0.02
	Base			31.130129	21,791.09	34.420000	24,094.00	2,302.91	2,302.91	0.02
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	1,500.000	HCLP Local	11.040200	18,560.30	14.590000	21,885.00	5,324.70	5,324.70	0.02
	Base			11.040200	18,560.30	14.590000	21,885.00	5,324.70	5,324.70	0.02
254067101	DILLARDS INC CLA COMMON STOCK NPV	1,600.000	HCLP Local	14.039981	22,463.97	37.940000	60,704.00	38,240.03	38,240.03	0.05
	Base			14.039981	22,463.97	37.940000	60,704.00	38,240.03	38,240.03	0.05
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01	9,369.000	HCLO Local	37.451900	350,886.85	37.510000	351,431.19	544.34	544.34	0.29
	Base			37.451900	350,886.85	37.510000	351,431.19	544.34	544.34	0.29
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	3,557.000	HCLO Local	18.839199	67,011.03	18.530000	65,911.21	-1,099.82	-1,099.82	0.05
	Base			18.839199	67,011.03	18.530000	65,911.21	-1,099.82	-1,099.82	0.05

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& Issue has redenominated but Local is not converted

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	1,784,000	HCLO Local	43.097999	76,886.83	41.700000	74,392.80	-2,494.03	0.06
	Base			43.097999	76,886.83	41.700000	74,392.80	-2,494.03	0.06
25480A101	DIRECTV CLASS A COMMON STOCK USD.01	4,695,000	HCLO Local	34.825001	163,503.38	39.930000	187,471.35	23,967.97	0.15
	Base			34.825001	163,503.38	39.930000	187,471.35	23,967.97	0.15
25659T107	DOLBY LABORATORIES INC CLA COMMON STOCK USD.001	530,000	HCLO Local	67.385208	35,714.16	66.700000	35,351.00	-363.16	0.03
	Base			67.385208	35,714.16	66.700000	35,351.00	-363.16	0.03
256603101	DOLE FOOD CO INC COMMON STOCK	1,600,000	HCLO Local	10.771381	17,234.21	13.510000	21,616.00	4,381.79	0.02
	Base			10.771381	17,234.21	13.510000	21,616.00	4,381.79	0.02
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875	334,000	HCLO Local	31.628802	10,564.02	30.670000	10,243.78	-320.24	0.01
	Base			31.628802	10,564.02	30.670000	10,243.78	-320.24	0.01
256748108	DOLLAR TREE INC COMMON STOCK USD.01	938,000	HCLO Local	48.490852	43,654.91	56.080000	52,659.12	9,004.21	0.04
	Base			48.490852	43,654.91	56.080000	52,659.12	9,004.21	0.04
25746U109	DOMINION RESOURCES INC IVA COMMON STOCK NPV	2,418,000	HCLO Local	41.552601	100,474.19	42.720000	103,296.96	2,822.77	0.08
	Base			41.552601	100,474.19	42.720000	103,296.96	2,822.77	0.08
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01	500,000	HCLO Local	17.666480	8,833.24	15.950000	7,975.00	-858.24	0.01
	Base			17.666480	8,833.24	15.950000	7,975.00	-858.24	0.01

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted




Holdings
Composite
 As of December 31, 2010
 Year End: December 31, 2010

STATE STREET

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
257559203	DOMTAR CORP COMMON STOCK USD.01	424.000	HCLO Local	49.317842	20,910.68	75.920000		32,190.08		11,279.40	0.03
	Base			49.317642	20,910.88	75.920000		32,190.08		11,279.40	0.03
257651109	DONALDSON CO INC COMMON STOCK USD5.	50.000	HCLO Local	57.680000	2,884.00	58.280000		2,914.00		30.00	0.00
	Base			57.680000	2,884.00	58.280000		2,914.00		30.00	0.00
257887101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25	987.000	HCLO Local	17.374002	17,148.14	17.470000		17,242.89		94.75	0.01
	Base			17.374002	17,148.14	17.470000		17,242.89		94.75	0.01
260003108	DOVER CORP COMMON STOCK USD1.	883.000	HCLO Local	57.980997	51,777.03	58.450000		52,195.85		418.82	0.04
	Base			57.980997	51,777.03	58.450000		52,195.85		418.82	0.04
260543103	DOW CHEMICAL COMMON STOCK USD2.5	5,524.000	HCLO Local	33.931600	187,438.16	34.140000		188,589.36		1,151.20	0.15
	Base			33.931600	187,438.16	34.140000		188,589.36		1,151.20	0.15
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	1,669.000	HCLO Local	33.694008	56,235.30	35.160000		58,682.04		2,446.74	0.05
	Base			33.694008	56,235.30	35.160000		58,682.04		2,446.74	0.05
261608103	DRESSER RAND GROUP INC COMMON STOCK USD.01	829.000	HCLO Local	41.819204	34,668.12	42.590000		35,307.11		638.99	0.03
	Base			41.819204	34,668.12	42.590000		35,307.11		638.99	0.03
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01	500.000	HCLP Local	22.230000	11,115.00	22.720000		11,360.00		245.00	0.01
	Base			22.230000	11,115.00	22.720000		11,360.00		245.00	0.01

AS AMENDED

ATTACHMENT A



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
	4,334,000 HCLO Local	38,847328			168,364.32	49.880000	216,179.92	47,815.60	0.18
	Base	38,847328			168,364.32	49.880000	216,179.92	47,815.60	0.18
264147109	DUCOMMUN INC COMMON STOCK USD.01								
	800,000 HCLO Local	20,162400			16,129.92	21.780000	17,424.00	1,294.08	0.01
	Base	20,162400			16,129.92	21.780000	17,424.00	1,294.08	0.01
26441C105	DUKE ENERGY CORP COMMON STOCK USD.001								
	5,252,000 HCLO Local	17,534400			92,090.67	17.810000	93,538.12	1,447.45	0.08
	Base	17,534400			92,090.67	17.810000	93,538.12	1,447.45	0.08
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
	241,000 HCLO Local	78,130000			18,829.33	82.090000	19,783.69	954.36	0.02
	Base	78,130000			18,829.33	82.090000	19,783.69	954.36	0.02
26613Q106	DUPONT FABROS TECHNOLOGY REIT USD.001								
	500,000 HCLO Local	18,306660			9,153.33	21.270000	10,635.00	1,481.67	0.01
	Base	18,306660			9,153.33	21.270000	10,635.00	1,481.67	0.01
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
	1,100,000 HCLO Local	8,538200			10,492.02	14.750000	16,225.00	5,732.98	0.01
	Base	9,538200			10,492.02	14.750000	16,225.00	5,732.98	0.01
26784F103	DYNAMEX INC COMMON STOCK USD.01								
	300,000 HCLO Local	15,703733			4,711.12	24.760000	7,428.00	2,716.88	0.01
	Base	15,703733			4,711.12	24.760000	7,428.00	2,716.88	0.01
26817F104	DYNAVIX INC CLASS A COMMON STOCK								
	800,000 HCLO Local	18,104283			14,483.41	5.130000	4,104.00	-10,378.41	0.00
	Base	18,104283			14,483.41	5.130000	4,104.00	-10,378.41	0.00

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
26817Q506	DYNEX CAPITAL INC REIT USD.01	400.000	HCLP Local	9.218875	3,687.55	10.920000	4,368.00	680.45	0.00
	Base			9.218875	3,687.55	10.920000	4,368.00	680.45	0.00
268648102	EMC CORP/MASS COMMON STOCK USD.01	9,833.000	HCLO Local	21.761242	213,978.29	22.900000	225,175.70	11,197.41	0.18
	Base			21.761242	213,978.29	22.900000	225,175.70	11,197.41	0.18
268664109	EMC INS GROUP INC COMMON STOCK USD1.	600.000	HCLP Local	21.789350	13,073.61	22.640000	13,584.00	510.39	0.01
	Base			21.789350	13,073.61	22.640000	13,584.00	510.39	0.01
26873N108	EMS TECHNOLOGIES INC COMMON STOCK USD.1	200.000	HCLP Local	19.148450	3,829.69	19.780000	3,956.00	126.31	0.00
	Base			19.148450	3,829.69	19.780000	3,956.00	126.31	0.00
26875P101	EOG RESOURCES INC COMMON STOCK USD.01	1,018.000	HCLO Local	83.351801	95,031.93	81.410000	93,055.38	-1,976.55	0.08
	Base			83.351801	95,031.93	81.410000	93,055.38	-1,976.55	0.08
26884L109	EQT CORP COMMON STOCK NPV	288.000	HCLO Local	43.313611	12,474.32	44.840000	12,913.92	439.60	0.01
	Base			43.313611	12,474.32	44.840000	12,913.92	439.60	0.01
270321102	EARTHLINK INC COMMON STOCK USD.01	3,400.000	HCLP Local	7.758285	26,378.17	8.600000	29,240.00	2,861.83	0.02
	Base			7.758285	26,378.17	8.600000	29,240.00	2,861.83	0.02
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001	1,695.000	HCLO Local	18.444602	31,263.60	19.550000	33,137.25	1,873.65	0.03
	Base			18.444602	31,263.60	19.550000	33,137.25	1,873.65	0.03

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
277276101	EASTGROUP PROPERTIES INC REIT NPV									
	300.000	HCLP Local			41.256900	12,377.07	42.320000	12,696.00	318.93	0.01
		Base			41.256900	12,377.07	42.320000	12,696.00	318.93	0.01
277432100	EASTMAN CHEMICAL COMPANY COMMON STOCK USD.01									
	346.000	HCLO Local			82.354393	28,494.62	84.080000	29,091.68	597.06	0.02
		Base			82.354393	28,494.62	84.080000	29,091.68	597.06	0.02
278058102	EATON CORP COMMON STOCK USD.5									
	802.000	HCLO Local			101.175100	81,142.43	101.510000	81,411.02	268.59	0.07
		Base			101.175100	81,142.43	101.510000	81,411.02	268.59	0.07
278642103	EBAY INC COMMON STOCK USD.001									
	5,502.000	HCLO Local			30.160000	165,940.32	27.830000	153,120.66	-12,819.66	0.12
		Base			30.160000	165,940.32	27.830000	153,120.66	-12,819.66	0.12
278865100	ECOLAB INC COMMON STOCK USD1.									
	728.000	HCLO Local			47.093306	34,331.02	50.420000	36,756.18	2,425.16	0.03
		Base			47.093306	34,331.02	50.420000	36,756.18	2,425.16	0.03
281020107	EDISON INTERNATIONAL COMMON STOCK NPV									
	1,558.000	HCLO Local			38.462987	59,925.35	38.600000	60,138.80	213.45	0.05
		Base			38.462987	59,925.35	38.600000	60,138.80	213.45	0.05
28140H104	EDUCATION REALTY TRUST INC REIT USD.01									
	1,200.000	HCLP Local			10.357042	12,428.45	7.770000	9,324.00	-3,104.45	0.01
		Base			10.357042	12,428.45	7.770000	9,324.00	-3,104.45	0.01
28140M103	EDUCATION MANAGEMENT CORP COMMON STOCK USD.01									
	204.000	HCLO Local			14.139118	2,884.38	18.100000	3,692.40	808.02	0.00
		Base			14.139118	2,884.38	18.100000	3,692.40	808.02	0.00

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
28176E108	EDWARDS LIFSCIENCES CORP COMMON STOCK USD1.0	277.000	HCLO Local	68.582491	18,997.35	80.840000	22,392.68	3,395.33	0.02
	Base			68.582491	18,997.35	80.840000	22,392.68	3,395.33	0.02
28338L109	EL PASO CORP COMMON STOCK USD3.	3,366.000	HCLO Local	13.769801	46,349.15	13.760000	46,316.16	-32.99	0.04
	Base			13.769801	46,349.15	13.760000	46,316.16	-32.99	0.04
283677854	EL PASO ELECTRIC CO COMMON STOCK NPV	1,700.000	HCLP Local	17.756141	30,185.44	27.530000	46,801.00	16,615.58	0.04
	Base			17.756141	30,185.44	27.530000	46,801.00	16,615.58	0.04
285218103	ELECTRO RENT CORP COMMON STOCK NPV	700.000	HCLP Local	12.180888	8,528.48	16.160000	11,312.00	2,785.52	0.01
	Base			12.180888	8,528.48	16.160000	11,312.00	2,785.52	0.01
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01	386.000	HCLO Local	15.477197	6,128.97	16.380000	6,486.48	357.51	0.01
	Base			15.477197	6,128.97	16.380000	6,486.48	357.51	0.01
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	700.000	HCLP Local	22.236429	15,565.50	27.470000	19,229.00	3,663.50	0.02
	Base			22.236429	15,565.50	27.470000	19,229.00	3,663.50	0.02
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01	1,800.000	HCLP Local	13.587883	24,422.19	28.980000	52,164.00	27,741.81	0.04
	Base			13.587883	24,422.19	28.980000	52,164.00	27,741.81	0.04
29084T104	EMDEON INC CLASS A COMMON STOCK USD.00001	136.000	HCLO Local	12.398265	1,686.30	13.540000	1,841.44	155.14	0.00
	Base			12.398265	1,686.30	13.540000	1,841.44	155.14	0.00



Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gn/Ls	% Comp
28089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	300.000	HCLP Local	18.581600	5,574.48	23.460000		7,038.00	1,463.52	0.01
			Base	18.581800	5,574.48	23.460000		7,038.00	1,463.52	0.01
29100P102	EMERGENCY MEDICAL SERVICES A COMMON STOCK USD.01	485.000	HCLO Local	54.115299	26,245.92	84.610000		31,335.85	5,089.93	0.03
			Base	54.115299	26,245.92	84.610000		31,335.85	5,089.93	0.03
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5	3,603.000	HCLO Local	44.033158	158,651.47	57.170000		205,983.51	47,332.04	0.17
			Base	44.033158	158,651.47	57.170000		205,983.51	47,332.04	0.17
291641108	EMPIRE DISTRICT ELECTRIC CO COMMON STOCK USD.1	300.000	HCLP Local	21.755633	6,526.69	22.200000		6,660.00	133.31	0.01
			Base	21.755633	6,526.69	22.200000		6,660.00	133.31	0.01
292475209	EMULEX CORP COMMON STOCK USD.1	1,700.000	HCLP Local	9.817059	16,689.00	11.660000		18,822.00	3,133.00	0.02
			Base	9.817059	16,689.00	11.660000		18,822.00	3,133.00	0.02
292562105	ENCORE WIRE CORP COMMON STOCK USD.01	400.000	HCLP Local	21.656050	8,662.42	25.080000		10,032.00	1,369.58	0.01
			Base	21.656050	8,662.42	25.080000		10,032.00	1,369.58	0.01
29264F205	ENDO PHARMACEUT HLDGS INC COMMON STOCK USD.01	1,061.000	HCLO Local	36.406701	38,627.51	35.710000		37,888.31	-739.20	0.03
			Base	36.406701	38,627.51	35.710000		37,888.31	-739.20	0.03
29265N108	ENERGEN CORP COMMON STOCK USD.01	344.000	HCLO Local	45.544099	15,687.17	48.260000		16,601.44	934.27	0.01
			Base	45.544099	15,687.17	48.260000		16,601.44	934.27	0.01

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gm/Ls	% Curr % Comp
29268R108	ENERGIZER HOLDINGS INC COMMON STOCK USD.01	586.000	HCLO Local	72.597799	42,542.31	72.900000	42,719.40	177.09	0.03
	Base			72.597799	42,542.31	72.900000	42,719.40	177.09	0.03
292756202	ENERGYSOLUTIONS INC DEP SHS COMMON STOCK USD.01	3,700.000	HCLP Local	5.297541	19,600.90	5.570000	20,609.00	1,008.10	0.02
	Base			5.297541	19,600.90	5.570000	20,609.00	1,008.10	0.02
29275Y102	ENERSYS COMMON STOCK USD.01	500.000	HCLP Local	17.795860	8,897.93	32.120000	16,060.00	7,162.07	0.01
	Base			17.795860	8,897.93	32.120000	16,060.00	7,162.07	0.01
293389102	ENNIS INC COMMON STOCK USD2.5	500.000	HCLP Local	17.239560	8,619.78	17.100000	8,550.00	-69.78	0.01
	Base			17.239560	8,619.78	17.100000	8,550.00	-69.78	0.01
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01	400.000	HCLP Local	30.708675	12,283.47	41.580000	16,624.00	4,340.53	0.01
	Base			30.708675	12,283.47	41.580000	16,624.00	4,340.53	0.01
29362U104	ENTEGRIS INC COMMON STOCK USD.01	3,500.000	HCLP Local	6.034203	21,118.71	7.470000	26,145.00	5,025.29	0.02
	Base			6.034203	21,118.71	7.470000	26,145.00	5,025.29	0.02
293639100	ENTERCOM COMMUNICATIONS CLA COMMON STOCK USD.01	700.000	HCLP Local	10.320000	7,224.00	11.580000	8,106.00	882.00	0.01
	Base			10.320000	7,224.00	11.580000	8,106.00	882.00	0.01
29364G103	ENERGY CORP COMMON STOCK USD.01	906.000	HCLO Local	76.168587	69,008.74	70.830000	64,171.98	-4,836.76	0.05
	Base			76.168587	69,008.74	70.830000	64,171.98	-4,836.76	0.05




Hilltop Holdings
Composite Asset

As of: December 31, 2010

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
29380T105	ENTERTAINMENT PROPERTIES TR REIT USD.01	1,000,000	HCLP Local	38.237650	38,237.65	46.250000	46,250.00	8,012.35	0.04
			Base	38.237650	38,237.65	46.250000	46,250.00	8,012.35	0.04
29380T402	ENTERTAINMENT PROPERTIES PUBLIC	7,800,000	HCLU Local	16.843928	129,822.64	19.270000	150,306.00	20,483.36	0.12
			Base	16.843928	129,822.64	19.270000	150,306.00	20,483.36	0.12
29380T600	ENTERTAINMENT PROPERTIES PUBLIC	2,400,000	HCLU Local	22.206533	53,285.68	28.020000	67,248.00	13,952.32	0.05
			Base	22.206533	53,285.68	28.020000	67,248.00	13,952.32	0.05
293904108	ENZON PHARMACEUTICALS INC COMMON STOCK USD.01	800,000	HCLP Local	11.400000	9,120.00	12.170000	9,736.00	616.00	0.01
			Base	11.400000	9,120.00	12.170000	9,736.00	616.00	0.01
294428105	EQUIFAX INC COMMON STOCK USD1.25	606,000	HCLO Local	35.589092	21,586.99	35.600000	21,573.60	6.61	0.02
			Base	35.589092	21,586.99	35.600000	21,573.60	6.61	0.02
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01	200,000	HCLP Local	40.540400	8,108.08	55.930000	11,186.00	3,077.92	0.01
			Base	40.540400	8,108.08	55.930000	11,186.00	3,077.92	0.01
294752100	EQUITY ONE INC REIT USD.01	726,000	HCLP Local	18.441006	13,388.17	18.180000	13,198.68	-189.49	0.01
			Base	18.441006	13,388.17	18.180000	13,198.68	-189.49	0.01
29476L107	EQUITY RESIDENTIAL REIT USD.01	1,002,000	HCLO Local	52.278902	52,383.46	51.950000	52,053.90	-329.56	0.04
			Base	52.278902	52,383.46	51.950000	52,053.90	-329.56	0.04



Holdings
COMPASSIVE
1500
December 31, 2010



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Curr % Comp
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK NPV	426.000	HCLO Local	63.195398	26,921.24	65.470000	27,890.22	968.98	0.02
			Base	63.195399	26,921.24	65.470000	27,890.22	968.98	0.02
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	700.000	HCLP Local	37.434686	26,204.28	68.590000	48,013.00	21,808.72	0.04
			Base	37.434686	26,204.28	68.590000	48,013.00	21,808.72	0.04
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02	1,000.000	HCLP Local	13.330000	13,330.00	17.440000	17,440.00	4,110.00	0.01
			Base	13.330000	13,330.00	17.440000	17,440.00	4,110.00	0.01
30068C109	EXCEL TRUST INC REIT USD.01	300.000	HCLP Local	11.515433	3,454.83	12.100000	3,630.00	175.37	0.00
			Base	11.515433	3,454.83	12.100000	3,630.00	175.37	0.00
30161N101	EXELON CORP COMMON STOCK NPV	2,702.000	HCLO Local	39.850000	107,134.30	41.640000	112,511.28	5,376.98	0.09
			Base	39.850000	107,134.30	41.640000	112,511.28	5,376.98	0.09
30212P105	EXPEDIA INC COMMON STOCK USD.001	981.000	HCLO Local	27.085097	26,570.48	25.090000	24,813.29	-1,957.19	0.02
			Base	27.085097	26,570.48	25.090000	24,813.29	-1,957.19	0.02
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	1,019.000	HCLO Local	56.003101	57,067.16	54.600000	55,637.40	-1,429.76	0.05
			Base	56.003101	57,067.16	54.600000	55,637.40	-1,429.76	0.05
302182100	EXPRESS SCRIPTS INC COMMON STOCK USD.01	2,959.000	HCLO Local	44.043623	130,325.08	54.050000	159,933.95	29,608.87	0.13
			Base	44.043623	130,325.08	54.050000	159,933.95	29,608.87	0.13

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp		
30225T102	EXTRA SPACE STORAGE INC REIT USD.01										
	1,800,000 HCLP Local	14,581933		14,581933	26,247.48	17,400000	31,320.00	5,072.52	0.03		
	Base	14,581933		14,581933	26,247.48	17,400000	31,320.00	5,072.52	0.03		
30225X103	EXTERRAN HOLDINGS INC COMMON STOCK USD.01										
	302,000 HCLO Local	25,817185		25,817185	7,798.79	23,950000	7,232.90	-563.89	0.01		
	Base	25,817185		25,817185	7,798.79	23,950000	7,232.90	-563.89	0.01		
30231G102	EXXON MOBIL CORP COMMON STOCK NPV										
	24,124,000 HCLO Local	63,206047		63,206047	1,524,782.67	73,120000	1,763,946.88	239,164.21	1.44		
	Base	63,206047		63,206047	1,524,782.67	73,120000	1,763,946.88	239,164.21	1.44		
30239F106	FBL FINANCIAL GROUP INC CL.A COMMON STOCK NPV										
	500,000 HCLP Local	25,122200		25,122200	12,561.10	28,670000	14,335.00	1,773.90	0.01		
	Base	25,122200		25,122200	12,561.10	28,670000	14,335.00	1,773.90	0.01		
30244S101	FLIR SYSTEMS INC COMMON STOCK USD.01										
	85,000 HCLO Local	27,910000		27,910000	2,372.35	28,750000	2,528.75	156.40	0.00		
	Base	27,910000		27,910000	2,372.35	28,750000	2,528.75	156.40	0.00		
30249I303	FMC CORP COMMON STOCK USD.1										
	348,000 HCLO Local	81,520000		81,520000	28,368.96	79,890000	27,801.72	-567.24	0.02		
	Base	81,520000		81,520000	28,368.96	79,890000	27,801.72	-567.24	0.02		
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01										
	377,000 HCLO Local	88,960610		88,960610	33,538.15	88,910000	33,519.07	-19.08	0.03		
	Base	88,960610		88,960610	33,538.15	88,910000	33,519.07	-19.08	0.03		
302520101	FNB CORP COMMON STOCK USD 01										
	2,500,000 HCLP Local	12,968844		12,968844	32,422.11	9,820000	24,550.00	-7,872.11	0.02		
	Base	12,968844		12,968844	32,422.11	9,820000	24,550.00	-7,872.11	0.02		

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
302583101	FPIC INSURANCE GROUP INC COMMON STOCK USD.1	700.000	HCLP Local	27.226457	19,058.52	36.960000	25,872.00	6,813.48	0.02
	Base			27.226457	19,058.52	36.960000	25,872.00	6,813.48	0.02
302941109	FTI CONSULTING INC COMMON STOCK USD.01	225.000	HCLO Local	37.260000	8,383.50	37.280000	8,388.00	4.50	0.01
	Base			37.260000	8,383.50	37.280000	8,388.00	4.50	0.01
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	29.000	HCLO Local	93.710000	2,717.59	93.760000	2,719.04	1.45	0.00
	Base			93.710000	2,717.59	93.760000	2,719.04	1.45	0.00
303250104	FAIR ISAAC CORP COMMON STOCK USD.01	1,800.000	HCLP Local	18.735175	29,976.28	23.370000	37,392.00	7,415.72	0.03
	Base			18.735175	29,976.28	23.370000	37,392.00	7,415.72	0.03
303726103	FAIRCHILD SEMICON INTERNATIO COMMON STOCK USD.01	1,780.000	HCLO Local	15.406402	27,577.48	15.610000	27,941.90	364.44	0.02
	Base			15.406402	27,577.48	15.610000	27,941.90	364.44	0.02
307000109	FAMILY DOLLAR STORES COMMON STOCK USD.1	1,004.000	HCLO Local	51.208197	51,413.03	49.710000	49,808.84	-1,504.19	0.04
	Base			51.208197	51,413.03	49.710000	49,808.84	-1,504.19	0.04
311900104	FASTENAL CO COMMON STOCK USD.01	319.000	HCLO Local	58.708310	18,728.27	59.910000	19,111.29	383.02	0.02
	Base			58.708310	18,728.27	59.910000	19,111.29	383.02	0.02
313549404	FEDERAL MOGUL CORP COMMON STOCK USD.01	1,034.000	HCLO Local	19.497002	20,159.90	20.650000	21,352.10	1,192.20	0.02
	Base			19.497002	20,159.90	20.650000	21,352.10	1,192.20	0.02



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
313747208	FEDERAL REALTY INVS TRUST REIT USD.01								
	59.000 HCLO Local	78.119831			4,609.07	77.930000	4,597.87	-11.20	0.00
	Base	78.119831			4,609.07	77.930000	4,597.87	-11.20	0.00
31428X106	FEDEX CORP COMMON STOCK USD.1								
	1,303.000 HCLO Local	93.208296			121,450.41	93.010000	121,192.03	-258.38	0.10
	Base	93.208296			121,450.41	93.010000	121,192.03	-258.38	0.10
31430F101	FELCOR LODGING TRUST INC REIT USD 01								
	1,000.000 HCLO Local	8,541.650			8,541.65	7.040000	7,040.00	-1,501.65	0.01
	Base	8,541.650			8,541.65	7.040000	7,040.00	-1,501.65	0.01
315405100	FERRO CORP COMMON STOCK USD1.								
	1,000.000 HCLO Local	13,000.290			13,000.29	14.640000	14,640.00	1,639.71	0.01
	Base	13,000.290			13,000.29	14.640000	14,640.00	1,639.71	0.01
315616102	F5 NETWORKS INC COMMON STOCK NPV								
	383.000 HCLO Local	140.903107			53,985.89	130.160000	49,851.28	-4,114.61	0.04
	Base	140.903107			53,985.89	130.160000	49,851.28	-4,114.61	0.04
31620M106	FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01								
	1,912.000 HCLO Local	28,271.700			54,055.49	27.390000	52,369.68	-1,685.81	0.04
	Base	28,271.700			54,055.49	27.390000	52,369.68	-1,685.81	0.04
31620R105	FIDELITY NATIONAL FINLA COMMON STOCK USD.0001								
	2,414.000 HCLO Local	13,786.802			33,281.34	13.680000	33,023.52	-257.82	0.03
	Base	13,786.802			33,281.34	13.680000	33,023.52	-257.82	0.03
316773100	FIFTH THIRD BANCORP COMMON STOCK NPV								
	3,799.000 HCLO Local	12,910.800			49,048.13	14.680000	55,769.32	6,721.19	0.05
	Base	12,910.800			49,048.13	14.680000	55,769.32	6,721.19	0.05

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
317585404	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	600,000	HCLP Local	19,365,283	11,619.17	18.970000	11,382.00	-237.17	0.01
			Base	18,365,283	11,619.17	18.970000	11,382.00	-237.17	0.01
317923100	FINISH LINE/THE CLA COMMON STOCK USD.01	1,000,000	HCLP Local	9,129,450	9,129.45	17.190000	17,190.00	8,060.55	0.01
			Base	9,129,450	9,129.45	17.190000	17,190.00	8,060.55	0.01
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	2,000,000	HCLP Local	13,670,000	27,340.00	14.940000	28,880.00	2,540.00	0.02
			Base	13,870,000	27,340.00	14.840000	29,880.00	2,540.00	0.02
318672102	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.	1,300,000	HCLP Local	15,314,454	18,908.79	0.460000	598.00	-19,310.79	0.00
			Base	15,314,454	18,908.79	0.460000	598.00	-19,310.79	0.00
318910106	FIRST BANCORP/NC COMMON STOCK NPV	2,000,000	HCLP Local	16,933,645	33,867.29	15.310000	30,620.00	-3,247.29	0.02
			Base	16,933,645	33,867.29	15.310000	30,620.00	-3,247.29	0.02
31946M103	FIRST CITIZENS BCSSH CLA COMMON STOCK USD1.	123,000	HCLO Local	187,847,236	23,105.21	189.050000	23,253.15	147.94	0.02
			Base	187,847,236	23,105.21	189.050000	23,253.15	147.94	0.02
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.	700,000	HCLP Local	12,665,157	8,865.61	7.080000	4,956.00	-3,909.61	0.00
			Base	12,665,157	8,865.61	7.080000	4,956.00	-3,909.61	0.00
320209109	FIRST FINANCIAL BANCORP COMMON STOCK NPV	2,400,000	HCLP Local	14,162,513	33,990.03	18.480000	44,352.00	10,361.97	0.04
			Base	14,162,513	33,990.03	18.480000	44,352.00	10,361.97	0.04



Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
							Unit Price	Market Value		
320218100	FIRST FINANCIAL CORP INDIANA COMMON STOCK NPV									
	800.000	HCLP Local			28.712738	22,970.19	35.140000	28,112.00	5,141.81	0.02
		Base			28.712738	22,970.19	35.140000	28,112.00	5,141.81	0.02
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01									
	1,251.000	HCLP Local			20.760352	25,971.20	8.760000	10,958.76	-15,012.44	0.01
		Base			20.760352	25,971.20	8.760000	10,958.76	-15,012.44	0.01
320771108	FIRST MARBLEHEAD CORP/THE COMMON STOCK USD.01									
	1,100.000	HCLP Local			2.590000	2,849.00	2.170000	2,387.00	-462.00	0.00
		Base			2.590000	2,849.00	2.170000	2,387.00	-462.00	0.00
320841109	FIRST MERCURY FINANCIAL CORP COMMON STOCK USD.01									
	1,100.000	HCLP Local			14.423773	15,866.15	16.400000	18,040.00	2,173.85	0.01
		Base			14.423773	15,866.15	16.400000	18,040.00	2,173.85	0.01
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01									
	1,400.000	HCLP Local			23.844321	33,382.05	11.520000	16,128.00	-17,254.05	0.01
		Base			23.844321	33,382.05	11.520000	16,128.00	-17,254.05	0.01
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01									
	999.000	HCLO Local			13.008398	12,895.39	13.980000	13,968.02	970.63	0.01
		Base			13.008398	12,985.39	13.980000	13,968.02	970.63	0.01
33610F109	FIRST POTOMAC REALTY TRUST REIT USD.001									
	1,000.000	HCLP Local			19.514940	19,514.94	16.820000	16,820.00	-2,694.94	0.01
		Base			19.514940	19,514.94	16.820000	16,820.00	-2,694.94	0.01
336433107	FIRST SOLAR INC COMMON STOCK USD.001									
	128.000	HCLO Local			133.909822	17,274.38	130.140000	16,788.06	-486.32	0.01
		Base			133.909822	17,274.38	130.140000	16,788.06	-486.32	0.01

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings

Composite

As of December 31, 2010



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
33646W100	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01								
	1,100,000 HCLP Local	11,383,564		11,383,564	12,521.92	6.470000	7,117.00	-5,404.92	0.01
	Base			11,383,564	12,521.92	6.470000	7,117.00	-5,404.92	0.01
336901103	1ST SOURCE CORP COMMON STOCK NPV								
	1,700,000 HCLP Local	19,655,800		19,655,800	33,414.86	20.240000	34,408.00	993.14	0.03
	Base			19,655,800	33,414.86	20.240000	34,408.00	993.14	0.03
337738108	FISERV INC COMMON STOCK USD.01								
	1,046,000 HCLO Local	58,582,304		58,582,304	61,277.09	58.560000	61,253.76	-23.33	0.05
	Base			58,582,304	61,277.09	58.560000	61,253.76	-23.33	0.05
337915102	FIRSTMERIT CORP COMMON STOCK NPV								
	1,625,000 HCLP Local	18,812,840		18,812,840	30,570.54	19.790000	32,158.75	1,588.21	0.03
	Base			18,812,840	30,570.54	19.790000	32,158.75	1,588.21	0.03
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
	1,458,000 HCLO Local	35,832,503		35,832,503	52,243.79	37.020000	53,975.16	1,731.37	0.04
	Base			35,832,503	52,243.79	37.020000	53,975.16	1,731.37	0.04
343412102	FLUOR CORP COMMON STOCK USD.01								
	855,000 HCLO Local	61,609,696		61,609,696	52,676.29	66.260000	56,652.30	3,976.01	0.05
	Base			61,609,696	52,676.29	66.260000	56,652.30	3,976.01	0.05
343499101	FLOWERS FOODS INC COMMON STOCK USD.01								
	364,000 HCLO Local	26,124,890		26,124,890	9,509.46	26.910000	9,795.24	285.78	0.01
	Base			26,124,890	9,509.46	26.910000	9,795.24	285.78	0.01
34354P105	FLOWERVE CORP COMMON STOCK USD1.25								
	268,000 HCLO Local	115,346,604		115,346,604	30,912.89	119.220000	31,950.96	1,038.07	0.03
	Base			115,346,604	30,912.89	119.220000	31,950.96	1,038.07	0.03

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

AS AMENDED

ATTACHMENT A

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
343873105	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	500.000	HCLP Local	12.700000	7,620.00	14.000000		8,400.00	780.00	0.01
			Base	12.700000	7,620.00	14.000000		8,400.00	780.00	0.01
344848104	FOOT LOCKER INC COMMON STOCK USD.01	1,691.000	HCLO Local	19.375600	32,764.14	19.620000		33,177.42	413.28	0.03
			Base	19.375600	32,764.14	19.620000		33,177.42	413.28	0.03
345370860	FORD MOTOR CO COMMON STOCK USD.01	17,048.000	HCLO Local	7.115023	121,282.89	16.790000		288,202.34	164,919.65	0.23
			Base	7.115023	121,282.89	16.790000		288,202.34	164,919.65	0.23
345550107	FOREST CITY ENTERPRISES CLA COMMON STOCK USD.333	609.000	HCLO Local	16.001396	9,744.85	16.690000		10,164.21	419.36	0.01
			Base	16.001396	9,744.85	16.690000		10,164.21	419.36	0.01
345838106	FOREST LABORATORIES INC COMMON STOCK USD.1	1,932.000	HCLO Local	32.045502	61,911.91	31.980000		61,785.36	-126.55	0.05
			Base	32.045502	61,911.91	31.980000		61,785.36	-126.55	0.05
346091705	FOREST OIL CORP COMMON STOCK USD.1	538.000	HCLO Local	36.418309	19,593.05	37.970000		20,427.86	834.81	0.02
			Base	36.418309	19,593.05	37.970000		20,427.86	834.81	0.02
346233109	FORESTAR GROUP INC COMMON STOCK USD1.	1,700.000	HCLP Local	19.325041	32,852.57	19.300000		32,810.00	-42.57	0.03
			Base	19.325041	32,852.57	19.300000		32,810.00	-42.57	0.03
348631101	FORTUNE BRANDS INC COMMON STOCK USD3.125	1,025.000	HCLO Local	61.435698	62,971.59	60.250000		61,756.25	-1,215.34	0.05
			Base	61.435698	62,971.59	60.250000		61,756.25	-1,215.34	0.05

& Issue has been redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD												
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
349882100	FOSSIL INC COMMON STOCK USD.01		252.000	HCLO Local	73.700000	18,572.40	70.480000	70.480000	17,760.96	-811.44	-811.44	0.01 0.01
		Base			73.700000	18,572.40	70.480000	70.480000	17,760.96	-811.44	-811.44	0.01 0.01
350060109	FOSTER (LB) CO A COMMON STOCK USD.01		300.000	HCLP Local	29.568700	8,870.61	40.940000	40.940000	12,282.00	3,411.39	3,411.39	0.01 0.01
		Base			29.568700	8,870.61	40.940000	40.940000	12,282.00	3,411.39	3,411.39	0.01 0.01
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1		500.000	HCLP Local	27.652140	13,826.07	38.920000	38.920000	19,460.00	5,633.93	5,633.93	0.02 0.02
		Base			27.652140	13,826.07	38.920000	38.920000	19,460.00	5,633.93	5,633.93	0.02 0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1		558.000	HCLO Local	119.377204	66,612.48	111.210000	111.210000	62,055.18	-4,557.30	-4,557.30	0.05 0.05
		Base			119.377204	66,612.48	111.210000	111.210000	62,055.18	-4,557.30	-4,557.30	0.05 0.05
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001		1,400.000	HCLP Local	16.893279	23,650.59	14.250000	14.250000	19,950.00	-3,700.59	-3,700.59	0.02 0.02
		Base			16.893279	23,650.59	14.250000	14.250000	19,950.00	-3,700.59	-3,700.59	0.02 0.02
356108100	FRED S INC CLASS A COMMON STOCK NPV		800.000	HCLP Local	12.808350	10,246.66	13.760000	13.760000	11,008.00	761.32	761.32	0.01 0.01
		Base			12.808350	10,246.66	13.760000	13.760000	11,008.00	761.32	761.32	0.01 0.01
35671D857	FREEPORT MCMORAN COPPER COMMON STOCK USD.1		2,415.000	HCLO Local	76.734455	185,313.71	120.080000	120.080000	280,017.35	104,703.64	104,703.64	0.24 0.24
		Base			76.734455	185,313.71	120.080000	120.080000	280,017.35	104,703.64	104,703.64	0.24 0.24
35908A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25		2,795.000	HCLO Local	9.238848	25,822.86	9.730000	9.730000	27,195.35	1,372.49	1,372.49	0.02 0.02
		Base			9.238848	25,822.86	9.730000	9.730000	27,195.35	1,372.49	1,372.49	0.02 0.02

& Issue has redenominated but Local is not converted
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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
35952W103	FUEL SYSTEMS SOLUTIONS INC COMMON STOCK USD.001								
		300.000	HCLP Local	29.070000	8,721.00	29.380000	8,814.00	93.00	0.01
			Base	29.070000	8,721.00	29.380000	8,814.00	93.00	0.01
35027100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		949.000	HCLO Local	9.189800	8,721.12	10.340000	9,812.66	1,091.54	0.01
			Base	9.189800	8,721.12	10.340000	9,812.66	1,091.54	0.01
35092100	FURNITURE BRANDS INTL INC COMMON STOCK USD1.								
		1,400.000	HCLP Local	5.775021	8,085.03	5.140000	7,198.00	-889.03	0.01
			Base	5.775021	8,085.03	5.140000	7,198.00	-889.03	0.01
361268105	G + K SERVICES INC CLA COMMON STOCK USD.5								
		1,300.000	HCLP Local	34.085954	44,285.74	30.910000	40,183.00	-4,102.74	0.03
			Base	34.085954	44,285.74	30.910000	40,183.00	-4,102.74	0.03
361438104	GAMCO INVESTORS INC A COMMON STOCK USD.001								
		200.000	HCLP Local	54.688050	10,937.61	48.010000	9,602.00	-1,335.61	0.01
			Base	54.688050	10,937.61	48.010000	9,602.00	-1,335.61	0.01
361652209	GFI GROUP INC COMMON STOCK USD.01								
		2,200.000	HCLP Local	8.050000	13,310.00	4.690000	10,318.00	-2,992.00	0.01
			Base	6.050000	13,310.00	4.690000	10,318.00	-2,992.00	0.01
36225V104	GP STRATEGIES CORP COMMON STOCK USD.01								
		1,800.000	HCLP Local	7.795925	12,473.48	10.240000	16,384.00	3,910.52	0.01
			Base	7.795925	12,473.48	10.240000	16,384.00	3,910.52	0.01
36241U106	GSI TECHNOLOGY INC COMMON STOCK USD.001								
		300.000	HCLP Local	3.981833	1,197.55	8.100000	2,430.00	1,232.45	0.00
			Base	3.981833	1,197.55	8.100000	2,430.00	1,232.45	0.00

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
							Unit Price	Market Value		
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.									
	496.000	HCLO Local			28.877298	14,323.14	29.080000	14,423.88	100.54	0.01
		Base			28.877298	14,323.14	29.080000	14,423.88	100.54	0.01
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001									
	1,588.000	HCLO Local			21.486398	34,120.40	22.880000	36,333.44	2,213.04	0.03
		Base			21.486398	34,120.40	22.880000	36,333.44	2,213.04	0.03
364730101	GANNETT CO COMMON STOCK USD1.									
	2,357.000	HCLO Local			15.604001	36,778.63	15.090000	35,567.13	-1,211.50	0.03
		Base			15.604001	36,778.63	15.090000	35,567.13	-1,211.50	0.03
364760108	GAP INC/THE COMMON STOCK USD.05									
	2,037.000	HCLO Local			21.391699	43,574.89	22.140000	45,089.18	1,524.29	0.04
		Base			21.391699	43,574.89	22.140000	45,089.18	1,524.29	0.04
365558105	GARDNER DENVER INC COMMON STOCK USD.01									
	251.000	HCLO Local			69.760000	17,509.76	68.820000	17,273.82	-235.94	0.01
		Base			69.760000	17,509.76	68.820000	17,273.82	-235.94	0.01
368651107	GARTNER INC COMMON STOCK USD.0005									
	350.000	HCLO Local			32.804800	11,481.68	33.200000	11,620.00	138.32	0.01
		Base			32.804800	11,481.68	33.200000	11,620.00	138.32	0.01
367905106	GAYLORD ENTERTAINMENT CO COMMON STOCK USD.01									
	700.000	HCLP Local			24.820000	17,374.00	35.940000	25,158.00	7,784.00	0.02
		Base			24.820000	17,374.00	35.940000	25,158.00	7,784.00	0.02
368682100	GENCORP INC COMMON STOCK USD.1									
	3,100.000	HCLP Local			4.858474	15,061.27	5.170000	16,027.00	965.73	0.01
		Base			4.858474	15,061.27	5.170000	16,027.00	965.73	0.01

Holdings

Consolidate

As of December 31, 2010



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gm/Ls	% Curr % Comp
368736104	GENERAC HOLDINGS INC COMMON STOCK	1,100,000	HCLP Local	15.072273	16,578.50	18.170000	17,787.00	1,207.50	0.01
	Base			15.072273	16,578.50	18.170000	17,787.00	1,207.50	0.01
369300108	GENERAL CABLE CORP COMMON STOCK USD.01	249,000	HCLO Local	35.200803	8,765.00	35.090000	8,737.41	-27.59	0.01
	Base			35.200803	8,765.00	35.090000	8,737.41	-27.59	0.01
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.	1,922,000	HCLO Local	75.008075	144,165.52	70.960000	136,385.12	-7,780.40	0.11
	Base			75.008075	144,165.52	70.960000	136,385.12	-7,780.40	0.11
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06	52,160,000	HCLO Local	17.132854	893,639.21	18.290000	954,006.40	60,367.19	0.78
	Base			17.132854	893,639.21	18.290000	954,006.40	60,367.19	0.78
370022103	GENERAL GROWTH PROPERTIES REIT USD.01	50,000	HCLO Local	16.210000	810.50	15.480000	774.00	-36.50	0.00
	Base			16.210000	810.50	15.480000	774.00	-36.50	0.00
370334104	GENERAL MILLS INC COMMON STOCK USD.1	2,657,000	HCLO Local	35.128400	93,336.16	35.590000	94,562.63	1,226.47	0.08
	Base			35.128400	93,336.16	35.590000	94,562.63	1,226.47	0.08
371532102	GENESCO INC COMMON STOCK USD1.	700,000	HCLP Local	25.907900	18,135.53	37.490000	28,243.00	8,107.47	0.02
	Base			25.907900	18,135.53	37.490000	28,243.00	8,107.47	0.02
371801109	GENTEX CORP COMMON STOCK USD.06	3,000	HCLO Local	28.960000	80.88	29.560000	88.68	7.80	0.00
	Base			28.960000	80.88	29.560000	88.68	7.80	0.00

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings



STATE STREET

As of: 10/24/2010
Val Date: 10/24/2010

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
37244E107	GENON ENERGY INC COMMON STOCK USD.001	3,863,000	HCLO Local	3,628501	13,291.20		3,810000	13,956.03		664.83	0.01
			Base	3,628501	13,291.20		3,810000	13,956.03		664.83	0.01
372460105	GENUINE PARTS CO COMMON STOCK USD1.	760,000	HCLO Local	50.762895	38,579.80		51.340000	39,018.40		438.60	0.03
			Base	50.762895	38,579.80		51.340000	39,018.40		438.60	0.03
37247A102	GENTIVA HEALTH SERVICES COMMON STOCK USD.1	400,000	HCLP Local	22.507950	9,003.18		26.600000	10,640.00		1,636.82	0.01
			Base	22.507950	9,003.18		26.600000	10,640.00		1,636.82	0.01
37247D106	GENWORTH FINANCIAL INC CLA COMMON STOCK USD.001	3,808,000	HCLO Local	12.713600	48,387.96		13.140000	50,010.84		1,622.88	0.04
			Base	12.713600	48,387.96		13.140000	50,010.84		1,622.88	0.04
372917104	GENZYME CORP COMMON STOCK USD.01	1,018,000	HCLO Local	70.551503	71,821.43		71.200000	72,481.80		660.17	0.06
			Base	70.551503	71,821.43		71.200000	72,481.80		660.17	0.06
373865104	GERMAN AMERICAN BANCORP COMMON STOCK NPV	200,000	HCLP Local	15.809550	3,161.91		18.415000	3,683.00		521.09	0.00
			Base	15.809550	3,161.91		18.415000	3,683.00		521.09	0.00
374297109	GETTY REALTY CORP REIT USD.01	200,000	HCLP Local	15.237450	3,047.49		31.280000	6,256.00		3,208.51	0.01
			Base	15.237450	3,047.49		31.280000	6,256.00		3,208.51	0.01
374689107	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	2,000,000	HCLP Local	9.362545	18,725.09		13.570000	27,140.00		8,414.91	0.02
			Base	9.362545	18,725.09		13.570000	27,140.00		8,414.91	0.02

AS AMENDED

ATTACHMENT A

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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
	4,012.000 HCLO Local			35.395000	142,004.74	36.240000	145,394.88	3,390.14	0.12
	Base			35.395000	142,004.74	36.240000	145,394.88	3,390.14	0.12
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
	1,111.000 HCPL Local			14.400369	15,998.81	15.110000	16,787.21	788.40	0.01
	Base			14.400369	15,998.81	15.110000	16,787.21	788.40	0.01
376536108	GLADSTONE COMMERCIAL CORP REIT USD.001								
	200.000 HCPL Local			15.426100	3,085.22	18.830000	3,766.00	680.78	0.00
	Base			15.426100	3,085.22	18.830000	3,766.00	680.78	0.00
377316104	GLATFELTER COMMON STOCK USD.01								
	1,300.000 HCPL Local			13.804177	17,945.43	12.270000	15,951.00	-1,994.43	0.01
	Base			13.804177	17,945.43	12.270000	15,951.00	-1,994.43	0.01
378987103	GLOBAL CASH ACCESS HOLDINGS COMMON STOCK USD.001								
	2,400.000 HCPL Local			4.495138	10,788.33	3.180000	7,656.00	-3,132.33	0.01
	Base			4.495138	10,788.33	3.180000	7,656.00	-3,132.33	0.01
379302102	GLIMCHER REALTY TRUST REIT USD.01								
	1,700.000 HCPL Local			7.553935	12,841.69	8.400000	14,280.00	1,438.31	0.01
	Base			7.553935	12,841.69	8.400000	14,280.00	1,438.31	0.01
37946S107	GLOBAL GEOPHYSICAL SERVICES COMMON STOCK USD.01								
	1,000.000 HCPL Local			7.740360	7,740.36	10.380000	10,380.00	2,639.64	0.01
	Base			7.740360	7,740.36	10.380000	10,380.00	2,639.64	0.01
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
	2,462.000 HCLO Local			163.360150	402,192.69	168.160000	414,009.92	11,817.23	0.34
	Base			163.360150	402,192.69	168.160000	414,009.92	11,817.23	0.34

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Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
382388106	GOODRICH CORP COMMON STOCK USD5.		599.000	HCLP Local	86.245292	51,660.93	88.070000	52,753.93	1,093.00	0.04
		Base			86.245292	51,660.93	88.070000	52,753.93	1,093.00	0.04
38259P508	GOOGLE INC CLA COMMON STOCK USD.001		1,134.000	HCLP Local	564.613307	640,271.49	593.970000	673,561.98	33,280.49	0.55
		Base			564.613307	640,271.49	593.970000	673,561.98	33,280.49	0.55
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01		600.000	HCLP Local	25.238933	15,143.36	26.790000	16,074.00	930.64	0.01
		Base			25.238933	15,143.36	26.790000	16,074.00	930.64	0.01
38388F108	WR GRACE + CO COMMON STOCK USD.01		1,600.000	HCLP Local	26.681544	42,690.47	35.130000	56,208.00	13,517.53	0.05
		Base			26.681544	42,690.47	35.130000	56,208.00	13,517.53	0.05
384802104	VWV GRAINGER INC COMMON STOCK USD.5		280.000	HCLP Local	133.465893	37,370.45	138.110000	38,670.80	1,300.35	0.03
		Base			133.465893	37,370.45	138.110000	38,670.80	1,300.35	0.03
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01		700.000	HCLP Local	32.605400	22,823.78	27.430000	19,201.00	-3,622.78	0.02
		Base			32.605400	22,823.78	27.430000	19,201.00	-3,622.78	0.02
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01		4,200.000	HCLP Local	3.336633	14,013.86	3.890000	16,338.00	2,324.14	0.01
		Base			3.336633	14,013.86	3.890000	16,338.00	2,324.14	0.01
390607109	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001		2,400.000	HCLP Local	6.026413	14,463.39	7.370000	17,688.00	3,224.61	0.01
		Base			6.026413	14,463.39	7.370000	17,688.00	3,224.61	0.01

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issue has not been redenominated but Local is converted

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AS AMENDED

ATTACHMENT A



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
380905107	GREAT SOUTHERN BANCORP INC COMMON STOCK USD 01	500.000	HCLP Local	21.970000	10,985.00	23.590000	11,795.00	810.00	0.01
	Base			21.970000	10,985.00	23.590000	11,795.00	810.00	0.01
393122108	GREEN MOUNTAIN COFFEE ROASTE COMMON STOCK USD.1	11.000	HCLO Local	37.130000	408.43	32.860000	361.46	-46.97	0.00
	Base			37.130000	408.43	32.860000	361.46	-46.97	0.00
393222104	GREEN PLAINS RENEWABLE ENERG COMMON STOCK USD.001	700.000	HCLP Local	10.886900	7,620.83	11.260000	7,882.00	261.17	0.01
	Base			10.886900	7,620.83	11.260000	7,882.00	261.17	0.01
397624107	GREIF INC CLA COMMON STOCK NPV	166.000	HCLO Local	62.106506	10,309.68	61.900000	10,275.40	-34.28	0.01
	Base			62.106506	10,309.68	61.900000	10,275.40	-34.28	0.01
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	400.000	HCLP Local	25.053700	10,021.48	41.780000	16,704.00	6,682.52	0.01
	Base			25.053700	10,021.48	41.780000	16,704.00	6,682.52	0.01
402307102	GULF ISLAND FABRICATION INC COMMON STOCK NPV	400.000	HCLP Local	15.891625	6,356.65	28.180000	11,272.00	4,915.35	0.01
	Base			15.891625	6,356.65	28.180000	11,272.00	4,915.35	0.01
402629208	GULFMARK OFFSHORE INC CLA COMMON STOCK USD.01	600.000	HCLP Local	31.052350	18,631.41	30.400000	18,240.00	-391.41	0.01
	Base			31.052350	18,631.41	30.400000	18,240.00	-391.41	0.01
404132102	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.	1,193.000	HCLO Local	28.376496	33,853.16	28.940000	34,525.42	672.26	0.03
	Base			28.376496	33,853.16	28.940000	34,525.42	672.26	0.03

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gn/Ls	% Comp
404141109	HCP INC REIT USD1.	940.000	HCLO Local	33.881404	31,848.52	36.790000		34,582.60	2,734.08	0.03
	Base			33.881404	31,848.52	36.790000		34,582.60	2,734.08	0.03
406216101	HALLIBURTON CO COMMON STOCK USD2.5	3,900.000	HCLO Local	41.140000	160,448.00	40.830000		159,237.00	-1,209.00	0.13
	Base			41.140000	160,448.00	40.830000		159,237.00	-1,209.00	0.13
406240203	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	900.000	HCLP Local	7.457389	6,711.65	9.100000		8,190.00	1,478.35	0.01
	Base			7.457389	6,711.65	9.100000		8,190.00	1,478.35	0.01
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33	700.000	HCLP Local	33.727143	23,609.00	34.860000		24,402.00	793.00	0.02
	Base			33.727143	23,609.00	34.860000		24,402.00	793.00	0.02
410345102	HANESBRANDS INC COMMON STOCK USD.01	457.000	HCLO Local	27.398103	12,521.39	25.400000		11,607.80	-813.59	0.01
	Base			27.398103	12,521.39	25.400000		11,607.80	-813.59	0.01
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	607.000	HCLO Local	46.907792	28,473.03	46.720000		28,359.04	-113.99	0.02
	Base			46.907792	28,473.03	46.720000		28,359.04	-113.99	0.02
411310105	HANSEN NATURAL CORPORATION COMMON STOCK USD.005	316.000	HCLO Local	47.561234	15,029.35	52.280000		16,520.48	1,491.13	0.01
	Base			47.561234	15,029.35	52.280000		16,520.48	1,491.13	0.01
412822108	HARLEY DAVIDSON INC COMMON STOCK USD 01	1,128.000	HCLO Local	33.943304	38,220.16	34.670000		39,038.42	818.26	0.03
	Base			33.943304	38,220.16	34.670000		39,038.42	818.26	0.03



Hilltop Holdings
Composite Asset
As of December 31, 2010



STATE STREET



Hilltop Holdings
Composite Asset
As of December 31, 2010



STATE STREET

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Market Value	Unrealized Gn/Ls	% Comp
412824104	HARLEYSVILLE GROUP INC COMMON STOCK USD1.	200 000	HCLP Local	30.774650	6,154.93	36.740000		7,348.00	1,193.07	0.01
	Base			30.774650	6,154.93	36.740000		7,348.00	1,193.07	0.01
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01	333.000	HCLO Local	47.782102	15,911.44	46.300000		15,417.90	-493.54	0.01
	Base			47.782102	15,911.44	46.300000		15,417.90	-493.54	0.01
413875105	HARRIS CORP COMMON STOCK USD1.	1,021.000	HCLO Local	43.291028	44,200.14	45.300000		46,251.30	2,051.16	0.04
	Base			43.291028	44,200.14	45.300000		46,251.30	2,051.16	0.04
415864107	HARSCO CORP COMMON STOCK USD1.25	385.000	HCLO Local	26.830494	10,252.74	28.320000		10,903.20	650.46	0.01
	Base			26.830494	10,252.74	28.320000		10,903.20	650.46	0.01
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	2,883.000	HCLO Local	24.174700	68,895.86	26.490000		76,370.67	6,675.01	0.06
	Base			24.174700	68,895.86	26.490000		76,370.67	6,675.01	0.06
418056107	HASBRO INC COMMON STOCK USD.5	624.000	HCLO Local	49.974407	31,184.03	47.180000		29,440.32	-1,743.71	0.02
	Base			49.974407	31,184.03	47.180000		29,440.32	-1,743.71	0.02
41902R103	HATTERAS FINL CORP COM	900.000	HCLP Local	27.284144	24,555.73	30.270000		27,243.00	2,687.27	0.02
	Base			27.284144	24,555.73	30.270000		27,243.00	2,687.27	0.02
418596101	HAVERTY FURNITURE COMMON STOCK USD1.	900 000	HCLP Local	10.444611	9,400.15	12.980000		11,882.00	2,281.85	0.01
	Base			10.444611	9,400.15	12.980000		11,882.00	2,281.85	0.01

Holdings

Composite

As of December 31, 2010



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK NPV	448,000	HCLO Local	22,237309	9,917.84	22,790000	10,164.34	246.50	0.01
			Base	22,237309	9,917.84	22,790000	10,164.34	246.50	0.01
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01	800,000	HCLP Local	17,854400	14,283.52	20,710000	16,568.00	2,284.48	0.01
			Base	17,854400	14,283.52	20,710000	16,568.00	2,284.48	0.01
421933102	HEALTH MGMT ASSOCIATES INC A COMMON STOCK USD.01	3,299,000	HCLO Local	8,836099	29,150.29	9,540000	31,472.46	2,322.17	0.03
			Base	8,836099	29,150.29	9,540000	31,472.46	2,322.17	0.03
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01	1,300,000	HCLP Local	28,542662	37,105.46	21,170000	27,521.00	-9,584.46	0.02
			Base	28,542662	37,105.46	21,170000	27,521.00	-9,584.46	0.02
42210P102	HEADWATERS INC COMMON STOCK USD.001	1,200,000	HCLP Local	11,115100	13,338.12	4,580000	5,496.00	-7,842.12	0.00
			Base	11,115100	13,338.12	4,580000	5,496.00	-7,842.12	0.00
42217K106	HEALTH CARE REIT INC REIT USD1.0	241,000	HCLO Local	45,649917	11,001.63	47,640000	11,481.24	479.61	0.01
			Base	45,649917	11,001.63	47,640000	11,481.24	479.61	0.01
42222G108	HEALTH NET INC COMMON STOCK USD.001	1,150,000	HCLO Local	25,214087	28,996.20	27,290000	31,383.50	2,387.30	0.03
			Base	25,214087	28,996.20	27,290000	31,383.50	2,387.30	0.03
42224N101	HEALTHSPRING INC COMMON STOCK USD.01	1,700,000	HCLP Local	13,581376	23,088.34	26,530000	45,101.00	22,012.66	0.04
			Base	13,581376	23,088.34	26,530000	45,101.00	22,012.66	0.04

AS AMENDED

ATTACHMENT A

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
422704106	HECLA MINING CO COMMON STOCK USD.25								
	6,000,000 HCLP Local			5,721470	34,328.82	11.260000	67,560.00	33,231.18	0.06
	Base			5,721470	34,328.82	11.260000	67,560.00	33,231.18	0.06
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
	600,000 HCLP Local			23,488350	14,093.01	28.650000	17,190.00	3,096.99	0.01
	Base			23,488350	14,093.01	28.650000	17,190.00	3,096.99	0.01
423074103	HJ HEINZ CO COMMON STOCK USD.25								
	1,513 000 HCLO Local			49,061798	74,230.50	49.460000	74,832.98	602.48	0.06
	Base			49,061798	74,230.50	49.460000	74,832.98	602.48	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV								
	1,400,000 HCLP Local			10,279671	14,391.54	12.140000	16,998.00	2,604.46	0.01
	Base			10,279671	14,391.54	12.140000	16,998.00	2,604.46	0.01
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
	70,000 HCLO Local			47,853429	3,349.74	48.480000	3,393.60	43.86	0.00
	Base			47,853429	3,349.74	48.480000	3,393.60	43.86	0.00
427093109	HERCULES OFFSHORE INC COMMON STOCK USD.01								
	4,100,000 HCLP Local			5,404824	22,160.19	3.460000	14,186.00	-7,974.19	0.01
	Base			5,404824	22,160.19	3.460000	14,186.00	-7,974.19	0.01
427096508	HERCULES TECHNOLOGY GROWTH COMMON STOCK USD.001								
	700,000 HCLP Local			9,510000	6,657.00	10.360000	7,252.00	595.00	0.01
	Base			9,510000	6,657.00	10.360000	7,252.00	595.00	0.01
427825104	HERSHA HOSPITALITY TRUST REIT USD.01								
	2,700,000 HCLP Local			6,016696	16,245.08	6.600000	17,820.00	1,574.92	0.01
	Base			6,016696	16,245.08	6.600000	17,820.00	1,574.92	0.01

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
	1,128,000 HCLO Local	46,658812			52,831.14	47.150000	53,185.20	554.06	0.04
	Base	46,658812			52,831.14	47.150000	53,185.20	554.06	0.04
42809H107	HESS CORP COMMON STOCK USD1.0								
	1,395,000 HCLO Local	75,607297			105,472.18	76.540000	106,773.30	1,301.12	0.09
	Base	75,607297			105,472.18	76.540000	106,773.30	1,301.12	0.09
428236103	HEWLETT PACKARD CO COMMON STOCK USD.01								
	11,218,000 HCLO Local	32,249647			361,776.54	42.100000	472,277.80	110,501.26	0.39
	Base	32,249647			361,776.54	42.100000	472,277.80	110,501.26	0.39
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
	1,432,000 HCLP Local	27,771236			39,768.41	31.850000	45,609.20	5,840.79	0.04
	Base	27,771236			39,768.41	31.850000	45,609.20	5,840.79	0.04
431475102	HILL ROM HOLDINGS INC COMMON STOCK NPV								
	302,000 HCLO Local	42,010795			12,687.26	39.370000	11,889.74	-797.52	0.01
	Base	42,010795			12,687.26	39.370000	11,889.74	-797.52	0.01
431571108	HILLENBRAND INC COMMON STOCK NPV								
	1,234,000 HCLO Local	19,450397			24,001.79	20.810000	25,679.54	1,677.75	0.02
	Base	19,450397			24,001.79	20.810000	25,679.54	1,677.75	0.02
435758305	HOLLY CORP COMMON STOCK USD.01								
	213,000 HCLO Local	37,723991			8,035.21	40.770000	8,684.01	648.80	0.01
	Base	37,723991			8,035.21	40.770000	8,684.01	648.80	0.01
436440101	HOLOGIC INC COMMON STOCK USD.01								
	1,239,000 HCLO Local	17,765803			22,011.83	18.820000	23,317.98	1,306.15	0.02
	Base	17,765803			22,011.83	18.820000	23,317.98	1,306.15	0.02

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
43889E107	HOME BANCORP INC COMMON STOCK USD.01	500,000	HCLP Local	12.658400	6,329.20	13.820000	6,910.00	580.80	0.01
	Base			12.658400	6,329.20	13.820000	6,910.00	580.80	0.01
437076102	HOME DEPOT INC COMMON STOCK USD.05	8,100,000	HCLO Local	33.702800	272,892.68	35.060000	283,986.00	10,993.32	0.23
	Base			33.702800	272,892.68	35.060000	283,986.00	10,993.32	0.23
437306103	HOME PROPERTIES INC REIT USD.01	500,000	HCLP Local	40.741580	20,370.79	55.490000	27,745.00	7,374.21	0.02
	Base			40.741580	20,370.79	55.490000	27,745.00	7,374.21	0.02
438516108	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.	3,665,000	HCLO Local	42.079454	154,221.20	53.160000	194,831.40	40,610.20	0.16
	Base			42.079454	154,221.20	53.160000	194,831.40	40,610.20	0.16
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001	1,400,000	HCLP Local	13.366514	18,713.12	18.040000	25,256.00	6,542.88	0.02
	Base			13.366514	18,713.12	18.040000	25,256.00	6,542.88	0.02
44044K101	HORIZON LINES INC CLA COMMON STOCK USD.01	4,100,000	HCLP Local	4.262615	17,476.72	4.370000	17,917.00	440.28	0.01
	Base			4.262615	17,476.72	4.370000	17,917.00	440.28	0.01
440452100	HORMEL FOODS CORP COMMON STOCK USD.0586	331,000	HCLO Local	49.797190	16,482.87	51.260000	16,987.06	484.19	0.01
	Base			49.797190	16,482.87	51.260000	16,987.06	484.19	0.01
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	200,000	HCLP Local	21.194700	4,238.94	20.880000	4,176.00	-82.94	0.00
	Base			21.194700	4,238.94	20.880000	4,176.00	-82.94	0.00

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Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
441060100	HOSPIRA INC COMMON STOCK USD.01	793.000	HCLO Local	54.791097	43,449.34	55.690000	44,162.17	712.83	0.04
	Base			54.791097	43,449.34	55.690000	44,162.17	712.83	0.04
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
	590.000 HCLO Local			22.698102	13,391.88	23.040000	13,593.60	201.72	0.01
	Base			22.698102	13,391.88	23.040000	13,593.60	201.72	0.01
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
	3,148 000 HCLO Local			17.281401	54,433.33	17.870000	56,254.76	1,821.43	0.05
	Base			17.291401	54,433.33	17.870000	56,254.76	1,821.43	0.05
443510201	HUBBELL INC CL B COMMON STOCK USD.01								
	287.000 HCLO Local			60.130000	17,257.31	60.130000	17,257.31	0.00	0.01
	Base			60.130000	17,257.31	60.130000	17,257.31	0.00	0.01
443683107	HUDSON CITY BANCORP INC COMMON STOCK USD.01								
	2,281.000 HCLO Local			11.950802	27,020.31	12.740000	28,805.14	1,784.83	0.02
	Base			11.950602	27,020.31	12.740000	28,805.14	1,784.83	0.02
444097109	HUDSON PACIFIC PROPERTIES IN COMMON STOCK USD.01								
	300.000 HCLO Local			16.380067	4,914.02	15.050000	4,515.00	-399.02	0.00
	Base			16.380067	4,914.02	15.050000	4,515.00	-399.02	0.00
444172100	HUDSON VALLEY HOLDING CORP COMMON STOCK USD.2								
	130.000 HCLO Local			22.526846	2,928.49	24.760000	3,218.80	290.31	0.00
	Base			22.526846	2,928.49	24.760000	3,218.80	290.31	0.00
444859102	HUMANA INC COMMON STOCK USD.166								
	1,137.000 HCLO Local			48.195638	54,798.44	54.740000	62,239.38	7,440.94	0.05
	Base			48.195638	54,798.44	54.740000	62,239.38	7,440.94	0.05

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
444903108	HUMAN GENOME SCIENCES INC COMMON STOCK USD.01	176.000	HCLO Local	25.279886	4,449.26	23.890000	4,204.64	-244.62	0.00
	Base			25.279886	4,449.26	23.890000	4,204.64	-244.62	0.00
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	3,430.000	HCLO Local	6.442099	22,096.40	6.870000	23,564.10	1,467.70	0.02
	Base			6.442099	22,096.40	6.870000	23,564.10	1,467.70	0.02
447462102	HURON CONSULTING GROUP INC COMMON STOCK USD.01	900.000	HCLP Local	21.666022	19,499.42	26.450000	23,805.00	4,305.58	0.02
	Base			21.666022	19,499.42	26.450000	23,805.00	4,305.58	0.02
448579102	HYATT HOTELS CORP CLA COMMON STOCK USD.01	620.000	HCLO Local	44.885000	27,828.70	45.760000	28,371.20	542.50	0.02
	Base			44.885000	27,828.70	45.760000	28,371.20	542.50	0.02
44818P508	IAC/INTERACTIVE CORP COMMON STOCK USD.001	1,005.000	HCLO Local	30.800697	30,854.70	28.700000	28,843.50	-2,111.20	0.02
	Base			30.800697	30,854.70	28.700000	28,843.50	-2,111.20	0.02
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001	700.000	HCLP Local	24.887443	17,421.21	25.720000	18,004.00	582.79	0.01
	Base			24.887443	17,421.21	25.720000	18,004.00	582.79	0.01
45031U101	ISTAR FINANCIAL INC REIT USD.001	1,900.000	HCLP Local	3.080295	5,852.56	7.820000	14,858.00	9,005.44	0.01
	Base			3.080295	5,852.56	7.820000	14,858.00	9,005.44	0.01
45068B109	ITT EDUCATIONAL SERVICES INC COMMON STOCK USD.01	153.000	HCLO Local	59.807778	9,150.59	63.690000	9,744.57	593.98	0.01
	Base			59.807778	9,150.59	63.690000	9,744.57	593.98	0.01



Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp		
450828108	IBERIABANK CORP COMMON STOCK USD1.	900.000	HCLP Local	46.701833	42,031.65	59.130000	53,217.00	11,185.35	0.04		
	Base			46.701833	42,031.65	59.130000	53,217.00	11,185.35	0.04		
450911102	ITT CORP COMMON STOCK USD1.	878.000	HCLO Local	49.344897	43,324.82	52.110000	45,752.58	2,427.76	0.04		
	Base			49.344897	43,324.82	52.110000	45,752.58	2,427.76	0.04		
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001	2,000.000	HCLP Local	14.902750	29,805.50	19.310000	38,620.00	8,814.50	0.03		
	Base			14.902750	29,805.50	19.310000	38,620.00	8,814.50	0.03		
451107106	IDACORP INC COMMON STOCK NPV	1,400.000	HCLP Local	29.785621	41,699.87	36.980000	51,772.00	10,072.13	0.04		
	Base			29.785621	41,699.87	36.980000	51,772.00	10,072.13	0.04		
45167R104	IDEX CORP COMMON STOCK USD.01	389.000	HCLO Local	39.221208	15,257.05	39.120000	15,217.68	-39.37	0.01		
	Base			39.221208	15,257.05	39.120000	15,217.68	-39.37	0.01		
45168D104	IDEX LABORATORIES INC COMMON STOCK USD.1	1.000	HCLO Local	67.210000	67.21	69.220000	69.22	2.01	0.00		
	Base			67.210000	67.21	69.220000	69.22	2.01	0.00		
451734107	IHS INC CLASS A COMMON STOCK USD.01	232.000	HCLO Local	77.450000	17,968.40	80.390000	18,650.48	682.08	0.02		
	Base			77.450000	17,968.40	80.390000	18,650.48	682.08	0.02		
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	1,746.000	HCLO Local	50.741300	88,594.31	53.400000	93,236.40	4,642.09	0.08		
	Base			50.741300	88,594.31	53.400000	93,236.40	4,642.09	0.08		

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
452327109	ILLUMINA INC COMMON STOCK USD.01	583.000	HCLC Local	62.696501	36,552.06	63.340000	36,927.22	375.16	0.03
	Base			62.696501	36,552.06	63.340000	36,927.22	375.16	0.03
45245A107	IMATION CORP COMMON STOCK USD.01	2,000,000	HCLP Local	21.116040	42,232.08	10.310000	20,620.00	-21,612.08	0.02
	Base			21.116040	42,232.08	10.310000	20,620.00	-21,612.08	0.02
453838108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	500,000	HCLP Local	27.021580	13,510.79	27.050000	13,525.00	14.21	0.01
	Base			27.021580	13,510.79	27.050000	13,525.00	14.21	0.01
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK NPV	400,000	HCLP Local	45.572750	18,229.10	61.800000	24,720.00	6,490.90	0.02
	Base			45.572750	18,229.10	61.800000	24,720.00	6,490.90	0.02
45666Q102	INFORMATICA CORP COMMON STOCK USD.001	439,000	HCLC Local	43.689499	19,179.89	44.030000	19,329.17	149.48	0.02
	Base			43.689499	19,179.89	44.030000	19,329.17	149.48	0.02
45678T300	INFOSPACE INC COMMON STOCK USD.0001	1,500,000	HCLP Local	7.716727	11,575.09	8.300000	12,450.00	874.91	0.01
	Base			7.716727	11,575.09	8.300000	12,450.00	874.91	0.01
457030104	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	200,000	HCLP Local	16.450750	3,290.15	19.200000	3,840.00	549.85	0.00
	Base			16.450750	3,290.15	19.200000	3,840.00	549.85	0.00
457153104	INGRAM MICRO INC CLA COMMON STOCK USD.01	749,000	HCLC Local	18.577704	13,914.70	19.090000	14,298.41	383.71	0.01
	Base			18.577704	13,914.70	19.090000	14,298.41	383.71	0.01

Holdings Composite

As of 12/31/2010



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
457461200	INLAND REAL ESTATE CORP REIT USD.01								
	1,541,000 HCLP Local	10,998780			16,949.12	8.800000	13,560.80	-3,388.32	0.01
	Base	10,998780			16,949.12	8.800000	13,560.80	-3,388.32	0.01
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
	560,000 HCLP Local	18,937250			10,604.86	13.160000	7,369.60	-3,235.26	0.01
	Base	18,937250			10,604.86	13.160000	7,369.60	-3,235.26	0.01
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
	800,000 HCLP Local	16,572925			13,256.34	36.080000	28,864.00	15,605.66	0.02
	Base	16,572925			13,256.34	36.080000	28,864.00	15,605.66	0.02
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
	1,300,000 HCLP Local	6,340000			6,942.00	6.660000	8,658.00	1,716.00	0.01
	Base	5,340000			6,942.00	6.660000	8,658.00	1,716.00	0.01
458140100	INTEL CORP COMMON STOCK USD.001								
	26,615,000 HCLO Local	23,353883			621,563.60	21.030000	559,713.45	-61,850.15	0.46
	Base	23,353883			621,563.60	21.030000	559,713.45	-61,850.15	0.46
45822P105	INTEGRYS ENERGY GROUP INC COMMON STOCK USD1.								
	747,000 HCLO Local	50,246212			37,533.92	48.510000	36,236.97	-1,296.95	0.03
	Base	50,246212			37,533.92	48.510000	36,236.97	-1,296.95	0.03
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
	173,000 HCLO Local	17,559884			3,037.86	17.820000	3,082.86	45.00	0.00
	Base	17,559884			3,037.86	17.820000	3,082.86	45.00	0.00
45865V100	INTERCONTINENTALEXCHANGE INC COMMON STOCK USD.01								
	188,000 HCLO Local	117,869799			23,456.09	119.150000	23,710.85	254.76	0.02
	Base	117,869799			23,456.09	119.150000	23,710.85	254.76	0.02

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

AS AMENDED

ATTACHMENT A



STATE STREET

Holdings

Composite

As of December 31, 2019

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
458743101	INTERLINE BRANDS INC COMMON STOCK USD.01	700.000	HCLP Local	18.276157	11,393.31	22.770000		15,939.00	4,545.69	0.01
			Base	18.276157	11,393.31	22.770000		15,939.00	4,545.69	0.01
459044103	INTERNATIONAL BANGSHARES CRP COMMON STOCK USD1.	2,480.000	HCLP Local	21.204101	52,586.17	20.030000		49,674.40	-2,911.77	0.04
			Base	21.204101	52,586.17	20.030000		49,674.40	-2,911.77	0.04
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	6,134.000	HCLO Local	90.268821	553,708.95	146.760000		900,225.84	346,516.89	0.73
			Base	90.268821	553,708.95	146.760000		900,225.84	346,516.89	0.73
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	380.000	HCLO Local	55.100000	20,938.00	55.590000		21,124.20	186.20	0.02
			Base	55.100000	20,938.00	55.590000		21,124.20	186.20	0.02
459902102	INTL GAME TECHNOLOGY COMMON STOCK USD.156.25	363.000	HCLO Local	17.159091	6,228.75	17.690000		6,421.47	192.72	0.01
			Base	17.159091	6,228.75	17.690000		6,421.47	192.72	0.01
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.	2,088.000	HCLO Local	23.372203	48,801.16	27.240000		56,877.12	8,075.96	0.05
			Base	23.372203	48,801.16	27.240000		56,877.12	8,075.96	0.05
460254105	INTL RECTIFIER CORP COMMON STOCK USD1.	338.000	HCLO Local	29.777308	10,084.73	29.890000		10,035.22	-29.51	0.01
			Base	29.777308	10,084.73	29.890000		10,035.22	-29.51	0.01
460890100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	4,001.000	HCLO Local	10.986201	43,955.79	10.620000		42,490.62	-1,465.17	0.03
			Base	10.986201	43,955.79	10.620000		42,490.62	-1,465.17	0.03

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Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gnl/Ls	% Comp
481202103	INTUIT INC COMMON STOCK USD.01									
	1,342,000 HCLO Local			44,507563	59,729.15	49.300000		66,160.60	6,431.45	0.05
	Base			44,507563	59,729.15	49.300000		66,160.60	6,431.45	0.05
481203101	INVACARE CORP COMMON STOCK USD.25									
	1,400,000 HCLO Local			21,711007	30,395.41	30.160000		42,224.00	11,828.59	0.03
	Base			21,711007	30,395.41	30.160000		42,224.00	11,828.59	0.03
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001									
	120,000 HCLO Local			269.079917	32,289.59	257.750000		30,830.00	-1,359.59	0.03
	Base			269.079917	32,289.59	257.750000		30,830.00	-1,359.59	0.03
46131B100	INVESCO MORTGAGE CAPITAL COMMON STOCK									
	800,000 HCLO Local			21,745575	17,398.46	21.840000		17,472.00	75.54	0.01
	Base			21,745575	17,398.46	21.840000		17,472.00	75.54	0.01
48145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01									
	1,400,000 HCLO Local			17,440000	24,416.00	16.370000		22,918.00	-1,498.00	0.02
	Base			17,440000	24,416.00	16.370000		22,918.00	-1,498.00	0.02
481730103	INVESTORS REAL ESTATE TRUST REIT NPV									
	1,600,000 HCLO Local			9,648800	14,473.20	8.970000		13,455.00	-1,018.20	0.01
	Base			9,648800	14,473.20	8.970000		13,455.00	-1,018.20	0.01
482846106	IRON MOUNTAIN INC COMMON STOCK USD.01									
	88,000 HCLO Local			23.579886	2,075.03	25.010000		2,200.88	125.85	0.00
	Base			23.579886	2,075.03	25.010000		2,200.88	125.85	0.00
484287630	ISHARES RUSSELL 2000 VALUE IND ISHARES RUSSELL 2000									
	2,237,000 HCLO Local			64,541176	144,378.61	71.090000		159,028.33	14,649.72	0.13
	Base			64,541176	144,378.61	71.090000		159,028.33	14,649.72	0.13

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
464592104	ISLE OF CAPRI CASINOS COMMON STOCK USD.01								
	1,500,000 HCLP Local			11.070650	17,713.04	10.220000	16,352.00	-1,361.04	0.01
	Base			11.070650	17,713.04	10.220000	16,352.00	-1,361.04	0.01
465741106	ITRON INC COMMON STOCK NPV								
	193,000 HCLO Local			54.279689	10,475.98	55.450000	10,701.85	225.87	0.01
	Base			54.279689	10,475.98	55.450000	10,701.85	225.87	0.01
46600W106	IXYS CORPORATION COMMON STOCK USD.01								
	500,000 HCLP Local			9.871640	4,935.82	11.620000	5,810.00	874.18	0.00
	Base			9.871640	4,935.82	11.620000	5,810.00	874.18	0.00
46612J507	JDS UNIPHASE CORP COMMON STOCK USD 001								
	1,032,000 HCLO Local			12.974002	13,389.17	14.480000	14,943.36	1,554.19	0.01
	Base			12.974002	13,389.17	14.480000	14,943.36	1,554.19	0.01
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.								
	19,476,000 HCLO Local			33.992405	662,036.08	42.420000	826,171.92	164,135.84	0.67
	Base			33.992405	662,036.08	42.420000	826,171.92	164,135.84	0.67
46626E205	J2 GLOBAL COMMUNICATIONS INC COMMON STOCK USD.01								
	600,000 HCLP Local			23.502400	14,101.44	28.950000	17,370.00	3,268.56	0.01
	Base			23.502400	14,101.44	28.950000	17,370.00	3,268.56	0.01
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
	861,000 HCLO Local			17.224100	14,829.95	20.080000	17,297.49	2,467.54	0.01
	Base			17.224100	14,829.95	20.080000	17,297.49	2,467.54	0.01
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
	598,000 HCLO Local			41.676204	24,922.37	45.850000	27,418.30	2,495.93	0.02
	Base			41.676204	24,922.37	45.850000	27,418.30	2,495.93	0.02



Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
							Unit Price	Market Value		
47012E106	JAKKS PACIFIC INC COMMON STOCK USD.001									
	1,600,000	HCLP Local			22.132900	35,412.64	18.220000	29,152.00	-6,260.64	0.02
		Base			22.132800	35,412.64	18.220000	29,152.00	-6,260.64	0.02
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01									
	878,000	HCLO Local			11.732105	10,312.52	12.970000	11,400.63	1,088.11	0.01
		Base			11.732105	10,312.52	12.970000	11,400.63	1,088.11	0.01
471109108	JARDEN CORP COMMON STOCK USD.01									
	441,000	HCLO Local			31.010000	13,675.41	30.870000	13,613.67	-61.74	0.01
		Base			31.010000	13,675.41	30.870000	13,613.67	-61.74	0.01
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01									
	7,000,000	HCLP Local			5.915903	41,411.32	6.610000	46,270.00	4,858.68	0.04
		Base			5.915903	41,411.32	6.610000	46,270.00	4,858.68	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.									
	13,193,000	HCLO Local			62.437393	823,736.53	61.850000	815,987.05	-7,749.48	0.67
		Base			62.437393	823,736.53	61.850000	815,987.05	-7,749.48	0.67
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388									
	3,218,000	HCLO Local			39.305901	126,486.39	38.200000	122,927.60	-3,558.79	0.10
		Base			39.305901	126,486.39	38.200000	122,927.60	-3,558.79	0.10
479167108	JOHNSON OUTDOORS INC CL A COMMON STOCK USD.05									
	300,000	HCLP Local			13.008600	3,902.58	12.520000	3,756.00	-146.58	0.00
		Base			13.008600	3,902.58	12.520000	3,756.00	-146.58	0.00
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01									
	201,000	HCLO Local			83.320000	16,747.32	83.920000	16,867.92	120.60	0.01
		Base			83.320000	16,747.32	83.920000	16,867.92	120.60	0.01

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

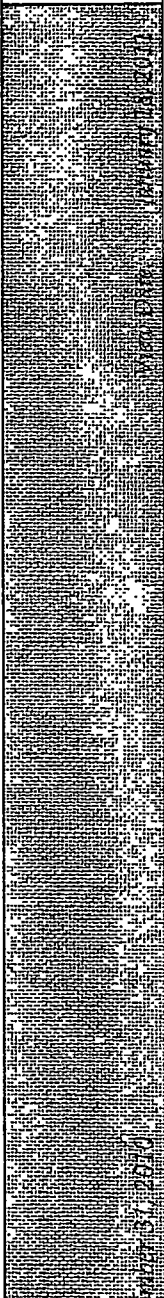
Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Comp	
48020T101	JONES GROUP INC/THE COMMON STOCK USD.01									
	2,000,000 HCLP Local	17,343515		17,343515	34,687.03	15.540000	31,080.00	-3,607.03	0.03	
	Base	17,343515			34,687.03	15.540000	31,080.00	-3,607.03	0.03	
481130102	JOURNAL COMMUNICATIONS INC A COMMON STOCK USD.01									
	1,400,000 HCLP Local	4,594286		4,594286	6,432.00	5.050000	7,070.00	638.00	0.01	
	Base	4,594286			6,432.00	5.050000	7,070.00	638.00	0.01	
481165108	JOY GLOBAL INC COMMON STOCK USD1.									
	482,000 HCLO Local	80,403496		80,403496	39,558.52	88.750000	42,681.00	3,122.48	0.03	
	Base	80,403496			39,558.52	86.750000	42,681.00	3,122.48	0.03	
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001									
	1,984,000 HCLO Local	34,400902		34,400902	68,251.39	38.920000	73,249.28	4,997.89	0.06	
	Base	34,400902			68,251.39	36.920000	73,249.28	4,997.89	0.06	
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD 01									
	1,588,000 HCLO Local	12,368079		12,368079	19,617.36	13.800000	21,886.80	2,269.44	0.02	
	Base	12,368079			19,617.36	13.800000	21,886.80	2,269.44	0.02	
48242W106	KBR INC COMMON STOCK USD.001									
	1,380,000 HCLO Local	29,975000		29,975000	41,385.50	30.470000	42,048.60	683.10	0.03	
	Base	29,975000			41,385.50	30.470000	42,048.60	683.10	0.03	
482480100	KLA TENCOR CORPORATION COMMON STOCK USD.001									
	813,000 HCLO Local	39,984305		39,984305	32,507.24	38.640000	31,414.32	-1,082.92	0.03	
	Base	39,984305			32,507.24	38.640000	31,414.32	-1,082.92	0.03	
48282T104	KADANT INC COMMON STOCK USD.01									
	900,000 HCLP Local	19,843278		19,843278	17,858.95	23.570000	21,213.00	3,354.05	0.02	
	Base	19,843278			17,858.95	23.570000	21,213.00	3,354.05	0.02	

& Issue has redenominated but Local is not converted
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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
483007704	KAISER ALUMINUM CORP COMMON STOCK USD 01	600.000	HCLP Local	41.679833	25,007.90	50.090000	30,054.00	5,046.10	0.02
	Base			41.679833	25,007.90	50.090000	30,054.00	5,046.10	0.02
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01	490.000	HCLO Local	49.345694	24,179.39	47.860000	23,451.40	-727.99	0.02
	Base			49.345694	24,179.39	47.860000	23,451.40	-727.99	0.02
48562P103	KAPSTONE PAPER AND PACKAGING Common Stock USD.0001	800.000	HCLP Local	8.208200	6,566.56	15.300000	12,240.00	5,673.44	0.01
	Base			8.208200	6,566.56	15.300000	12,240.00	5,673.44	0.01
487836108	KELLOGG CO COMMON STOCK USD.25	864.000	HCLO Local	49.009306	42,344.04	51.080000	44,133.12	1,789.08	0.04
	Base			49.009306	42,344.04	51.080000	44,133.12	1,789.08	0.04
48880L107	KENDLE INTERNATIONAL INC COMMON STOCK NPV	100.000	HCLP Local	13.500000	1,350.00	10.890000	1,089.00	-261.00	0.00
	Base			13.500000	1,350.00	10.890000	1,089.00	-261.00	0.00
489170100	KENNAMETAL INC COMMON STOCK USD1.25	391.000	HCLO Local	37.850588	14,799.58	39.460000	15,428.86	629.28	0.01
	Base			37.850588	14,799.58	39.460000	15,428.86	629.28	0.01
492914106	KEY ENERGY SERVICES INC COMMON STOCK USD.1	2,400.000	HCLP Local	5.778500	13,868.40	12.980000	31,152.00	17,283.60	0.03
	Base			5.778500	13,868.40	12.980000	31,152.00	17,283.60	0.03
493267108	KEYCORP COMMON STOCK USD1.	4,205.000	HCLO Local	7.952200	33,439.00	8.850000	37,214.25	3,775.25	0.03
	Base			7.952200	33,439.00	8.850000	37,214.25	3,775.25	0.03

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
48375T100	KID BRANDS INC COMMON STOCK USD.1								
	900.000 HCLP Local	8.301378			7,471.24	8.550000	7,695.00	223.76	0.01
	Base	8.301378			7,471.24	8.550000	7,695.00	223.76	0.01
49427F108	KILROY REALTY CORP REIT USD.01								
	1,100.000 HCLP Local	25.187173			27,705.89	38.470000	40,117.00	12,411.11	0.03
	Base	25.187173			27,705.89	38.470000	40,117.00	12,411.11	0.03
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
	1,685.000 HCLO Local	61.937602			104,384.86	63.040000	106,222.40	1,857.54	0.09
	Base	61.937602			104,384.86	63.040000	106,222.40	1,857.54	0.09
49445R109	KIMCO REALTY CORP REIT USD.01								
	902.000 HCLO Local	17.727395			15,990.11	18.040000	16,272.08	281.97	0.01
	Base	17.727395			15,990.11	18.040000	16,272.08	281.97	0.01
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
	2,100.000 HCLP Local	13.038505			27,380.86	18.370000	38,577.00	11,196.14	0.03
	Base	13.038505			27,380.86	18.370000	38,577.00	11,196.14	0.03
49460W208	KINETIC CONCEPTS INC COMMON STOCK USD.001								
	738.000 HCLO Local	41.438905			30,582.65	41.880000	30,907.44	324.79	0.03
	Base	41.438905			30,582.65	41.880000	30,907.44	324.79	0.03
495582108	KING PHARMACEUTICALS INC COMMON STOCK NPV								
	1,194.000 HCLO Local	14.219899			16,978.56	14.050000	16,775.70	-202.86	0.01
	Base	14.219899			16,978.56	14.050000	16,775.70	-202.86	0.01
497266106	KIRBY CORP COMMON STOCK USD.1								
	258.000 HCLO Local	45.059419			11,625.33	44.050000	11,364.90	-260.43	0.01
	Base	45.059419			11,625.33	44.050000	11,364.90	-260.43	0.01

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
KITE REALTY GROUP TRUST REIT USD.01										
49803T102	1,157,000 HCLP Local	7,327908		7,327908	8,478.39	5.410000	6,259.37	-2,219.02		0.01
	Base	7,327908			8,478.39	5.410000	6,259.37	-2,219.02		0.01
KNIGHT CAPITAL GROUP INC A COMMON STOCK USD.01										
499005106	1,212,000 HCLP Local	11,068342		11,068342	13,414.83	13.790000	16,713.48	3,298.65		0.01
	Base	11,068342			13,414.83	13.790000	16,713.48	3,298.65		0.01
KNOLOGY INC COMMON STOCK USD.01										
499183804	600,000 HCLP Local	11,036500		11,036500	8,621.90	15.630000	9,378.00	2,756.10		0.01
	Base	11,036500			8,621.90	15.630000	9,378.00	2,756.10		0.01
KOHLS CORP COMMON STOCK USD.01										
500255104	1,488,000 HCLO Local	54,738399		54,738399	80,355.97	54.340000	78,771.12	-584.85		0.07
	Base	54,738399			80,355.97	54.340000	79,771.12	-584.85		0.07
KORNFERRY INTERNATIONAL COMMON STOCK USD.01										
500643200	300,000 HCLP Local	18,738600		18,738600	5,621.56	23.110000	8,933.00	1,311.42		0.01
	Base	18,738600			5,621.56	23.110000	8,933.00	1,311.42		0.01
KRAFT FOODS INC CLASS A COMMON STOCK NPV										
50075N104	7,673,000 HCLO Local	30,539801		30,539801	234,331.89	31.510000	241,776.23	7,444.34		0.20
	Base	30,539801			234,331.89	31.510000	241,776.23	7,444.34		0.20
KROGER CO COMMON STOCK USD1.										
501044101	3,085,000 HCLO Local	20,821900		20,821900	64,235.56	22.360000	68,980.60	4,745.04		0.06
	Base	20,821900			64,235.56	22.360000	68,980.60	4,745.04		0.06
LKQ CORP COMMON STOCK USD.01										
501889208	683,000 HCLO Local	22,488502		22,488502	15,360.33	22.720000	15,517.76	157.43		0.01
	Base	22,488502			15,360.33	22.720000	15,517.76	157.43		0.01



Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gr/Ls	% Curr % Comp
502161102	LSI CORP COMMON STOCK USD.01									
	3,127,000	HCLP Local			6.072200	18,987.77	5.990000	18,730.73	-257.04	0.02
		Base			6.072200	18,987.77	5.990000	18,730.73	-257.04	0.02
502175102	LTC PROPERTIES INC REIT USD.01									
	400,000	HCLP Local			12.644675	5,057.87	28.080000	11,232.00	6,174.13	0.01
		Base			12.644675	5,057.87	28.080000	11,232.00	6,174.13	0.01
502424104	L 3 COMMUNICATIONS HLDGS INC COMMON STOCK USD.01									
	805,000	HCLP Local			72.530596	58,387.13	70.490000	56,744.45	-1,642.68	0.05
		Base			72.530596	58,387.13	70.490000	56,744.45	-1,642.68	0.05
505336107	LA Z BOY INC COMMON STOCK USD.1									
	1,200,000	HCLP Local			8.323692	9,988.43	9.020000	10,824.00	835.57	0.01
		Base			8.323692	9,988.43	9.020000	10,824.00	835.57	0.01
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1									
	489,000	HCLP Local			82.764709	41,299.59	87.920000	43,872.08	2,572.49	0.04
		Base			82.764709	41,299.59	87.920000	43,872.08	2,572.49	0.04
505447102	LABRANCHE + CO INC COMMON STOCK USD.01									
	2,000,000	HCLP Local			6.373110	12,746.22	3.600000	7,200.00	-5,546.22	0.01
		Base			6.373110	12,746.22	3.600000	7,200.00	-5,546.22	0.01
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD.1									
	800,000	HCLP Local			34.163788	27,331.03	36.540000	29,232.00	1,900.97	0.02
		Base			34.163788	27,331.03	36.540000	29,232.00	1,900.97	0.02
511656100	LAKELAND FINANCIAL CORP COMMON STOCK NPV									
	1,500,000	HCLP Local			19.238720	28,858.08	21.460000	32,190.00	3,331.92	0.03
		Base			19.238720	28,858.08	21.460000	32,190.00	3,331.92	0.03

& Issue has redenominated but Local is not converted
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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
512807108	LAM RESEARCH CORP COMMON STOCK USD.001	973.000	HCLO Local	36.692568	35,701.87	51.780000	50,381.94	14,680.07	0.04
			Base	36.692568	35,701.87	51.780000	50,381.94	14,680.07	0.04
512815101	LAMAR ADVERTISING CO CLA COMMON STOCK USD.001	275.000	HCLO Local	39.636618	10,900.07	39.840000	10,959.00	55.93	0.01
			Base	39.636618	10,900.07	39.840000	10,956.00	55.93	0.01
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001	1,142.000	HCLO Local	48.598996	55,497.77	45.950000	52,474.80	-3,022.87	0.04
			Base	48.596996	55,497.77	45.950000	52,474.90	-3,022.87	0.04
517842108	LASALLE HOTEL PROPERTIES REIT USD.01	1,400.000	HCLO Local	22.215750	31,102.05	26.400000	36,960.00	5,857.95	0.03
			Base	22.215750	31,102.05	26.400000	36,980.00	5,857.95	0.03
518439104	ESTEE LAUDER COMPANIES CLA COMMON STOCK USD.01	781.000	HCLO Local	78.368606	59,839.27	80.700000	61,412.70	1,773.43	0.05
			Base	78.368606	59,839.27	80.700000	61,412.70	1,773.43	0.05
521865204	LEAR CORP COMMON STOCK	430.000	HCLO Local	94.418395	40,599.91	98.710000	42,445.30	1,845.39	0.03
			Base	94.418395	40,599.91	98.710000	42,445.30	1,845.39	0.03
524680107	LEGGETT + PLATT INC COMMON STOCK USD.01	708.000	HCLO Local	22.020494	15,590.51	22.760000	16,114.08	523.57	0.01
			Base	22.020494	15,590.51	22.760000	16,114.08	523.57	0.01
524901105	LEGG MASON INC COMMON STOCK USD.1	740.000	HCLO Local	35.101405	25,975.04	36.270000	26,839.80	864.76	0.02
			Base	35.101405	25,975.04	36.270000	26,839.80	864.76	0.02

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
52602E102	LENDER PROCESSING SERVICES COMMON STOCK USD.0001	454.000	HCLO Local	28.918700	13,129.09	29.520000	13,402.08	272.99	0.01
	Base			28.918700	13,129.09	29.520000	13,402.08	272.99	0.01
526057104	LENNAR CORP A COMMON STOCK USD.1	1,807.000	HCLO Local	17.794788	32,155.20	18.750000	33,881.25	1,726.05	0.03
	Base			17.794788	32,155.20	18.750000	33,881.25	1,726.05	0.03
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.	271.000	HCLO Local	27.540701	7,463.53	29.180000	7,907.78	444.25	0.01
	Base			27.540701	7,463.53	29.180000	7,907.78	444.25	0.01
529043101	LEXINGTON REALTY TRUST REIT USD 0001	2,019.000	HCLP Local	11.280968	22,776.27	7.950000	16,051.05	-6,725.22	0.01
	Base			11.280968	22,776.27	7.950000	16,051.05	-6,725.22	-0.01
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01	862.000	HCLO Local	35.714049	30,785.51	34.820000	30,014.84	-770.67	0.02
	Base			35.714049	30,785.51	34.820000	30,014.84	-770.67	0.02
529888108	LIBBEY INC COMMON STOCK USD.01	400.000	HCLP Local	11.989000	4,795.80	15.470000	6,188.00	1,392.40	0.01
	Base			11.989000	4,795.80	15.470000	6,188.00	1,392.40	0.01
530555101	LIBERTY GLOBAL INC A COMMON STOCK USD.01	1,624.000	HCLO Local	36.587802	59,386.11	35.380000	57,457.12	-1,928.99	0.05
	Base			36.587802	59,386.11	35.380000	57,457.12	-1,928.99	0.05
53071M104	LIBERTY MEDIA CORP INTER A TRACKING STK USD.01	3,993.000	HCLO Local	16.008798	63,915.15	15.770000	62,989.61	-945.54	0.05
	Base			16.008798	63,915.15	15.770000	62,989.61	-945.54	0.05

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
53071M302	LIBERTY MEDIA CORP CAP SER A TRACKING STK USD.01								
	351.000 HCLO Local	60.830812		60.830812	21,351.65	62.560000	21,958.56	606.91	0.02
	Base	60.830812		60.830812	21,351.65	62.560000	21,958.56	606.91	0.02
53071M708	LIBERTY MEDIA STARZ SERIES A TRACKING STK USD.01								
	528.000 HCLO Local	63.395909		63.395909	33,473.04	86.480000	35,101.44	1,628.40	0.03
	Base	63.395909		63.395909	33,473.04	86.480000	35,101.44	1,628.40	0.03
53215T106	LIFE PARTNERS HOLDINGS INC COMMON STOCK USD.01								
	200.000 HCLP Local	19.820000		19.820000	3,964.00	19.130000	3,826.00	-138.00	0.00
	Base	19.820000		19.820000	3,964.00	19.130000	3,826.00	-138.00	0.00
53217V109	LIFE TECHNOLOGIES CORP COMMON STOCK USD.01								
	873.000 HCLO Local	53.315097		53.315097	46,544.08	55.500000	48,451.50	1,907.42	0.04
	Base	53.315097		53.315097	46,544.08	55.500000	48,451.50	1,907.42	0.04
53218L109	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01								
	785.000 HCLO Local	34.987605		34.987605	27,465.27	36.750000	28,848.75	1,383.48	0.02
	Base	34.987605		34.987605	27,465.27	36.750000	28,848.75	1,383.48	0.02
53222Q103	LIFETIME BRANDS INC COMMON STOCK USD.01								
	600.000 HCLP Local	13.818120		13.818120	6,809.56	14.040000	7,020.00	110.44	0.01
	Base	13.818120		13.818120	6,809.56	14.040000	7,020.00	110.44	0.01
532457108	ELI LILLY + CO COMMON STOCK NPV								
	4,865.000 HCLO Local	33.656195		33.656195	163,737.39	35.040000	170,469.60	6,732.21	0.14
	Base	33.656195		33.656195	163,737.39	35.040000	170,469.60	6,732.21	0.14
532716107	LTD BRANDS INC COMMON STOCK USD.5								
	1,850.000 HCLO Local	31.723903		31.723903	58,689.22	30.730000	58,850.50	-1,838.72	0.05
	Base	31.723903		31.723903	58,689.22	30.730000	58,850.50	-1,838.72	0.05

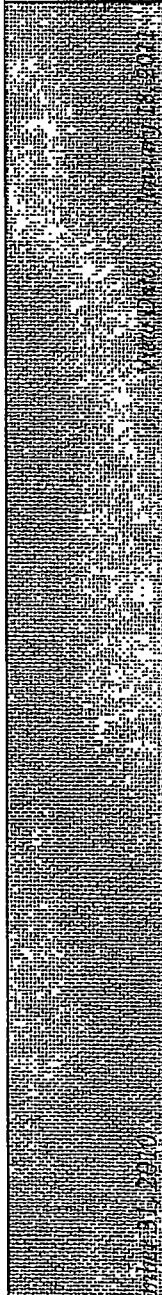
& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp		
532774105	LIN TV CORP CLA COMMON STOCK USD.01	1,200,000	HCLP Local	11.168450	13,402.14	5.300000	6,360.00	-7,042.14	0.01		
	Base			11.168450	13,402.14	5.300000	6,360.00	-7,042.14	0.01		
532791100	LINCARE HOLDINGS INC COMMON STOCK USD.01	1,189,000	HCLO Local	25.770597	30,641.24	26.830000	31,800.87	1,259.63	0.03		
	Base			25.770597	30,641.24	26.830000	31,800.87	1,259.63	0.03		
534187109	LINCOLN NATIONAL CORP COMMON STOCK NPV	2,173,000	HCLO Local	25.365002	55,118.15	27.810000	60,431.13	5,312.98	0.05		
	Base			25.365002	55,118.15	27.810000	60,431.13	5,312.98	0.05		
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001	538,000	HCLO Local	34.343692	18,511.25	34.590000	18,644.01	132.76	0.02		
	Base			34.343692	18,511.25	34.590000	18,644.01	132.76	0.02		
537008104	LITTELFUSE INC COMMON STOCK USD.01	300,000	HCLP Local	38.005500	11,401.65	47.060000	14,118.00	2,716.35	0.01		
	Base			38.005500	11,401.65	47.060000	14,118.00	2,716.35	0.01		
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	1,400,000	HCLP Local	11.040000	15,456.00	11.420000	15,988.00	532.00	0.01		
	Base			11.040000	15,456.00	11.420000	15,988.00	532.00	0.01		
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.	1,479,000	HCLO Local	69.428398	102,684.60	69.910000	103,396.89	712.29	0.08		
	Base			69.428398	102,684.60	69.910000	103,396.89	712.29	0.08		
540211109	LODGENET INTERACTIVE CORP COMMON STOCK USD.01	1,600,000	HCLP Local	4.070000	6,512.00	4.250000	6,800.00	288.00	0.01		
	Base			4.070000	6,512.00	4.250000	6,800.00	288.00	0.01		

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
540424108	LOEWS CORP COMMON STOCK USD.01	1,984,000	HCLO Local	38.190499	75,789.95	38.910000	77,197.44	1,427.49	0.06
	Base			38.190499	75,789.95	38.910000	77,197.44	1,427.49	0.06
544147101	LORILLARD INC COMMON STOCK USD 01	731,000	HCLO Local	81.727497	59,742.80	82.060000	59,985.86	243.06	0.05
	Base			81.727497	59,742.80	82.060000	59,985.86	243.06	0.05
548661107	LOWE S COS INC COMMON STOCK USD.5	6,902,000	HCLO Local	25.087501	173,153.93	25.080000	173,102.16	-51.77	0.14
	Base			25.087501	173,153.93	25.080000	173,102.16	-51.77	0.14
549271104	LUBRIZOL CORP COMMON STOCK NPV	492,000	HCLO Local	74.196443	36,504.65	106.880000	52,584.96	16,080.31	0.04
	Base			74.196443	36,504.65	106.880000	52,584.96	16,080.31	0.04
552541104	M + F WORLDWIDE CORP COMMON STOCK USD.01	600,000	HCLP Local	25.652400	15,391.44	23.100000	13,860.00	-1,531.44	0.01
	Base			25.652400	15,391.44	23.100000	13,860.00	-1,531.44	0.01
55261F104	M + T BANK CORP COMMON STOCK USD.5	580,000	HCLO Local	79.478293	46,097.41	87.050000	50,489.00	4,391.59	0.04
	Base			79.478293	46,097.41	87.050000	50,489.00	4,391.59	0.04
55262C100	MBIA INC COMMON STOCK USD1.	734,000	HCLO Local	9.993106	7,334.94	11.990000	8,800.66	1,465.72	0.01
	Base			9.993106	7,334.94	11.990000	8,800.66	1,465.72	0.01
55264U108	MB FINANCIAL INC COMMON STOCK USD.01	521,000	HCLP Local	29.318157	15,274.76	17.320000	9,023.72	-6,251.04	0.01
	Base			29.318157	15,274.76	17.320000	9,023.72	-6,251.04	0.01



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.	12,000	HCLO Local	20.730000	248.76	20.270000	243.24	-5.52	0.00
			Base	20.730000	248.76	20.270000	243.24	-5.52	0.00
55272X102	MFA FINANCIAL INC REIT USD.01	5,700,000	HCLP Local	7.240511	41,270.91	8.160000	46,512.00	5,241.09	0.04
			Base	7.240511	41,270.91	8.160000	46,512.00	5,241.09	0.04
55277J108	MF GLOBAL HOLDINGS LTD COMMON STOCK USD1.	2,200,000	HCLP Local	6.300000	13,860.00	8.360000	18,392.00	4,532.00	0.02
			Base	6.300000	13,860.00	8.360000	18,392.00	4,532.00	0.02
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.	2,300,000	HCLP Local	5.899813	13,569.57	10.190000	23,437.00	9,867.43	0.02
			Base	5.899813	13,569.57	10.190000	23,437.00	9,867.43	0.02
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	59,000	HCLO Local	13.270000	782.93	14.850000	876.15	93.22	0.00
			Base	13.270000	782.93	14.850000	876.15	93.22	0.00
55308N104	MKS INSTRUMENTS INC COMMON STOCK NPV	1,400,000	HCLP Local	18.140443	25,396.62	24.490000	34,286.00	8,889.38	0.03
			Base	18.140443	25,396.62	24.490000	34,286.00	8,889.38	0.03
553274101	MPG OFFICE TRUST INC REIT USD.01	1,000,000	HCLP Local	3.200000	3,200.00	2.750000	2,750.00	-450.00	0.00
			Base	3.200000	3,200.00	2.750000	2,750.00	-450.00	0.00
55354G100	MSCI INC A COMMON STOCK USD.01	27,000	HCLO Local	36.960000	997.92	38.860000	1,051.92	54.00	0.00
			Base	36.960000	997.92	38.860000	1,051.92	54.00	0.00

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Issue has not been redenominated but Local is converted



Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
554153106	MAC GRAY CORP COMMON STOCK USD.01									
	300.000 HCLP Local			10.877567	3,263.27		14.950000	4,485.00	1,221.73	0.00
	Base			10.877567	3,263.27		14.950000	4,485.00	1,221.73	0.00
554382101	MACERICH CO/THE REIT USD.01									
	241.000 HCLO Local			47.853693	11,532.74		47.370000	11,416.17	-116.57	0.01
	Base			47.853693	11,532.74		47.370000	11,416.17	-116.57	0.01
55616P104	MACY S INC COMMON STOCK USD.01									
	2,742.000 HCLO Local			17.120888	46,945.42		25.300000	69,372.60	22,427.18	0.06
	Base			17.120888	46,945.42		25.300000	69,372.60	22,427.18	0.06
55828P100	MADISON SQUARE GAR INC A COMMON STOCK									
	1,032.000 HCLO Local			24.592703	25,379.67		25.780000	26,604.96	1,225.29	0.02
	Base			24.592703	25,379.67		25.780000	26,604.96	1,225.29	0.02
559079207	MAGELLAN HEALTH SERVICES INC COMMON STOCK USD.01									
	1,000.000 HCLP Local			37.108920	37,108.92		47.280000	47,280.00	10,171.08	0.04
	Base			37.108920	37,108.92		47.280000	47,280.00	10,171.08	0.04
563571108	MANITOWOC COMPANY INC COMMON STOCK USD.01									
	2,067.000 HCLO Local			12.987199	26,844.54		13.110000	27,098.37	253.83	0.02
	Base			12.987199	26,844.54		13.110000	27,098.37	253.83	0.02
56418H100	MANPOWER INC COMMON STOCK USD.01									
	88.000 HCLO Local			61.320000	5,396.16		62.760000	5,522.88	126.72	0.00
	Base			61.320000	5,396.16		62.760000	5,522.88	126.72	0.00
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01									
	200.000 HCLP Local			43.750000	8,750.00		41.330000	8,266.00	-484.00	0.01
	Base			43.750000	8,750.00		41.330000	8,266.00	-484.00	0.01

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gnl/Ls	% Curr % Comp
565849106	MARATHON OIL CORP COMMON STOCK USD1.	3,394,000	HCLO Local	35.151600	119,304.53	37.030000	37.030000	125,679.82	6,375.29	0.10
	Base			35.151600	119,304.53	37.030000	37.030000	125,679.82	6,375.29	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.	1,400,000	HCLP Local	14.646900	20,505.66	13.270000	13.270000	18,578.00	-1,927.66	0.02
	Base			14.646900	20,505.66	13.270000	13.270000	18,578.00	-1,927.66	0.02
570535104	MARKEL CORP COMMON STOCK NPV	47,000	HCLO Local	363.330426	17,076.53	378.130000	378.130000	17,772.11	695.58	0.01
	Base			363.330426	17,076.53	378.130000	378.130000	17,772.11	695.58	0.01
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.	2,598,000	HCLO Local	26.601398	68,871.02	27.340000	27.340000	70,783.26	1,912.24	0.06
	Base			26.601398	68,871.02	27.340000	27.340000	70,783.26	1,912.24	0.06
571803202	MARRIOTT INTERNATIONAL CLA COMMON STOCK USD.01	1,298,000	HCLO Local	41.055200	53,289.65	41.540000	41.540000	53,918.92	629.27	0.04
	Base			41.055200	53,289.65	41.540000	41.540000	53,918.92	629.27	0.04
572801106	MARTEK BIOSCIENCES CORP COMMON STOCK USD.1	900,000	HCLP Local	22.386200	20,147.58	31.300000	31.300000	28,170.00	8,022.42	0.02
	Base			22.386200	20,147.58	31.300000	31.300000	28,170.00	8,022.42	0.02
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	13,000	HCLO Local	90.140000	1,171.82	92.240000	92.240000	1,199.12	27.30	0.00
	Base			90.140000	1,171.82	92.240000	92.240000	1,199.12	27.30	0.00
574599108	MASCO CORP COMMON STOCK USD1.	198,000	HCLO Local	12.340000	2,443.32	12.660000	12.660000	2,506.68	63.36	0.00
	Base			12.340000	2,443.32	12.660000	12.660000	2,506.68	63.36	0.00

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
576206106	MASSEY ENERGY CO COMMON STOCK USD.625	140.000	HCLO Local	51.540000	7,215.60	53.650000	7,511.00	295.40	0.01
			Base	51.540000	7,215.60	53.650000	7,511.00	295.40	0.01
576323109	MASTEC INC COMMON STOCK USD.1	1,900.000	HCLO Local	10.140000	19,266.00	14.590000	27,721.00	8,455.00	0.02
			Base	10.140000	19,266.00	14.590000	27,721.00	8,455.00	0.02
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001	394.000	HCLO Local	251.374594	99,041.59	224.110000	88,289.34	-10,742.25	0.07
			Base	251.374594	99,041.59	224.110000	88,289.34	-10,742.25	0.07
577081102	MATTEL INC COMMON STOCK USD1.	1,744.000	HCLO Local	25.853400	45,088.33	25.430000	44,349.92	-738.41	0.04
			Base	25.853400	45,088.33	25.430000	44,349.92	-738.41	0.04
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001	699.000	HCLO Local	24.713104	17,274.46	23.620000	16,510.38	-764.08	0.01
			Base	24.713104	17,274.46	23.620000	16,510.38	-764.08	0.01
577776107	MAXYGEN INC COMMON STOCK USD.0001	500.000	HCLO Local	5.487900	2,743.95	3.930000	1,965.00	-778.95	0.00
			Base	5.487900	2,743.95	3.930000	1,965.00	-778.95	0.00
579064106	MCAFEY INC COMMON STOCK USD.01	746.000	HCLO Local	46.875697	34,969.27	46.310000	34,547.26	-422.01	0.03
			Base	46.875697	34,969.27	46.310000	34,547.26	-422.01	0.03
579780209	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV	634.000	HCLO Local	46.336498	29,377.34	46.530000	29,500.02	122.68	0.02
			Base	46.336498	29,377.34	46.530000	29,500.02	122.68	0.02

AS AMENDED

ATTACHMENT A

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
580037109	MCDERMOTT INTL INC COMMON STOCK USD1.								
	167.000 HCLO Local			19.380719	3,233.24	20.690000	3,455.23	221.99	0.00
	Base			19.380719	3,233.24	20.690000	3,455.23	221.99	0.00
580135101	MCDONALD S CORP COMMON STOCK USD.01								
	4,917.000 HCLO Local			79.660606	391,691.20	76.760000	377,428.92	-14,262.28	0.31
	Base			79.660606	391,691.20	76.760000	377,428.92	-14,262.28	0.31
58047P107	MCG CAPITAL CORP COMMON STOCK USD.01								
	2,400.000 HCLO Local			11.010058	26,424.14	6.970000	16,728.00	-9,696.14	0.01
	Base			11.010058	26,424.14	6.970000	16,728.00	-9,696.14	0.01
580645109	MCGRAW HILL COMPANIES INC COMMON STOCK USD1.								
	2,018.000 HCLO Local			36.043598	72,735.98	36.410000	73,475.38	739.40	0.06
	Base			36.043598	72,735.98	36.410000	73,475.38	739.40	0.06
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
	1,572.000 HCLO Local			53.806877	84,584.41	70.380000	110,637.36	26,052.95	0.09
	Base			53.806877	84,584.41	70.380000	110,637.36	26,052.95	0.09
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
	685.000 HCLO Local			62.566905	42,858.33	62.250000	42,641.25	-217.08	0.03
	Base			62.566905	42,858.33	62.250000	42,641.25	-217.08	0.03
58319P108	MEADOWBROOK INSURANCE GROUP COMMON STOCK USD.01								
	2,600.000 HCLO Local			6.952615	18,076.80	10.250000	26,650.00	8,573.20	0.02
	Base			6.952615	18,076.80	10.250000	26,650.00	8,573.20	0.02
583334107	MEADWESTVACO CORP COMMON STOCK USD.01								
	817.000 HCLO Local			26.063195	21,293.63	26.160000	21,372.72	79.09	0.02
	Base			26.063195	21,293.63	26.160000	21,372.72	79.09	0.02

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Base Currency: USD - USD											
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
583421102	MEASUREMENT SPECIALTIES INC COMMON STOCK NPV		500,000	HCLP Local	12.960720	6,480.36	28.350000		14,675.00	8,194.64	0.01
		Base			12.960720	6,480.36	28.350000		14,675.00	8,194.64	0.01
58405U102	MEDCO HEALTH SOLUTIONS INC COMMON STOCK USD.01		2,074,000	HCLO Local	63.620000	131,947.88	61.270000		127,073.98	-4,873.90	0.10
		Base			63.620000	131,947.88	61.270000		127,073.98	-4,873.90	0.10
58449L100	MEDICAL ACTION IND INC COMMON STOCK USD.001		800,000	HCLP Local	13.458867	8,076.32	9.580000		5,748.00	-2,327.32	0.00
		Base			13.458867	8,076.32	9.580000		5,748.00	-2,327.32	0.00
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001		2,300,000	HCLP Local	11.213852	25,791.86	10.830000		24,909.00	-882.86	0.02
		Base			11.213852	25,791.86	10.830000		24,909.00	-882.86	0.02
584688105	MEDICINES COMPANY COMMON STOCK USD.001		800,000	HCLP Local	8.196050	6,556.84	14.130000		11,304.00	4,747.16	0.01
		Base			8.196050	6,556.84	14.130000		11,304.00	4,747.16	0.01
584690309	MEDICIS PHARMACEUTICAL CLA COMMON STOCK USD.014		1,800,000	HCLP Local	19.718922	35,494.06	26.780000		48,222.00	12,727.94	0.04
		Base			19.718922	35,494.06	26.780000		48,222.00	12,727.94	0.04
58502B108	MEDNAX INC COMMON STOCK USD.01		225,000	HCLO Local	64.009811	14,402.23	67.280000		15,140.25	738.02	0.01
		Base			64.009811	14,402.23	67.280000		15,140.25	738.02	0.01
585055106	MEDTRONIC INC COMMON STOCK USD.1		5,272,000	HCLO Local	34.317800	180,923.44	37.090000		195,538.48	14,615.04	0.16
		Base			34.317800	180,923.44	37.090000		195,538.48	14,615.04	0.16

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01	1,200,000	HCLP Local	19.179033	23,014.84	24.980000	29,976.00	6,961.16	0.02
	Base			19.179033	23,014.84	24.980000	29,976.00	6,961.16	0.02
587200106	MENTOR GRAPHICS CORP COMMON STOCK NPV	300,000	HCLP Local	13.159233	3,947.77	12.000000	3,600.00	-347.77	0.00
	Base			13.159233	3,947.77	12.000000	3,600.00	-347.77	0.00
58933Y105	MERCK + CO. INC. COMMON STOCK USD.01	14,400,000	HCLO Local	35.379596	509,466.18	36.040000	518,976.00	9,509.82	0.42
	Base			35.379596	509,466.18	36.040000	518,976.00	9,509.82	0.42
589400100	MERCURY GENERAL CORP COMMON STOCK NPV	538,000	HCLO Local	44.512695	23,947.83	43.010000	23,139.38	-808.45	0.02
	Base			44.512695	23,947.83	43.010000	23,139.38	-808.45	0.02
589433101	MEREDITH CORP COMMON STOCK USD1.	702,000	HCLO Local	34.808803	24,435.78	34.650000	24,324.30	-111.48	0.02
	Base			34.808803	24,435.78	34.650000	24,324.30	-111.48	0.02
58964Q104	MERIDIAN INTERSTATE BANCORP COMMON STOCK NPV	900,000	HCLP Local	10.749433	9,674.49	11.790000	10,611.00	936.51	0.01
	Base			10.749433	9,674.49	11.790000	10,611.00	936.51	0.01
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01	900,000	HCLP Local	16.885211	15,196.69	22.200000	19,980.00	4,783.31	0.02
	Base			16.885211	15,196.69	22.200000	19,980.00	4,783.31	0.02
59156R108	METLIFE INC COMMON STOCK USD.01	3,561,000	HCLO Local	40.502530	144,229.51	44.440000	158,250.84	14,021.33	0.13
	Base			40.502530	144,229.51	44.440000	158,250.84	14,021.33	0.13

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
591708102	METROPOLIS COMMUNICATIONS INC COMMON STOCK USD.0001								
	1,203,000 HCLO Local			12.397398	14,914.07	12.630000	15,193.89	279.82	0.01
	Base			12.397398	14,914.07	12.630000	15,193.89	279.82	0.01
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
	161,000 HCLO Local			152.529876	24,557.31	151.210000	24,344.81	-212.50	0.02
	Base			152.529876	24,557.31	151.210000	24,344.81	-212.50	0.02
594901100	MICROS SYSTEMS INC COMMON STOCK USD.0125								
	384,000 HCLO Local			46.510313	17,859.96	43.860000	18,842.24	-1,017.72	0.01
	Base			46.510313	17,859.96	43.860000	18,842.24	-1,017.72	0.01
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	36,639,000 HCLO Local			26.738330	979,665.68	27.920000	1,022,960.88	43,295.20	0.83
	Base			26.738330	979,665.68	27.920000	1,022,960.88	43,295.20	0.83
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
	368,000 HCLO Local			35.712391	13,142.16	34.210000	12,589.28	-552.88	0.01
	Base			35.712391	13,142.16	34.210000	12,589.28	-552.88	0.01
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
	6,383,000 HCLO Local			7.386829	47,150.13	8.020000	51,191.66	4,041.53	0.04
	Base			7.386829	47,150.13	8.020000	51,191.66	4,041.53	0.04
595137100	MICROSEMI CORP COMMON STOCK USD.2								
	1,200,000 HCLP Local			15.450000	18,540.00	22.900000	27,480.00	8,940.00	0.02
	Base			15.450000	18,540.00	22.900000	27,480.00	8,940.00	0.02
595221103	MID AMERICA APARTMENT COMM REIT USD.01								
	300,000 HCLP Local			50.137600	15,041.28	63.490000	19,047.00	4,005.72	0.02
	Base			50.137600	15,041.28	63.490000	19,047.00	4,005.72	0.02

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1										
	700.000 HCLP Local			45.267386	31,687.17	65.410000		45,787.00		14,099.83	0.04
	Base			45.267386	31,687.17	65.410000		45,787.00		14,099.83	0.04
605203108	MISSION WEST PROPERTIES REIT USD.001										
	400.000 HCLP Local			12.558050	5,023.22	6.690000		2,676.00		-2,347.22	0.00
	Base			12.558050	5,023.22	6.690000		2,676.00		-2,347.22	0.00
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01										
	588.000 HCLO Local			57.570102	33,851.22	56.780000		33,374.88		-476.34	0.03
	Base			57.570102	33,851.22	56.780000		33,374.88		-476.34	0.03
608554101	MOLEX INC COMMON STOCK USD.05										
	637.000 HCLO Local			22.260597	14,180.00	22.720000		14,472.64		292.64	0.01
	Base			22.260597	14,180.00	22.720000		14,472.64		292.64	0.01
608555100	MOLINA HEALTHCARE INC COMMON STOCK USD.001										
	200.000 HCLP Local			23.424250	4,684.85	27.850000		5,570.00		885.15	0.00
	Base			23.424250	4,684.85	27.850000		5,570.00		885.15	0.00
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01										
	1,002.000 HCLO Local			49.188104	49,286.48	50.190000		50,290.38		1,003.90	0.04
	Base			49.188104	49,286.48	50.190000		50,290.38		1,003.90	0.04
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01										
	300.000 HCLP Local			12.754133	3,826.24	12.500000		3,750.00		-76.24	0.00
	Base			12.754133	3,826.24	12.500000		3,750.00		-76.24	0.00
609720107	MONMOUTH REIT CLASS A REIT USD.01										
	500.000 HCLP Local			6.832000	3,416.00	8.500000		4,250.00		834.00	0.00
	Base			6.832000	3,416.00	8.500000		4,250.00		834.00	0.00

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Holdings
Composite
As of December 31, 2010



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
61166W101	MONSANTO CO COMMON STOCK USD.01								
	2,318,000 HCLO Local	62,287,398			144,382.19	69.640000	161,425.52	17,043.33	0.13
	Base	62,287,398			144,382.19	69.640000	161,425.52	17,043.33	0.13
615369105	MOODY S CORP COMMON STOCK USD.01								
	982,000 HCLO Local	26,832,301			26,349.32	26.540000	26,062.28	-287.04	0.02
	Base	26,832,301			26,349.32	26.540000	26,062.28	-287.04	0.02
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
	500,000 HCLO Local	29,272,160			14,636.08	39.800000	19,900.00	5,263.92	0.02
	Base	29,272,160			14,636.08	39.800000	19,900.00	5,263.92	0.02
617446448	MORGAN STANLEY COMMON STOCK USD.01								
	7,237,000 HCLO Local	25,808,882			186,778.88	27.210000	196,918.77	10,139.89	0.16
	Base	25,808,882			186,778.88	27.210000	196,918.77	10,139.89	0.16
61945A107	MOSAIC CO/THE COMMON STOCK USD.01								
	494,000 HCLO Local	70,738,097			34,944.62	76.360000	37,721.84	2,777.22	0.03
	Base	70,738,097			34,944.62	76.360000	37,721.84	2,777.22	0.03
620076109	MOTOROLA INC COMMON STOCK USD.01								
	11,117,000 HCLO Local	8,112,700			90,188.89	9.070000	100,831.19	10,642.30	0.08
	Base	8,112,700			90,188.89	9.070000	100,831.19	10,642.30	0.08
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
	1,200,000 HCLO Local	27,356,142			32,827.37	32.700000	39,240.00	6,412.63	0.03
	Base	27,356,142			32,827.37	32.700000	39,240.00	6,412.63	0.03
624758108	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01								
	2,800,000 HCLO Local	5,725,028			16,030.08	4.170000	11,676.00	-4,354.08	0.01
	Base	5,725,028			16,030.08	4.170000	11,676.00	-4,354.08	0.01

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AS AMENDED

ATTACHMENT A

Prepared by State Street

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted



Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
625383104	MULTI COLOR CORP COMMON STOCK NPV									
	200.000 HCLP Local	13.038150			2,607.63	19.460000		3,892.00	1,284.37	0.00
	Base	13.038150			2,607.63	19.460000		3,892.00	1,284.37	0.00
625453105	MULTIMEDIA GAMES INC COMMON STOCK USD.01									
	700.000 HCLP Local	4.940000			3,458.00	5.580000		3,808.00	448.00	0.00
	Base	4.940000			3,458.00	5.580000		3,808.00	448.00	0.00
626717102	MURPHY OIL CORP COMMON STOCK USD1.									
	1,173.000 HCLO Local	71.647400			84,042.40	74.550000		87,447.15	3,404.75	0.07
	Base	71.647400			84,042.40	74.550000		87,447.15	3,404.75	0.07
628464109	MYERS INDUSTRIES INC COMMON STOCK NPV									
	300.000 HCLP Local	8.703367			2,611.01	9.740000		2,922.00	310.99	0.00
	Base	8.703367			2,611.01	9.740000		2,922.00	310.99	0.00
628530107	MYLAN INC COMMON STOCK USD.5									
	1,477.000 HCLO Local	20.118601			29,718.65	21.130000		31,209.01	1,492.36	0.03
	Base	20.118601			29,718.65	21.130000		31,209.01	1,492.36	0.03
628778102	N B T BANCORP INC COMMON STOCK USD.01									
	1,900.000 HCLP Local	23.166042			44,015.48	24.150000		45,885.00	1,869.52	0.04
	Base	23.166042			44,015.48	24.150000		45,885.00	1,869.52	0.04
62886E108	NCR CORPORATION COMMON STOCK USD.01									
	767.000 HCLO Local	14.459100			11,080.13	15.370000		11,788.79	698.66	0.01
	Base	14.459100			11,080.13	15.370000		11,788.79	698.66	0.01
628968109	NASB FINANCIAL INC COMMON STOCK USD.15									
	300.000 HCLP Local	24.063033			7,218.91	16.760000		5,028.00	-2,190.91	0.00
	Base	24.063033			7,218.91	16.760000		5,028.00	-2,190.91	0.00

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
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Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
62913F201	NII HOLDINGS INC COMMON STOCK USD.001	1,238,000	HCLO Local	41.295202	51,123.46	44.660000	44.660000	55,289.08		4,165.62	0.05
			Base	41.295202	51,123.46	44.660000	44.660000	55,289.08		4,165.62	0.05
629377508	NRG ENERGY INC COMMON STOCK USD.01	1,221,000	HCLO Local	19.082097	23,299.24	19.540000	19.540000	23,858.34		559.10	0.02
			Base	19.082097	23,299.24	19.540000	19.540000	23,858.34		559.10	0.02
62944T105	NVR INC COMMON STOCK USD.01	1,000	HCLO Local	672.000000	672.00	691.020000	691.020000	691.02		19.02	0.00
			Base	672.000000	672.00	691.020000	691.020000	691.02		19.02	0.00
629491101	NYSE EURONEXT COMMON STOCK USD.01	1,877,000	HCLO Local	29.132302	54,681.33	29.980000	29.980000	56,272.46		1,591.13	0.05
			Base	29.132302	54,681.33	29.980000	29.980000	56,272.46		1,591.13	0.05
629579103	NACCO INDUSTRIES CLA COMMON STOCK USD1.	200,000	HCLP Local	72.137250	14,427.45	108.370000	108.370000	21,674.00		7,246.55	0.02
			Base	72.137250	14,427.45	108.370000	108.370000	21,674.00		7,246.55	0.02
62965Q101	NALCO HOLDING CO COMMON STOCK USD.01	620,000	HCLO Local	31.315500	19,415.61	31.940000	31.940000	19,802.80		387.19	0.02
			Base	31.315500	19,415.61	31.940000	31.940000	19,802.80		387.19	0.02
631103108	NASDAQ OMX GROUP THE COMMON STOCK USD.01	1,445,000	HCLO Local	22.772201	32,905.83	23.710000	23.710000	34,260.95		1,355.12	0.03
			Base	22.772201	32,905.83	23.710000	23.710000	34,260.95		1,355.12	0.03
631158102	NASH FINCH CO COMMON STOCK USD1.667	524,000	HCLP Local	26.987557	14,141.48	42.510000	42.510000	22,275.24		8,133.76	0.02
			Base	26.987557	14,141.48	42.510000	42.510000	22,275.24		8,133.76	0.02

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gr/Ls	% Curr % Comp
634865109	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25								
	100,000 HCLP Local			26.040000	2,604.00	31.490000	3,149.00	545.00	0.00
	Base			26.040000	2,604.00	31.490000	3,149.00	545.00	0.00
63607P208	NATIONAL FINANCIAL PARTNERS COMMON STOCK USD.1								
	1,100,000 HCLP Local			23.357827	25,693.61	13.400000	14,740.00	-10,953.61	0.01
	Base			23.357827	25,693.61	13.400000	14,740.00	-10,953.61	0.01
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
	69,000 HCLO Local			65.179855	4,497.41	65.620000	4,527.78	30.37	0.00
	Base			65.179855	4,497.41	65.620000	4,527.78	30.37	0.00
63633D104	NATL HEALTH INVESTORS INC REIT USD.01								
	331,000 HCLP Local			21.266858	7,039.33	45.020000	14,901.62	7,862.29	0.01
	Base			21.266858	7,039.33	45.020000	14,901.62	7,862.29	0.01
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
	2,004,000 HCLO Local			83.366098	126,985.88	87.250000	134,769.00	7,783.34	0.11
	Base			83.366098	126,985.88	87.250000	134,769.00	7,783.34	0.11
637138108	NATL PENN BCSHS INC COMMON STOCK NPV								
	1,185,000 HCLP Local			16.509848	19,564.17	8.030000	9,515.55	-10,048.62	0.01
	Base			16.509848	19,564.17	8.030000	9,515.55	-10,048.62	0.01
637417108	NATIONAL RETAIL PROPERTIES REIT USD.01								
	1,700,000 HCLP Local			18.378065	31,244.41	26.500000	45,050.00	13,805.59	0.04
	Base			18.378065	31,244.41	26.500000	45,050.00	13,805.59	0.04
637640103	NATIONAL SEMICONDUCTOR CORP COMMON STOCK USD.5								
	1,139,000 HCLO Local			14.755803	16,806.86	13.760000	15,672.64	-1,134.22	0.01
	Base			14.755803	16,806.86	13.760000	15,672.64	-1,134.22	0.01

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
638522102	NATL WESTERN LIFE INS CLA COMMON STOCK USD.1								
	100.000 HCLP Local			114.846500	11,484.55	166.720000	16,672.00	5,187.35	0.01
	Base			114.846500	11,484.55	166.720000	16,672.00	5,187.35	0.01
638620104	NATIONWIDE HEALTH PPTYS INC REIT USD.1								
	57.000 HCLO Local			35.460000	2,021.22	36.380000	2,073.66	52.44	0.00
	Base			35.460000	2,021.22	36.380000	2,073.66	52.44	0.00
638860109	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01								
	1,000.000 HCLP Local			16.576570	16,576.57	18.910000	18,910.00	2,333.43	0.02
	Base			16.576570	16,576.57	18.910000	18,910.00	2,333.43	0.02
63934E108	NAVISTAR INTERNATIONAL COMMON STOCK USD.1								
	654.000 HCLO Local			58.167599	38,041.61	57.910000	37,873.14	-168.47	0.03
	Base			58.167599	38,041.61	57.910000	37,873.14	-168.47	0.03
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
	800.000 HCLP Local			10.231900	8,185.52	9.200000	7,360.00	-825.52	0.01
	Base			10.231900	8,185.52	9.200000	7,360.00	-825.52	0.01
640078109	NEENAH PAPER INC COMMON STOCK USD.01								
	600.000 HCLP Local			8.497800	5,098.68	19.680000	11,808.00	6,709.32	0.01
	Base			8.497800	5,098.68	19.680000	11,808.00	6,709.32	0.01
64031N108	NELNET INC CLA COMMON STOCK USD.01								
	1,300.000 HCLP Local			16.910877	21,984.14	23.690000	30,797.00	8,812.86	0.03
	Base			16.910877	21,984.14	23.690000	30,797.00	8,812.86	0.03
84110D104	NETAPP INC COMMON STOCK USD.001								
	1,649.000 HCLO Local			53.881801	88,851.09	54.960000	90,629.04	1,777.95	0.07
	Base			53.881801	88,851.09	54.960000	90,629.04	1,777.95	0.07

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
64110L106	NETFLIX INC COMMON STOCK USD.001	191.000	HCLO Local	194.300000	37,111.30	175.700000	33,558.70	-3,552.60	0.03
			Base	194.300000	37,111.30	175.700000	33,558.70	-3,552.60	0.03
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD 001	359.000	HCLO Local	26.199610	9,405.66	26.050000	9,351.95	-53.71	0.01
			Base	26.199610	9,405.66	26.050000	9,351.95	-53.71	0.01
646025108	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	650.000	HCLP Local	30.941754	20,112.14	43.110000	28,021.50	7,909.36	0.02
			Base	30.941754	20,112.14	43.110000	28,021.50	7,909.36	0.02
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	3,123.000	HCLO Local	17.447499	54,488.54	18.850000	58,868.55	4,380.01	0.05
			Base	17.447499	54,488.54	18.850000	58,868.55	4,380.01	0.05
650111107	NEW YORK TIMES CO CLA COMMON STOCK USD.1	2,568.000	HCLO Local	9.670201	25,038.15	8.800000	25,372.20	338.05	0.02
			Base	9.670201	25,038.15	8.800000	25,372.20	338.05	0.02
650203102	NEWALLIANCE BANCSHARES INC COMMON STOCK USD.01	2,200.000	HCLP Local	12.134732	26,696.41	14.980000	32,956.00	6,259.59	0.03
			Base	12.134732	26,696.41	14.980000	32,956.00	6,259.59	0.03
65105M108	NEWCASTLE INVESTMENT CORP REIT USD.01	1,300.000	HCLP Local	3.160000	4,108.00	6.700000	8,710.00	4,602.00	0.01
			Base	3.160000	4,108.00	6.700000	8,710.00	4,602.00	0.01
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.	2,547.000	HCLO Local	17.655599	44,968.81	18.180000	46,304.46	1,335.65	0.04
			Base	17.655599	44,968.81	18.180000	46,304.46	1,335.65	0.04

& Issue has redenominated but Local is not converted
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Base Currency: USD - USD										% Curr	% Comp
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Market Value	Maturity Date	Unrealized Gn/Ls		
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	638,000	HCLO Local	49.728245	31,726.62	72.110000	46,006.18		14,279.56		0.04
	Base			49.728245	31,726.62	72.110000	46,006.18		14,279.56		0.04
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6	2,276,000	HCLO Local	62.337847	141,880.94	61.430000	139,814.68		-2,066.26		0.11
	Base			62.337847	141,880.94	61.430000	139,814.68		-2,066.26		0.11
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01	3,000,000	HCLP Local	3.499667	10,499.00	6.160000	18,480.00		7,981.00		0.02
	Base			3.499667	10,499.00	6.160000	18,480.00		7,981.00		0.02
65248E104	NEWS CORP CL A COMMON STOCK USD.01	12,217,000	HCLO Local	13.135274	160,473.64	14.560000	177,879.52		17,405.88		0.15
	Base			13.135274	160,473.64	14.560000	177,879.52		17,405.88		0.15
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01	1,626,000	HCLO Local	51.068801	83,037.87	51.990000	84,535.74		1,497.87		0.07
	Base			51.068801	83,037.87	51.990000	84,535.74		1,497.87		0.07
654086107	NICOR INC COMMON STOCK USD2.5	1,000,000	HCLP Local	36.874890	36,874.89	49.920000	49,920.00		13,045.11		0.04
	Base			36.874890	36,874.89	49.920000	49,920.00		13,045.11		0.04
654106103	NIKE INC CL B COMMON STOCK NPV	1,722,000	HCLO Local	87.497398	150,870.52	85.420000	147,093.24		-3,577.28		0.12
	Base			87.497398	150,870.52	85.420000	147,093.24		-3,577.28		0.12
85473P105	NISOURCE INC COMMON STOCK USD.01	1,326,000	HCLO Local	17.054502	22,614.27	17.620000	23,364.12		749.85		0.02
	Base			17.054502	22,614.27	17.620000	23,364.12		749.85		0.02



Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr	% Comp
655044105	NOBLE ENERGY INC COMMON STOCK USD3.333	622,000	HCLO Local	85.483907	53,170.99	86.080000	53,541.76	53,541.76	370.77	0.04	0.04
	Base			85.483907	53,170.99	86.080000	53,541.76	53,541.76	370.77	0.04	0.04
655664100	NORDSTROM INC COMMON STOCK NPV	800,000	HCLO Local	42.636900	34,109.52	42.380000	33,904.00	33,904.00	-205.52	0.03	0.03
	Base			42.636900	34,109.52	42.380000	33,904.00	33,904.00	-205.52	0.03	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.	1,770,000	HCLO Local	63.331701	112,097.11	62.820000	111,191.40	111,191.40	-905.71	0.09	0.09
	Base			63.331701	112,097.11	62.820000	111,191.40	111,191.40	-905.71	0.09	0.09
664397106	NORTHEAST UTILITIES COMMON STOCK USD5.0	842,000	HCLO Local	31.499703	26,522.75	31.880000	26,842.96	26,842.96	320.21	0.02	0.02
	Base			31.499703	26,522.75	31.880000	26,842.96	26,842.96	320.21	0.02	0.02
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.887	811,000	HCLO Local	52.405697	42,501.02	55.410000	44,937.51	44,937.51	2,436.49	0.04	0.04
	Base			52.405697	42,501.02	55.410000	44,937.51	44,937.51	2,436.49	0.04	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.	1,726,000	HCLO Local	64.156900	110,734.81	64.780000	111,810.28	111,810.28	1,075.47	0.09	0.09
	Base			64.156900	110,734.81	64.780000	111,810.28	111,810.28	1,075.47	0.09	0.09
66704R100	NORTHSTAR REALTY FINANCE COR REIT USD.01	1,549,000	HCLP Local	9.586359	14,849.27	4.750000	7,357.75	7,357.75	-7,491.52	0.01	0.01
	Base			9.586359	14,849.27	4.750000	7,357.75	7,357.75	-7,491.52	0.01	0.01
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	1,825,000	HCLP Local	9.408117	15,288.19	11.760000	19,110.00	19,110.00	3,821.81	0.02	0.02
	Base			9.408117	15,288.19	11.760000	19,110.00	19,110.00	3,821.81	0.02	0.02

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date	Market Value	Unrealized Gnl/Ls	% Curr % Comp
867655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167										
	435.000 HCLP Local	36.511839		36.511839	15,882.65	46.470000		20,214.45	20,214.45	4,331.80	0.02
	Base	36.511839		36.511839	15,882.65	46.470000		20,214.45	20,214.45	4,331.80	0.02
668074305	NORTHWESTERN CORP COMMON STOCK USD.01										
	1,100.000 HCLP Local	26.640400		26.640400	29,304.44	28.830000		31,713.00	31,713.00	2,408.56	0.03
	Base	26.640400		26.640400	29,304.44	28.830000		31,713.00	31,713.00	2,408.56	0.03
670006105	NOVELL INC COMMON STOCK USD.1										
	1,866.000 HCLO Local	5.969598		5.969598	9,945.35	5.920000		9,862.72	9,862.72	-82.63	0.01
	Base	5.969598		5.969598	9,945.35	5.920000		9,862.72	9,862.72	-82.63	0.01
670008101	NOVELLUS SYSTEMS INC COMMON STOCK NPV										
	1,033.000 HCLO Local	23.984763		23.984763	24,776.26	32.320000		33,386.56	33,386.56	8,610.30	0.03
	Base	23.984763		23.984763	24,776.26	32.320000		33,386.56	33,386.56	8,610.30	0.03
67019E107	NSTAR COMMON STOCK USD1.										
	511.000 HCLO Local	41.678295		41.678295	21,298.12	42.190000		21,559.09	21,559.09	260.97	0.02
	Base	41.678295		41.678295	21,298.12	42.190000		21,559.09	21,559.09	260.97	0.02
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001										
	87.000 HCLO Local	18.380000		18.380000	1,599.06	18.180000		1,581.66	1,581.66	-17.40	0.00
	Base	18.380000		18.380000	1,599.06	18.180000		1,581.66	1,581.66	-17.40	0.00
670346105	NUCOR CORP COMMON STOCK USD.4										
	1,048.000 HCLO Local	40.954099		40.954099	42,980.85	43.820000		45,967.18	45,967.18	3,006.33	0.04
	Base	40.954099		40.954099	42,980.85	43.820000		45,967.18	45,967.18	3,006.33	0.04
67086G104	NVIDIA CORP COMMON STOCK USD.001										
	1,482.000 HCLO Local	15.207099		15.207099	22,536.92	15.400000		22,822.80	22,822.80	285.88	0.02
	Base	15.207099		15.207099	22,536.92	15.400000		22,822.80	22,822.80	285.88	0.02

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Holdings
Company
December 31, 2010



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gm/Ls	% Curr % Comp
67073Y106	NV ENERGY INC COMMON STOCK USD1.								
	2,433,000 HCLO Local	13,888,101			33,789.75	14.050000	34,183.85	393.90	0.03
	Base	13,888,101			33,789.75	14.050000	34,183.85	393.90	0.03
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
	465,000 HCLO Local	45,692,409			21,246.97	45.540000	21,176.10	-70.87	0.02
	Base	45,692,409			21,246.97	45.540000	21,176.10	-70.87	0.02
670872100	OM GROUP INC COMMON STOCK USD.01								
	900,000 HCLP Local	29,727,944			26,755.15	38.510000	34,659.00	7,903.85	0.03
	Base	29,727,944			26,755.15	38.510000	34,659.00	7,903.85	0.03
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
	661,000 HCLO Local	60,524,402			40,008.63	60.420000	39,937.62	-69.01	0.03
	Base	60,524,402			40,008.63	60.420000	39,937.62	-69.01	0.03
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
	3,885,000 HCLO Local	51,135,812			198,662.63	98.100000	381,118.50	182,455.87	0.31
	Base	51,135,812			198,662.63	98.100000	381,118.50	182,455.87	0.31
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
	264,000 HCLO Local	73,436,894			19,387.34	73.630000	19,438.32	50.98	0.02
	Base	73,436,894			19,387.34	73.630000	19,438.32	50.98	0.02
675234108	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01								
	1,100,000 HCLP Local	12,868,327			14,155.16	12.870000	14,157.00	1.84	0.01
	Base	12,868,327			14,155.16	12.870000	14,157.00	1.84	0.01
67622P101	OFFICEMAX INC COMMON STOCK USD2.5								
	1,500,000 HCLP Local	14,752,160			22,128.24	17.700000	26,550.00	4,421.76	0.02
	Base	14,752,160			22,128.24	17.700000	26,550.00	4,421.76	0.02

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings

Company

As of December 31, 2010

STATE STREET

100 State Street, Suite 1000
Boston, MA 02110
Tel: 617.267.2000

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp		
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	240.000	HCLO Local	41.501750	9,860.42	64.090000	15,381.60	5,421.18	0.01		
	Base			41.501750	9,860.42	64.090000	15,381.60	5,421.18	0.01		
680033107	OLD NATL BANCORP/IN COMMON STOCK NPV	840.000	HCLP Local	21.389298	17,987.01	11.890000	9,987.60	-7,979.41	0.01		
	Base			21.389298	17,987.01	11.890000	9,987.60	-7,979.41	0.01		
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.	1,238.000	HCLO Local	12.948498	16,030.24	13.630000	16,873.94	843.70	0.01		
	Base			12.948498	16,030.24	13.630000	16,873.94	843.70	0.01		
680665205	OLIN CORP COMMON STOCK USD1.	400.000	HCLP Local	20.124450	8,048.78	20.520000	8,208.00	158.22	0.01		
	Base			20.124450	8,048.78	20.520000	8,208.00	158.22	0.01		
681904108	OMNICARE INC COMMON STOCK USD1.	1,368.000	HCLO Local	23.015300	31,484.83	25.390000	34,733.52	3,248.59	0.03		
	Base			23.015300	31,484.93	25.390000	34,733.52	3,248.59	0.03		
681919106	OMNICO GROUP COMMON STOCK USD.15	1,851.000	HCLO Local	47.282102	87,537.68	45.800000	84,775.80	-2,761.88	0.07		
	Base			47.282102	87,537.68	45.800000	84,775.80	-2,761.88	0.07		
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1	1,600.000	HCLP Local	17.624913	28,189.86	22.440000	35,904.00	7,704.14	0.03		
	Base			17.624913	28,189.86	22.440000	35,904.00	7,704.14	0.03		
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01	1,400.000	HCLP Local	4.199121	5,878.77	8.150000	11,410.00	5,531.23	0.01		
	Base			4.199121	5,878.77	8.150000	11,410.00	5,531.23	0.01		

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
682169105	ON SEMICONDUCTOR CORPORATION COMMON STOCK USD.01	2,054,000	HCLP Local	9.170302	18,835.80	9.880000	20,293.52	1,457.72	0.02
			Base	9.170302	18,835.80	9.880000	20,293.52	1,457.72	0.02
682406103	ONE LIBERTY PROPERTIES INC REIT USD1.	200,000	HCLP Local	16.270000	3,254.00	16.700000	3,340.00	86.00	0.00
			Base	16.270000	3,254.00	16.700000	3,340.00	86.00	0.00
682680103	ONEOK INC COMMON STOCK USD.01	850,000	HCLP Local	53.534506	45,504.33	55.470000	47,149.50	1,645.17	0.04
			Base	53.534506	45,504.33	55.470000	47,149.50	1,645.17	0.04
68375Q403	OPLINK COMMUNICATIONS INC COMMON STOCK USD.001	800,000	HCLP Local	16.160275	12,928.22	18.470000	14,776.00	1,847.78	0.01
			Base	16.160275	12,928.22	18.470000	14,776.00	1,847.78	0.01
683797104	OPPENHEIMER HOLDINGS CLA COMMON STOCK NPV	800,000	HCLP Local	25.271950	20,217.56	26.210000	20,968.00	750.44	0.02
			Base	25.271950	20,217.56	26.210000	20,968.00	750.44	0.02
68389X105	ORACLE CORP COMMON STOCK USD.01	18,233,000	HCLP Local	19.236077	350,731.40	31.300000	570,692.90	219,961.50	0.47
			Base	19.236077	350,731.40	31.300000	570,692.90	219,961.50	0.47
68618W100	ORIENTAL FINANCIAL GROUP COMMON STOCK USD1.	1,100,000	HCLP Local	17.822100	19,604.31	12.490000	13,739.00	-5,865.31	0.01
			Base	17.822100	19,604.31	12.490000	13,739.00	-5,865.31	0.01
688239201	OSHKOSH CORP COMMON STOCK USD.01	428,000	HCLP Local	33.410000	14,332.89	35.240000	15,117.96	785.07	0.01
			Base	33.410000	14,332.89	35.240000	15,117.96	785.07	0.01



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Grn/Ls	% Curr % Comp
690368105	OVERSEAS SHIPHOLDING GROUP COMMON STOCK USD1.								
	200.000 HCLP Local			43.260000	8,652.00	35.420000	7,084.00	-1,568.00	0.01
	Base			43.260000	8,652.00	35.420000	7,084.00	-1,568.00	0.01
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
	750.000 HCLP Local			26.510133	19,882.60	28.430000	22,072.50	2,189.90	0.02
	Base			26.510133	19,882.60	29.430000	22,072.50	2,189.90	0.02
690742101	OWENS CORNING COMMON STOCK USD.001								
	1,203.000 HCLO Local			27.931297	33,601.35	31.150000	37,473.45	3,872.10	0.03
	Base			27.931297	33,601.35	31.150000	37,473.45	3,872.10	0.03
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
	159.000 HCLO Local			29.259874	4,652.32	30.700000	4,881.30	228.98	0.00
	Base			29.259874	4,652.32	30.700000	4,881.30	228.98	0.00
69325Q105	PC TEL INC COMMON STOCK USD.001								
	700.000 HCLP Local			5.360000	3,752.00	6.000000	4,200.00	448.00	0.00
	Base			5.360000	3,752.00	6.000000	4,200.00	448.00	0.00
69331C108	P G + E CORP COMMON STOCK NPV								
	1,399.000 HCLO Local			47.593002	66,582.61	47.840000	66,928.16	345.55	0.05
	Base			47.593002	66,582.61	47.840000	66,928.16	345.55	0.05
693320202	PHH CORP COMMON STOCK USD.01								
	1,800.000 HCLP Local			22.611606	40,700.89	23.150000	41,670.00	969.11	0.03
	Base			22.611606	40,700.89	23.150000	41,670.00	969.11	0.03
69336T205	PHI INC NON VOTING COMMON STOCK USD.1								
	400.000 HCLP Local			15.500000	6,200.00	18.840000	7,536.00	1,336.00	0.01
	Base			15.500000	6,200.00	18.840000	7,536.00	1,336.00	0.01

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

As of December 31, 2010



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Maturity Date Market Value	Unrealized Gnl/s	% Curr % Comp
69344F106	PMC SIERRA INC COMMON STOCK USD 001	1,096,000	HCLO Local	8.476296	9,290.02	8.590000	9,414.64	124.62	0.01
	Base			8.476296	9,290.02	8.590000	9,414.64	124.62	0.01
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
	2,834,000 HCLO Local			58.353088	165,372.65	60.720000	172,080.48	6,707.83	0.14
	Base			58.353088	165,372.65	60.720000	172,080.48	6,707.83	0.14
69348H107	PNM RESOURCES INC COMMON STOCK NPV								
	900,000 HCLP Local			20.228478	18,205.63	13.020000	11,718.00	-6,487.63	0.01
	Base			20.228478	18,205.63	13.020000	11,718.00	-6,487.63	0.01
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
	1,023,000 HCLO Local			61.424614	62,837.38	84.070000	86,003.61	23,166.23	0.07
	Base			61.424614	62,837.38	84.070000	86,003.61	23,166.23	0.07
69351T106	PPL CORPORATION COMMON STOCK USD.01								
	1,605,000 HCLO Local			25.983900	41,704.16	26.320000	42,243.60	539.44	0.03
	Base			25.983900	41,704.16	26.320000	42,243.60	539.44	0.03
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
	300,000 HCLP Local			54.310000	16,293.00	55.720000	16,716.00	423.00	0.01
	Base			54.310000	16,293.00	55.720000	16,716.00	423.00	0.01
693718108	PACCAR INC COMMON STOCK USD1.								
	1,745,000 HCLO Local			55.835198	97,083.42	57.420000	100,197.90	3,114.48	0.08
	Base			55.835198	97,083.42	57.420000	100,197.90	3,114.48	0.08
695263103	PACWEST BANCORP COMMON STOCK NPV								
	200,000 HCLP Local			19.705650	3,941.13	21.380000	4,276.00	334.87	0.00
	Base			19.705650	3,941.13	21.380000	4,276.00	334.87	0.00

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Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gn/Ls	% Comp
696428307	PALL CORP COMMON STOCK USD.1	559.000	HCLO Local	48.453792	27,085.67	49.580000		27,715.22	629.55	0.02
			Base	48.453792	27,085.67	49.580000		27,715.22	629.55	0.02
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	146.000	HCLO Local	106.130000	15,494.98	101.210000		14,776.66	-718.32	0.01
			Base	106.130000	15,494.98	101.210000		14,776.66	-718.32	0.01
698657103	PANTRY INC COMMON STOCK USD.01	1,300.000	HCLP Local	13.424369	17,451.68	19.860000		25,818.00	8,366.32	0.02
			Base	13.424369	17,451.68	19.860000		25,818.00	8,366.32	0.02
698813102	PAPA JOHN S INTL INC COMMON STOCK USD 01	100.000	HCLP Local	24.782400	2,478.24	27.700000		2,770.00	291.76	0.00
			Base	24.782400	2,478.24	27.700000		2,770.00	291.76	0.00
69888P106	PAR PHARMACEUTICAL COS INC COMMON STOCK USD.01	1,300.000	HCLP Local	17.598923	22,878.60	38.510000		50,063.00	27,184.40	0.04
			Base	17.598923	22,878.60	38.510000		50,063.00	27,184.40	0.04
700658107	PARK NATIONAL CORP COMMON STOCK NPV	300.000	HCLP Local	86.895300	26,005.59	72.670000		21,801.00	-4,204.59	0.02
			Base	86.895300	26,005.59	72.670000		21,801.00	-4,204.59	0.02
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5	985.000	HCLO Local	85.659797	84,374.90	86.300000		85,005.50	630.60	0.07
			Base	85.659797	84,374.90	86.300000		85,005.50	630.60	0.07
70159Q104	PARKWAY PROPERTIES INC REIT USD.001	400.000	HCLP Local	34.822525	13,929.01	17.520000		7,008.00	-6,921.01	0.01
			Base	34.822525	13,929.01	17.520000		7,008.00	-6,921.01	0.01

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
Patriot Coal Corp Common Stock USD.01										
70336T104	PATRIOT COAL CORP COMMON STOCK USD.01	600.000	HCLP Local	13.890000	8,334.00		19.370000	11,622.00	3,288.00	0.01
	Base			13.890000	8,334.00		19.370000	11,622.00	3,288.00	0.01
Patterson Cos Inc Common Stock USD.01										
703395103	PATTERSON COS INC COMMON STOCK USD.01	488.000	HCLO Local	30.029898	14,654.59		30.630000	14,947.44	292.85	0.01
	Base			30.029898	14,654.59		30.630000	14,947.44	292.85	0.01
Paychex Inc Common Stock USD.01										
704326107	PAYCHEX INC COMMON STOCK USD.01	927.000	HCLO Local	30.172503	27,969.91		30.910000	28,653.57	683.66	0.02
	Base			30.172503	27,969.91		30.910000	28,653.57	683.66	0.02
Peabody Energy Corp Common Stock USD.01										
704549104	PEABODY ENERGY CORP COMMON STOCK USD.01	1,286.000	HCLO Local	62.124697	79,892.36		63.980000	82,278.28	2,385.92	0.07
	Base			62.124697	79,892.36		63.980000	82,278.28	2,385.92	0.07
Pebblebrook Hotel Trust REIT USD.01										
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	800.000	HCLP Local	19.467600	15,574.08		20.320000	16,258.00	681.92	0.01
	Base			19.467600	15,574.08		20.320000	16,258.00	681.92	0.01
Penn Virginia Corp Common Stock USD.01										
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01	700.000	HCLP Local	21.233443	14,863.41		16.820000	11,774.00	-3,089.41	0.01
	Base			21.233443	14,863.41		16.820000	11,774.00	-3,089.41	0.01
J.C. Penney Co Inc Common Stock USD.5										
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5	602.000	HCLO Local	34.379402	20,696.40		32.310000	19,450.62	-1,245.78	0.02
	Base			34.379402	20,696.40		32.310000	19,450.62	-1,245.78	0.02
Penn Real Estate Invest TST REIT USD1.										
709102107	PENN REAL ESTATE INVEST TST REIT USD1.	1,140.000	HCLP Local	24.784553	28,254.39		14.530000	16,564.20	-11,690.19	0.01
	Base			24.784553	28,254.39		14.530000	16,564.20	-11,690.19	0.01

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized G/Ls	% Comp
PENTAIR INC COMMON STOCK USD.187										
709631105	472.000 HCLO Local			35.084110	16,559.70		36.510000	17,232.72	673.02	0.01
	Base			35.084110	16,559.70		36.510000	17,232.72	673.02	0.01
PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01										
712704105	391.000 HCLO Local			13.140000	5,137.74		14.010000	5,477.91	340.17	0.00
	Base			13.140000	5,137.74		14.010000	5,477.91	340.17	0.00
PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.										
713278109	1,000.000 HCLP Local			9.401430	9,401.43		13.430000	13,430.00	4,028.57	0.01
	Base			9.401430	9,401.43		13.430000	13,430.00	4,028.57	0.01
PEPCO HOLDINGS INC COMMON STOCK USD.01										
713291102	91.000 HCLO Local			18.740000	1,705.34		18.250000	1,660.75	-44.59	0.00
	Base			18.740000	1,705.34		18.250000	1,660.75	-44.59	0.00
PEPSICO INC COMMON STOCK USD.017										
713448108	7,433.000 HCLO Local			64.257482	477,625.86		65.330000	485,597.89	7,972.03	0.40
	Base			64.257482	477,625.86		65.330000	485,597.89	7,972.03	0.40
PERKINELMER INC COMMON STOCK USD1.										
714046109	564.000 HCLO Local			24.591099	13,869.38		25.820000	14,562.48	693.10	0.01
	Base			24.591099	13,869.38		25.820000	14,562.48	693.10	0.01
PERRIGO CO COMMON STOCK NPV										
714290103	386.000 HCLO Local			64.436088	24,872.33		63.330000	24,445.38	-426.95	0.02
	Base			64.436088	24,872.33		63.330000	24,445.38	-426.95	0.02
PETROHAWK ENERGY CORP COMMON STOCK USD.001										
716495105	499.000 HCLO Local			18.991503	9,476.76		18.250000	9,106.75	-370.01	0.01
	Base			18.991503	9,476.76		18.250000	9,106.75	-370.01	0.01



Base Currency: USD - USD

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
716578109	PETROLEUM DEVELOPMENT CORP COMMON STOCK USD.01								
	800.000 HCLP Local	28.331025			22,684.82	42.210000	33,768.00	11,103.18	0.03
	Base	28.331025			22,684.82	42.210000	33,768.00	11,103.18	0.03
716748108	PETROQUEST ENERGY INC COMMON STOCK USD.001								
	3,000.000 HCLP Local	7.476820			22,430.46	7.530000	22,590.00	159.54	0.02
	Base	7.476820			22,430.46	7.530000	22,590.00	159.54	0.02
716748207	PETROQUEST ENERGY INC PREFERRED STOCK 6.875								
	2,510.000 HCLU Local	32.689406			82,050.41	41.598400	104,406.96	22,356.55	0.09
	Base	32.689406			82,050.41	41.598400	104,406.96	22,356.55	0.09
716768106	PETSMART INC COMMON STOCK USD.0001								
	1,032.000 HCLO Local	39.574603			40,840.99	39.820000	41,094.24	253.25	0.03
	Base	39.574603			40,840.99	39.820000	41,094.24	253.25	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
	37,478.000 HCLO Local	16.610984			622,546.45	17.510000	656,239.78	33,693.33	0.54
	Base	16.610984			622,546.45	17.510000	656,239.78	33,693.33	0.54
717124101	PHARMACEUTICAL PRODUCT DEVEL COMMON STOCK USD 05								
	505.000 HCLO Local	25.671703			12,964.21	27.140000	13,705.70	741.49	0.01
	Base	25.671703			12,964.21	27.140000	13,705.70	741.49	0.01
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
	400.000 HCLP Local	15.320000			6,128.00	11.450000	4,580.00	-1,548.00	0.00
	Base	15.320000			6,128.00	11.450000	4,580.00	-1,548.00	0.00
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
	8,858.000 HCLO Local	56.193456			497,761.63	58.530000	518,458.74	20,697.11	0.42
	Base	56.193456			497,761.63	58.530000	518,458.74	20,697.11	0.42

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted



STATE STREET

Things Composite

4305 - December 31, 2000

4305 - December 31, 2000

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Market Value	Unrealized Gn/Ls	% Comp
718592108	PHILLIPS VAN HEUSEN COMMON STOCK USD1.	533.000	HCLO Local	69.054803	36,806.21	63.010000		33,584.33	-3,221.88	0.03
	Base			69.054803	36,806.21	63.010000		33,584.33	-3,221.88	0.03
719405102	PHOTONICS INC COMMON STOCK USD.01	4,300.000	HCLP Local	4.812407	19,833.35	5.910000		25,413.00	5,579.65	0.02
	Base			4.612407	19,833.35	5.910000		25,413.00	5,579.65	0.02
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK NPV	1,200.000	HCLP Local	27.035925	32,443.11	27.860000		33,552.00	1,108.89	0.03
	Base			27.035925	32,443.11	27.860000		33,552.00	1,108.89	0.03
723484101	PINNACLE WEST CAPITAL COMMON STOCK NPV	519.000	HCLO Local	36.734316	19,065.11	41.450000		21,512.55	2,447.44	0.02
	Base			36.734316	19,065.11	41.450000		21,512.55	2,447.44	0.02
723655106	PIONEER DRILLING COMPANY COMMON STOCK USD.1	800.000	HCLP Local	8.041850	4,833.32	8.810000		7,048.00	2,214.68	0.01
	Base			6.041850	4,833.32	8.810000		7,048.00	2,214.68	0.01
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	555.000	HCLO Local	85.218703	47,296.38	86.820000		48,185.10	888.72	0.04
	Base			85.218703	47,296.38	86.820000		48,185.10	888.72	0.04
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01	375.000	HCLP Local	38.572293	14,464.61	35.010000		13,128.75	-1,335.86	0.01
	Base			38.572293	14,464.61	35.010000		13,128.75	-1,335.86	0.01
724478100	PITNEY BOWES INC COMMON STOCK USD1.	993.000	HCLO Local	23.149597	22,987.55	24.180000		24,010.74	1,023.19	0.02
	Base			23.149597	22,987.55	24.180000		24,010.74	1,023.19	0.02



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
726505100	PLAINS EXPLORATION + PRODUCT COMMON STOCK USD.01	79.000	HCLO Local	30.960000	2,445.84	32.140000	2,539.06	93.22	0.00
	Base			30.960000	2,445.84	32.140000	2,539.06	93.22	0.00
729251108	PLUM CREEK TIMBER CO REIT USD.01	293.000	HCLO Local	37.590000	11,013.87	37.450000	10,972.85	-41.02	0.01
	Base			37.590000	11,013.87	37.450000	10,972.85	-41.02	0.01
731572103	POLO RALPH LAUREN CORP COMMON STOCK USD.01	431.000	HCLO Local	112.057309	48,296.70	110.920000	47,806.52	-490.18	0.04
	Base			112.057309	48,296.70	110.920000	47,806.52	-490.18	0.04
73172K104	POLYCOM INC COMMON STOCK USD.0005	408.000	HCLO Local	39.035000	15,926.28	38.980000	15,903.84	-22.44	0.01
	Base			39.035000	15,926.28	38.980000	15,903.84	-22.44	0.01
73179P106	POLYONE CORPORATION COMMON STOCK USD.01	1,100.000	HCLP Local	5.823200	6,405.52	12.490000	13,739.00	7,333.48	0.01
	Base			5.823200	6,405.52	12.490000	13,739.00	7,333.48	0.01
733174108	POPULAR INC COMMON STOCK USD6.	4,907.000	HCLO Local	2.929301	14,374.08	3.140000	15,407.98	1,033.90	0.01
	Base			2.929301	14,374.08	3.140000	15,407.98	1,033.90	0.01
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK NPV	1,900.000	HCLP Local	23.646511	44,928.37	21.700000	41,230.00	-3,698.37	0.03
	Base			23.646511	44,928.37	21.700000	41,230.00	-3,698.37	0.03
737484107	POST PROPERTIES INC REIT USD.01	1,020.000	HCLP Local	32.697569	33,351.52	36.300000	37,026.00	3,674.48	0.03
	Base			32.697569	33,351.52	36.300000	37,026.00	3,674.48	0.03

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gn/Ls	% Comp
737630103 POTLATCH CORP REIT USD1.										
	388,000 HCLP Local	26,812,111			10,671.22	32.550000		12,954.90	2,283.68	0.01
	Base	26,812,111			10,671.22	32.550000		12,954.90	2,283.68	0.01
739128108 POWELL INDUSTRIES INC COMMON STOCK USD.01										
	700,000 HCLP Local	29,988,914			20,892.24	32.880000		23,016.00	2,023.76	0.02
	Base	28,988,914			20,992.24	32.880000		23,016.00	2,023.76	0.02
74005P104 PRAXAIR INC COMMON STOCK USD.01										
	1,269,000 HCLO Local	94,215,500			119,559.47	95.470000		121,151.43	1,591.96	0.10
	Base	94,215,500			119,559.47	95.470000		121,151.43	1,591.96	0.10
740189105 PRECISION CASTPARTS CORP COMMON STOCK NPV										
	880,000 HCLO Local	142,303,294			96,766.24	139.210000		94,662.80	-2,103.44	0.08
	Base	142,303,294			96,766.24	139.210000		94,662.80	-2,103.44	0.08
740585104 PREMIERE GLOBAL SERVICES INC COMMON STOCK USD.01										
	1,400,000 HCLP Local	11,211,429			15,696.00	8.800000		9,520.00	-6,176.00	0.01
	Base	11,211,429			15,696.00	8.800000		9,520.00	-6,176.00	0.01
74112D101 PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01										
	2,700,000 HCLP Local	9,671,552			26,113.19	11.950000		32,265.00	6,151.81	0.03
	Base	9,671,552			26,113.19	11.950000		32,265.00	6,151.81	0.03
74144T108 T ROWE PRICE GROUP INC COMMON STOCK USD.2										
	946,000 HCLO Local	62,722,104			59,335.11	64.540000		61,054.84	1,719.73	0.05
	Base	62,722,104			59,335.11	64.540000		61,054.84	1,719.73	0.05
741503403 PRICELINE.COM INC COMMON STOCK USD.008										
	227,000 HCLO Local	415,753,789			94,376.11	399.550000		90,697.85	-3,678.26	0.07
	Base	415,753,789			94,376.11	399.550000		90,697.85	-3,678.26	0.07

& Issue has redenominated but Local is not converted
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Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gm/Ls		% Comp
PRIDE INTERNATIONAL INC COMMON STOCK USD.01										
74153Q102		281.000	HCLO Local	32.973808	9,265.64	33.000000	9,273.00	7.36		0.01
			Base	32.973808	9,265.64	33.000000	9,273.00	7.36		0.01
PRIMEDIA INC COMMON STOCK USD.01										
74157K846		2,600.000	HCLP Local	2.223027	5,779.87	4.200000	10,920.00	5,140.13		0.01
			Base	2.223027	5,779.87	4.200000	10,920.00	5,140.13		0.01
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01										
74251V102		2,136.000	HCLO Local	30.216901	64,543.30	32.560000	69,548.16	5,004.86		0.06
			Base	30.216901	64,543.30	32.560000	69,548.16	5,004.86		0.06
PROASSURANCE CORP COMMON STOCK USD.01										
74267C106		700.000	HCLP Local	50.070414	35,049.29	60.600000	42,420.00	7,370.71		0.03
			Base	50.070414	35,049.29	60.600000	42,420.00	7,370.71		0.03
PROCTER + GAMBLE CO/THE COMMON STOCK USD1.										
742718109		13,482.000	HCLO Local	61.264459	825,967.44	64.330000	867,297.06	41,329.62		0.71
			Base	61.264459	825,967.44	64.330000	867,297.06	41,329.62		0.71
PROGRESS ENERGY INC COMMON STOCK NPV										
743263105		958.000	HCLO Local	43.795104	41,855.71	43.480000	41,653.84	-301.87		0.03
			Base	43.795104	41,855.71	43.480000	41,653.84	-301.87		0.03
PROGRESSIVE CORP COMMON STOCK USD1.										
743315103		4,083.000	HCLO Local	20.823000	85,020.31	19.870000	81,129.21	-3,891.10		0.07
			Base	20.823000	85,020.31	19.870000	81,129.21	-3,891.10		0.07
PROLOGIS REIT USD.01										
743410102		967.000	HCLO Local	13.986701	13,525.14	14.440000	13,963.48	438.34		0.01
			Base	13.986701	13,525.14	14.440000	13,963.48	438.34		0.01

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gr/Ls	% Curr % Comp
74348T102	PROSPECT CAPITAL CORP COMMON STOCK USD.001	1,400,000	HCLP Local	10.170000	14,238.00	10.800000	15,120.00	882.00	0.01
	Base			10.170000	14,238.00	10.800000	15,120.00	882.00	0.01
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD.1	1,600,000	HCLP Local	30.771669	49,234.67	39.280000	62,848.00	13,613.33	0.05
	Base			30.771669	49,234.67	39.280000	62,848.00	13,613.33	0.05
743674103	PROTECTIVE LIFE CORP COMMON STOCK USD.5	1,135,000	HCLO Local	25.378696	28,804.82	26.640000	30,236.40	1,431.58	0.02
	Base			25.378696	28,804.82	26.640000	30,236.40	1,431.58	0.02
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	1,200,000	HCLP Local	14.237950	17,085.54	15.130000	18,156.00	1,070.46	0.01
	Base			14.237950	17,085.54	15.130000	18,156.00	1,070.46	0.01
744028101	PROVIDENT NEW YORK BANCORP COMMON STOCK USD.01	1,800,000	HCLP Local	8.446189	15,203.14	10.490000	18,882.00	3,678.86	0.02
	Base			8.446189	15,203.14	10.490000	18,882.00	3,678.86	0.02
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	2,561,000	HCLO Local	53.899172	138,035.78	58.710000	150,356.31	12,320.53	0.12
	Base			53.899172	138,035.78	58.710000	150,356.31	12,320.53	0.12
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV	1,841,000	HCLO Local	31.398100	57,800.22	31.810000	58,582.21	761.99	0.05
	Base			31.398100	57,800.22	31.810000	58,582.21	761.99	0.05
74460D109	PUBLIC STORAGE REIT USD.1	487,000	HCLO Local	99.502608	48,457.77	101.420000	49,391.54	933.77	0.04
	Base			99.502608	48,457.77	101.420000	49,391.54	933.77	0.04

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
745867101	PULTE GROUP INC COMMON STOCK USD.01	1,612,000	HCLC Local	6.709702	10,816.04	7.520000	12,122.24	1,306.20	0.01
	Base			6.709702	10,816.04	7.520000	12,122.24	1,306.20	0.01
747277101	QLOGIC CORP COMMON STOCK USD.001	533,000	HCLC Local	18.034897	9,612.60	17.020000	9,071.66	-540.94	0.01
	Base			18.034897	9,612.60	17.020000	9,071.66	-540.94	0.01
74733V100	QEP RESOURCES INC COMMON STOCK USD.01	350,000	HCLC Local	38.028400	13,309.94	36.310000	12,708.50	-601.44	0.01
	Base			38.028400	13,309.94	36.310000	12,708.50	-601.44	0.01
747525103	QUALCOMM INC COMMON STOCK USD.0001	7,471,000	HCLC Local	48.885800	365,225.81	49.490000	369,739.79	4,513.98	0.30
	Base			48.885800	365,225.81	49.490000	369,739.79	4,513.98	0.30
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	1,300,000	HCLP Local	16.469762	21,410.69	18.970000	24,661.00	3,250.31	0.02
	Base			16.469762	21,410.69	18.970000	24,661.00	3,250.31	0.02
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001	48,000	HCLC Local	19.040000	913.92	18.920000	956.16	42.24	0.00
	Base			19.040000	913.92	18.920000	956.16	42.24	0.00
747906204	QUANTUM CORP COMMON STOCK USD.01	4,200,000	HCLP Local	2.141567	8,994.58	3.720000	15,624.00	6,629.42	0.01
	Base			2.141567	8,994.58	3.720000	15,624.00	6,629.42	0.01
74834L100	QUEST DIAGNOSTICS COMMON STOCK USD.01	676,000	HCLC Local	50.393003	34,065.67	53.970000	36,483.72	2,418.05	0.03
	Base			50.393003	34,065.67	53.970000	36,483.72	2,418.05	0.03



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
74834T103	QUEST SOFTWARE INC COMMON STOCK NPV								
	600.000 HCLP Local			14.922850	8,953.71	27.740000	18,644.00	7,690.29	0.01
	Base			14.922850	8,953.71	27.740000	18,644.00	7,690.29	0.01
748356102	QUESTAR CORP COMMON STOCK NPV								
	838.000 HCLO Local			17.788699	14,908.93	17.410000	14,589.58	-317.35	0.01
	Base			17.788699	14,908.93	17.410000	14,589.58	-317.35	0.01
74838C106	QUIKSILVER INC COMMON STOCK USD.01								
	3,200.000 HCLP Local			4.248438	13,595.00	5.070000	16,224.00	2,629.00	0.01
	Base			4.248438	13,595.00	5.070000	16,224.00	2,629.00	0.01
748121108	QWEST COMMUNICATIONS INTL COMMON STOCK USD.01								
	10,840.000 HCLO Local			7.182900	77,862.84	7.610000	82,492.40	4,629.76	0.07
	Base			7.182900	77,862.84	7.610000	82,492.40	4,629.76	0.07
749227104	RAIT FINANCIAL TRUST REIT USD.01								
	2,000.000 HCLP Local			18.262330	36,524.66	2.190000	4,380.00	-32,144.66	0.00
	Base			18.262330	36,524.66	2.190000	4,380.00	-32,144.66	0.00
749388104	RC2 CORP COMMON STOCK USD.01								
	500.000 HCLP Local			22.038960	11,019.48	21.770000	10,885.00	-134.48	0.01
	Base			22.038960	11,019.48	21.770000	10,885.00	-134.48	0.01
748607107	RLI CORP COMMON STOCK USD1.								
	200.000 HCLP Local			51.998550	10,399.31	52.570000	10,514.00	114.69	0.01
	Base			51.998550	10,399.31	52.570000	10,514.00	114.69	0.01
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
	620.000 HCLO Local			20.437597	12,671.31	22.100000	13,702.00	1,030.69	0.01
	Base			20.437597	12,671.31	22.100000	13,702.00	1,030.69	0.01

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
750236101	RADIAN GROUP INC COMMON STOCK USD.001	1,600,000	HCLP Local	8.470969	13,553.65	8.070000	12,912.00	-641.55	0.01
	Base			8.470969	13,553.55	8.070000	12,912.00	-641.55	0.01
750438103	RADIOSHACK CORP COMMON STOCK USD1.0	1,500,000	HCLO Local	18.986200	28,479.30	18.490000	27,735.00	-744.30	0.02
	Base			18.986200	28,479.30	18.490000	27,735.00	-744.30	0.02
750459109	RADISYS CORP COMMON STOCK NPV	100,000	HCLP Local	9.009400	900.94	8.900000	890.00	-10.94	0.00
	Base			9.009400	900.94	8.900000	890.00	-10.94	0.00
750753402	RAILAMERICA INC COMMON STOCK USD.01	500,000	HCLP Local	10.594840	5,297.32	12.950000	6,475.00	1,177.68	0.01
	Base			10.594840	5,297.32	12.950000	6,475.00	1,177.68	0.01
751028101	RALCORP HOLDINGS INC COMMON STOCK USD.01	263,000	HCLO Local	61.660494	16,216.71	65.010000	17,097.63	880.92	0.01
	Base			61.660494	16,216.71	65.010000	17,097.63	880.92	0.01
751452202	RAMCO GERSHENSON PROPERTIES REIT USD 01	735,000	HCLP Local	14.591878	10,725.03	12.450000	9,150.75	-1,574.28	0.01
	Base			14.591878	10,725.03	12.450000	9,150.75	-1,574.28	0.01
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01	362,000	HCLO Local	45.534309	16,483.42	44.980000	16,282.76	-200.66	0.01
	Base			45.534309	16,483.42	44.980000	16,282.76	-200.66	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	1,065,000	HCLO Local	30.850000	32,855.25	32.700000	34,825.50	1,970.25	0.03
	Base			30.850000	32,855.25	32.700000	34,825.50	1,970.25	0.03

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
754907103	RAYONIER INC REIT NPV	384.000	HCLO Local	52.739888	20,252.04	52.520000	20,167.68	-84.36	0.02
			Base	52.739888	20,252.04	52.520000	20,167.68	-84.36	0.02
755111118	RAYTHEON CO WT EXP 16JUN11	178.000	HCLO Local	0.000000	0.00	8.720000	1,552.16	1,552.16	0.00
			Base	0.000000	0.00	8.720000	1,552.16	1,552.16	0.00
755111507	RAYTHEON COMPANY COMMON STOCK USD.01	1,823.000	HCLO Local	47.289501	86,172.30	46.340000	84,477.82	-1,694.48	0.07
			Base	47.289501	86,172.30	46.340000	84,477.82	-1,694.48	0.07
756577102	RED HAT INC COMMON STOCK USD.0001	514.000	HCLO Local	47.845195	24,489.63	45.650000	23,464.10	-1,025.53	0.02
			Base	47.845195	24,489.63	45.650000	23,464.10	-1,025.53	0.02
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	300.000	HCLP Local	18.610000	5,583.00	21.470000	6,441.00	858.00	0.01
			Base	18.610000	5,583.00	21.470000	6,441.00	858.00	0.01
758075402	REDWOOD TRUST INC REIT USD.01	1,600.000	HCLP Local	22.249606	35,599.37	14.930000	23,888.00	-11,711.37	0.02
			Base	22.249606	35,599.37	14.930000	23,888.00	-11,711.37	0.02
758750103	REGAL BELOIT CORP COMMON STOCK USD.01	477.000	HCLO Local	55.476101	26,462.10	66.760000	31,844.52	5,382.42	0.03
			Base	55.476101	26,462.10	66.760000	31,844.52	5,382.42	0.03
758932107	REGIS CORP COMMON STOCK USD.05	2,200.000	HCLP Local	27.711827	60,966.02	16.600000	36,520.00	-24,446.02	0.03
			Base	27.711827	60,966.02	16.600000	36,520.00	-24,446.02	0.03



Base Currency: USD - USD											
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr	% Comp
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD 01										
	6,008,000	HCLC Local			6.063201	36,427.71	7.000000	42,056.00	5,628.29	0.03	0.03
		Base			6.063201	36,427.71	7.000000	42,056.00	5,628.29	0.03	0.03
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01										
	706,000	HCLC Local			55.211789	38,979.53	53.710000	37,919.26	-1,060.27	0.03	0.03
		Base			55.211789	38,979.53	53.710000	37,919.26	-1,060.27	0.03	0.03
759509102	RELANCE STEEL + ALUMINUM COMMON STOCK NPV										
	355,000	HCLC Local			60.512901	17,932.08	51.100000	18,140.50	208.42	0.01	0.01
		Base			50.512901	17,932.08	51.100000	18,140.50	208.42	0.01	0.01
75970E107	RENASANT CORP COMMON STOCK USD5.										
	1,050,000	HCLP Local			17.136610	17,993.44	16.910000	17,755.50	-237.94	0.01	0.01
		Base			17.136610	17,993.44	16.910000	17,755.50	-237.94	0.01	0.01
76009N100	RENT A CENTER INC COMMON STOCK USD.01										
	2,000,000	HCLP Local			24.412365	48,824.73	32.280000	64,560.00	15,735.27	0.05	0.05
		Base			24.412365	48,824.73	32.280000	64,560.00	15,735.27	0.05	0.05
760276105	REPUBLIC AIRWAYS HOLDINGS IN COMMON STOCK USD.001										
	1,700,000	HCLP Local			10.712700	18,211.59	7.320000	12,444.00	-5,767.59	0.01	0.01
		Base			10.712700	18,211.59	7.320000	12,444.00	-5,767.59	0.01	0.01
760281204	REPUBLIC BANCORP INC CLASS A COMMON STOCK NPV										
	1,000,000	HCLP Local			20.161430	20,161.43	23.750000	23,750.00	3,588.57	0.02	0.02
		Base			20.161430	20,161.43	23.750000	23,750.00	3,588.57	0.02	0.02
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01										
	922,000	HCLC Local			28.598200	26,367.54	29.860000	27,530.92	1,163.38	0.02	0.02
		Base			28.598200	26,367.54	29.860000	27,530.92	1,163.38	0.02	0.02

AS AMENDED

ATTACHMENT A

Base Currency: USD - USD												
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
761152107	RESMED INC COMMON STOCK USD 004		180.000	HCLP Local	33.280000	5,990.40	34.640000		6,235.20	244.80		0.01
		Base			33.280000	5,990.40	34.640000		6,235.20	244.80		0.01
76120W302	RESOURCE CAPITAL CORP REIT USD.001		1,000.000	HCLP Local	9.010810	9,010.81	7.380000		7,380.00	-1,630.81		0.01
		Base			9.010810	9,010.81	7.380000		7,380.00	-1,630.81		0.01
76131N101	RETAIL OPPORTUNITY INVTs CORP COMMON STOCK		900.000	HCLP Local	9.920000	8,928.00	9.910000		8,919.00	-9.00		0.01
		Base			9.920000	8,928.00	9.910000		8,919.00	-9.00		0.01
761713108	REYNOLDS AMERICAN INC COMMON STOCK USD 0001		1,606.000	HCLP Local	32.740000	52,580.44	32.620000		52,387.72	-192.72		0.04
		Base			32.740000	52,580.44	32.620000		52,387.72	-192.72		0.04
763165107	RICHARDSON ELEC LTD COMMON STOCK USD.05		900.000	HCLP Local	9.991944	8,992.75	11.690000		10,521.00	1,528.25		0.01
		Base			9.991944	8,992.75	11.690000		10,521.00	1,528.25		0.01
770196103	ROBBINS + MYERS INC COMMON STOCK NPV		700.000	HCLP Local	27.033343	18,923.34	35.780000		25,046.00	6,122.66		0.02
		Base			27.033343	18,923.34	35.780000		25,046.00	6,122.66		0.02
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001		103.000	HCLP Local	29.960000	3,085.88	30.600000		3,151.80	65.92		0.00
		Base			29.960000	3,085.88	30.600000		3,151.80	65.92		0.00
772739207	ROCK TENN COMPANY CLA COMMON STOCK USD.01		500.000	HCLP Local	46.419980	23,209.99	53.950000		26,975.00	3,765.01		0.02
		Base			46.419980	23,209.99	53.950000		26,975.00	3,765.01		0.02

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
773903108	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
	682.000 HCLO Local			69.891496	47,686.00	71.710000	48,906.22	1,240.22	0.04
	Base			69.891496	47,686.00	71.710000	48,906.22	1,240.22	0.04
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
	753.000 HCLO Local			58.616906	44,138.53	58.280000	43,869.78	-268.75	0.04
	Base			58.616906	44,138.53	58.280000	43,869.78	-268.75	0.04
774415103	ROCKWOOD HOLDINGS INC COMMON STOCK USD.01								
	600.000 HCLP Local			24.587850	14,752.71	39.120000	23,472.00	8,719.29	0.02
	Base			24.587850	14,752.71	39.120000	23,472.00	8,719.29	0.02
776696106	ROPER INDUSTRIES INC COMMON STOCK USD.01								
	449.000 HCLO Local			76.504811	34,350.66	76.430000	34,317.07	-33.59	0.03
	Base			76.504811	34,350.66	76.430000	34,317.07	-33.59	0.03
777779307	ROSETTA RESOURCES INC COMMON STOCK USD.001								
	300.000 HCLP Local			16.231733	4,869.52	37.640000	11,292.00	6,422.48	0.01
	Base			16.231733	4,869.52	37.640000	11,292.00	6,422.48	0.01
778296103	ROSS STORES INC COMMON STOCK USD.01								
	866.000 HCLO Local			51.784284	44,845.19	63.250000	54,774.50	9,929.31	0.04
	Base			51.784284	44,845.19	63.250000	54,774.50	9,929.31	0.04
779376102	ROVI CORP COMMON STOCK USD.001								
	488.000 HCLO Local			56.613299	27,627.29	62.010000	30,260.88	2,633.59	0.02
	Base			56.613299	27,627.29	62.010000	30,260.88	2,633.59	0.02
779382100	ROWAN COMPANIES INC COMMON STOCK USD.125								
	547.000 HCLO Local			32.032598	17,521.83	34.910000	19,095.77	1,573.94	0.02
	Base			32.032598	17,521.83	34.910000	19,095.77	1,573.94	0.02

Base Currency: USD - USD

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Curr	% Comp
781182100	RUBY TUESDAY INC COMMON STOCK USD.01	2,100,000	HCLP Local	7.789719	16,358.41	13.060000	13.060000	27,426.00	11,067.59	0.02	0.02
	Base			7.789719	16,358.41	13.060000	13.060000	27,426.00	11,067.59	0.02	0.02
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	1,000,000	HCLP Local	6.269750	6,269.75	8.230000	8.230000	8,230.00	1,960.25	0.01	0.01
	Base			6.269750	6,269.75	8.230000	8.230000	8,230.00	1,960.25	0.01	0.01
783764103	RYLAND GROUP INC COMMON STOCK USD1.0	1,300,000	HCLP Local	21.719100	28,234.83	17.030000	17.030000	22,139.00	-6,095.83	0.02	0.02
	Base			21.719100	28,234.83	17.030000	17.030000	22,139.00	-6,095.83	0.02	0.02
783859101	S + T BANCORP INC COMMON STOCK USD2.5	1,300,000	HCLP Local	23.863146	31,022.09	22.590000	22.590000	29,367.00	-1,655.09	0.02	0.02
	Base			23.863146	31,022.09	22.590000	22.590000	29,367.00	-1,655.09	0.02	0.02
78386J106	SBA COMMUNICATIONS CORP CL A COMMON STOCK USD.01	105,000	HCLO Local	40.080000	4,208.40	40.940000	40.940000	4,298.70	90.30	0.00	0.00
	Base			40.080000	4,208.40	40.940000	40.940000	4,298.70	90.30	0.00	0.00
78390X101	SAIC INC COMMON STOCK USD.0001	1,480,000	HCLO Local	15.943703	23,596.88	15.860000	15.860000	23,472.80	-123.88	0.02	0.02
	Base			15.943703	23,596.88	15.860000	15.860000	23,472.80	-123.88	0.02	0.02
78401V102	SCBT FINANCIAL CORP COMMON STOCK USD2.5	862,000	HCLP Local	34.660826	29,877.46	32.750000	32.750000	28,230.50	-1,646.96	0.02	0.02
	Base			34.660826	29,877.46	32.750000	32.750000	28,230.50	-1,646.96	0.02	0.02
784305104	SJW CORP COMMON STOCK USD1.042	300,000	HCLP Local	23.994833	7,198.45	26.470000	26.470000	7,941.00	742.55	0.01	0.01
	Base			23.994833	7,198.45	26.470000	26.470000	7,941.00	742.55	0.01	0.01

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Holdings

Composite

As of December 31, 2010



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gnl/Ls	% Curr % Comp
78440X101	SL GREEN REALTY CORP REIT USD.01								
	373.000 HCLO Local			67.364290	25,126.88	67.510000	25,181.23	54.35	0.02
	Base			67.364290	25,126.88	67.510000	25,181.23	54.35	0.02
78442P106	SLM CORP COMMON STOCK USD.2								
	3,858.000 HCLO Local			12.183999	46,981.50	12.590000	48,547.04	1,565.54	0.04
	Base			12.183999	46,981.50	12.590000	48,547.04	1,585.54	0.04
784635104	SPX CORP COMMON STOCK USD10.								
	239.000 HCLO Local			72.101381	17,232.23	71.490000	17,086.11	-146.12	0.01
	Base			72.101381	17,232.23	71.490000	17,086.11	-146.12	0.01
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
	900.000 HCLP Local			47.600378	42,840.34	53.050000	47,745.00	4,904.66	0.04
	Base			47.600378	42,840.34	53.050000	47,745.00	4,904.66	0.04
78505P100	SXC HEALTH SOLUTIONS CORP COMMON STOCK NPV								
	293.000 HCLO Local			44.997509	13,184.27	42.860000	12,557.98	-626.29	0.01
	Base			44.997509	13,184.27	42.860000	12,557.98	-626.29	0.01
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
	500.000 HCLP Local			23.444740	11,722.37	18.400000	9,200.00	-2,522.37	0.01
	Base			23.444740	11,722.37	18.400000	9,200.00	-2,522.37	0.01
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
	500.000 HCLP Local			39.348680	19,674.34	47.570000	23,785.00	4,110.66	0.02
	Base			39.348680	19,674.34	47.570000	23,785.00	4,110.66	0.02
786514208	SAFEWAY INC COMMON STOCK USD.01								
	2,707.000 HCLO Local			21.294799	57,845.02	22.490000	60,880.43	3,235.41	0.05
	Base			21.294799	57,845.02	22.490000	60,880.43	3,235.41	0.05

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

AS AMENDED

ATTACHMENT A

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
78709Y105	SAIA INC COMMON STOCK USD.001	300.000	HCLP Local	10.239000	3,071.70	16.590000	16.590000	4,977.00	1,905.30	0.00
			Base	10.239000	3,071.70	16.590000	16.590000	4,977.00	1,905.30	0.00
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1	1,581.000	HCLO Local	40.345003	63,785.45	42.750000	42.750000	67,587.75	3,802.30	0.06
			Base	40.345003	63,785.45	42.750000	42.750000	67,587.75	3,802.30	0.06
79377W108	SAKS INC COMMON STOCK USD.1	1,400.000	HCLP Local	8.113600	11,359.04	10.700000	10.700000	14,980.00	3,620.96	0.01
			Base	8.113600	11,359.04	10.700000	10.700000	14,980.00	3,620.96	0.01
79486L302	SALESFORCE COM INC COMMON STOCK USD.001	423.000	HCLO Local	147.407092	62,353.20	132.000000	132.000000	55,836.00	-6,517.20	0.05
			Base	147.407092	62,353.20	132.000000	132.000000	55,836.00	-6,517.20	0.05
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	1,800.000	HCLP Local	8.619839	11,815.71	14.530000	14.530000	26,154.00	14,238.29	0.02
			Base	6.619839	11,915.71	14.530000	14.530000	26,154.00	14,238.29	0.02
800013104	SANDERSON FARMS INC COMMON STOCK USD1.	100.000	HCLP Local	43.275500	4,327.55	39.150000	39.150000	3,915.00	-412.55	0.00
			Base	43.275500	4,327.55	39.150000	39.150000	3,915.00	-412.55	0.00
80004C101	SANDISK CORP COMMON STOCK USD.001	1,482.000	HCLO Local	36.840209	54,300.79	49.860000	49.860000	73,892.52	19,591.73	0.06
			Base	36.840209	54,300.79	49.860000	49.860000	73,892.52	19,591.73	0.06
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	900.000	HCLP Local	14.216056	12,794.45	12.440000	12.440000	11,196.00	-1,598.45	0.01
			Base	14.216056	12,794.45	12.440000	12.440000	11,196.00	-1,598.45	0.01

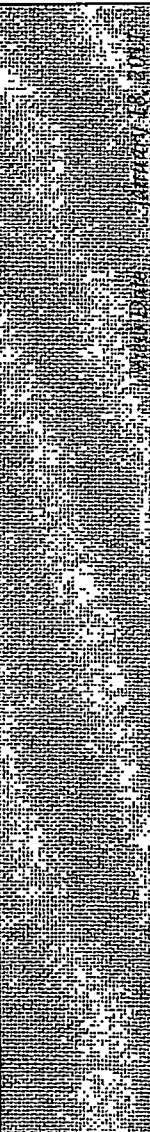
& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
803111103	SARA LEE CORP COMMON STOCK USD.01								
	3,163,000 HCLO Local	13,584,379			42,987.39	17.510000	55,384.13	12,416.74	0.05
	Base	13,584,379			42,987.39	17.510000	55,384.13	12,416.74	0.05
80589M102	SCANA CORP COMMON STOCK NPV								
	97,000 HCLO Local	41,280,000			4,004.16	40.600000	3,938.20	-65.96	0.00
	Base	41,280,000			4,004.16	40.600000	3,938.20	-65.96	0.00
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
	437,000 HCLO Local	59,561,396			26,028.33	61.390000	26,827.43	799.10	0.02
	Base	59,561,396			26,028.33	61.390000	26,827.43	799.10	0.02
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	6,314,000 HCLO Local	78,926,592			498,342.50	83.500000	527,219.00	28,876.50	0.43
	Base	78,926,592			498,342.50	83.500000	527,219.00	28,876.50	0.43
806882106	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.								
	105,000 HCLO Local	60,830,381			6,387.19	66.390000	6,970.95	583.76	0.01
	Base	60,830,381			6,387.19	66.390000	6,970.95	583.76	0.01
807086105	SCHOLASTIC CORP COMMON STOCK USD.01								
	1,215,000 HCLP Local	28,191,465			34,252.63	29.540000	35,891.10	1,638.47	0.03
	Base	28,191,465			34,252.63	29.540000	35,891.10	1,638.47	0.03
807863105	SCHOOL SPECIALTY INC COMMON STOCK USD 001								
	900,000 HCLP Local	18,474,278			16,628.85	13.930000	12,537.00	-4,089.85	0.01
	Base	18,474,278			16,628.85	13.930000	12,537.00	-4,089.85	0.01
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
	490,000 HCLP Local	17,400,857			8,528.42	22.890000	11,216.10	2,689.68	0.01
	Base	17,400,857			8,528.42	22.890000	11,216.10	2,689.68	0.01

Holdings

Composite

As of December 31, 2014



STATE STREET

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized G/Ls	% Comp
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	3,610,000	HCLO Local	16.125501	58,213.06		17.110000	61,767.10	3,554.04	0.05
	Base			16.125501	58,213.06		17.110000	61,767.10	3,554.04	0.05
810186106	SCOTTS MIRACLE GRO CO CLA COMMON STOCK USD.01	574,000	HCLO Local	51.372509	29,487.82		50.770000	29,141.98	-345.84	0.02
	Base			51.372509	29,487.82		50.770000	29,141.98	-345.84	0.02
811085101	SCRIPPS NETWORKS INTER CLA COMMON STOCK USD.01	428,000	HCLO Local	52.847991	22,533.34		51.750000	22,149.00	-384.34	0.02
	Base			52.847991	22,533.34		51.750000	22,149.00	-384.34	0.02
811543107	SEABOARD CORP COMMON STOCK USD1.	6,000	HCLP Local	1,184.020000	7,104.12		1,991.000000	11,946.00	4,841.88	0.01
	Base			1,184.020000	7,104.12		1,991.000000	11,946.00	4,841.88	0.01
811656107	SEABRIGHT HOLDINGS INC COMMON STOCK USD.01	600,000	HCLP Local	10.898900	6,539.34		9.220000	5,532.00	-1,007.34	0.00
	Base			10.898900	6,539.34		9.220000	5,532.00	-1,007.34	0.00
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01	282,000	HCLO Local	115.400000	30,234.80		101.090000	26,485.58	-3,749.22	0.02
	Base			115.400000	30,234.80		101.090000	26,485.58	-3,749.22	0.02
81211K100	SEALED AIR CORP COMMON STOCK USD.1	1,517,000	HCLO Local	24.138102	36,817.50		25.450000	38,607.65	1,990.15	0.03
	Base			24.138102	36,817.50		25.450000	38,607.65	1,990.15	0.03
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	1,600,000	HCLP Local	7.135000	11,416.00		7.310000	11,696.00	280.00	0.01
	Base			7.135000	11,416.00		7.310000	11,696.00	280.00	0.01

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

AS AMENDED

ATTACHMENT A



Base Currency: USD - USD									
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	% Curr
							Unit Price	Market Value	% Comp
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
	1,200,000	HCLP Local			19,726483	23,671,78	18.150000	21,780.00	-1,891.78
		Base			19,726483	23,671,78	18.150000	21,780.00	-1,891.78
816851109	SEMPRA ENERGY COMMON STOCK NPV								
	827,000	HCLO Local			51.180605	42,309,82	52.480000	43,400.96	1,091.14
		Base			51.180605	42,309.82	52.480000	43,400.96	1,091.14
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
	372,000	HCLP Local			22.425242	8,342.19	36.730000	13,663.56	5,321.37
		Base			22.425242	8,342.19	36.730000	13,663.56	5,321.37
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
	3,428,000	HCLO Local			8,334399	28,570.32	8.250000	28,281.00	-289.32
		Base			8,334399	28,570.32	8.250000	28,281.00	-289.32
820280105	SHAW GROUP INC COMMON STOCK NPV								
	951,000	HCLO Local			33.535699	31,892.45	34.230000	32,552.73	660.28
		Base			33,535699	31,892.45	34.230000	32,552.73	660.28
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
	441,000	HCLO Local			76.936893	33,929.17	83.750000	36,933.75	3,004.58
		Base			76.936893	33,929.17	83.750000	36,933.75	3,004.58
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
	200,000	HCLP Local			20.603950	4,120.79	27.000000	5,400.00	1,279.21
		Base			20.603950	4,120.79	27.000000	5,400.00	1,279.21
826552101	SIGMA ALDRICH COMMON STOCK USD1.								
	581,000	HCLO Local			65.456299	38,030.11	66.560000	38,671.36	641.25
		Base			65.456299	38,030.11	66.560000	38,671.36	641.25

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gnl/La	% Comp
826565103	SIGMA DESIGNS INC COMMON STOCK NPV									
	500.000 HCLP Local			13.395340	6,697.67		14.170000	7,085.00	387.33	0.01
	Base			13.395340	6,697.67		14.170000	7,085.00	387.33	0.01
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01									
	600.000 HCLP Local			18.659900	11,195.94		35.810000	21,486.00	10,290.06	0.02
	Base			18.659900	11,195.94		35.810000	21,486.00	10,290.06	0.02
82705T102	SILICON IMAGE INC COMMON STOCK USD.001									
	1,400.000 HCLP Local			2.507821	3,510.95		7.350000	10,290.00	6,779.05	0.01
	Base			2.507821	3,510.95		7.350000	10,290.00	6,779.05	0.01
828730200	SIMMONS FIRST NATL CORP CLA COMMON STOCK USD.01									
	1,000.000 HCLP Local			23.013980	23,013.98		28.500000	28,500.00	5,486.02	0.02
	Base			23.013980	23,013.98		28.500000	28,500.00	5,486.02	0.02
828806109	SIMON PROPERTY GROUP INC REIT USD.0001									
	1,222.000 HCLO Local			82.932529	101,343.55		99.490000	121,576.78	20,233.23	0.10
	Base			82.932529	101,343.55		99.490000	121,576.78	20,233.23	0.10
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01									
	1,800.000 HCLP Local			10.795478	19,431.86		8.180000	14,724.00	-4,707.86	0.01
	Base			10.795478	19,431.86		8.180000	14,724.00	-4,707.86	0.01
82967N108	SIRIUS XM RADIO INC COMMON STOCK USD 001									
	18,587.000 HCLO Local			1.378900	25,629.61		1.640000	30,482.68	4,853.07	0.02
	Base			1.378900	25,629.61		1.640000	30,482.68	4,853.07	0.02
83066R107	SKILLED HEALTHCARE GROU CLA COMMON STOCK USD.001									
	400.000 HCLP Local			7.290000	2,916.00		8.880000	3,592.00	676.00	0.00
	Base			7.290000	2,916.00		8.980000	3,592.00	676.00	0.00

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25									
83088M102	846,000 HCLO Local	27,731,702		27,731,702	23,461.02	28.630000	24,220.98	759.96	0.02
	Base	27,731,702			23,461.02	28.630000	24,220.98	759.96	0.02
SMITH (A.O.) CORP COMMON STOCK USD1.									
831865209	800,000 HCLP Local	23,256,433		23,256,433	13,953.86	38.080000	22,848.00	8,894.14	0.02
	Base	23,256,433			13,953.86	38.080000	22,848.00	8,894.14	0.02
SMITHFIELD FOODS INC COMMON STOCK USD.5									
832248108	658,000 HCLO Local	17,908,997		17,908,997	11,784.12	20.630000	13,574.54	1,790.42	0.01
	Base	17,908,997			11,784.12	20.630000	13,574.54	1,790.42	0.01
JM SMUCKER CO/THE COMMON STOCK NPV									
832696405	570,000 HCLO Local	65,063,404		65,063,404	37,086.14	65.650000	37,420.50	334.36	0.03
	Base	65,063,404			37,086.14	65.650000	37,420.50	334.36	0.03
SNAP ON INC COMMON STOCK USD1.									
833034101	277,000 HCLO Local	55,973,394		55,973,394	15,504.63	56.580000	15,672.66	168.03	0.01
	Base	55,973,394			15,504.63	56.580000	15,672.66	168.03	0.01
SOLERA HOLDINGS INC COMMON STOCK USD 01									
83421A104	335,000 HCLO Local	50,390,000		50,390,000	16,880.65	51.320000	17,192.20	311.55	0.01
	Base	50,390,000			16,880.65	51.320000	17,192.20	311.55	0.01
SONOCO PRODUCTS CO COMMON STOCK NPV									
835495102	480,000 HCLO Local	32,885,208		32,885,208	15,789.70	33.670000	16,161.60	371.90	0.01
	Base	32,885,208			15,789.70	33.670000	16,161.60	371.90	0.01
SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25									
838518108	500,000 HCLP Local	35,034,920		35,034,920	17,517.46	52.820000	26,410.00	8,892.54	0.02
	Base	35,034,920			17,517.46	52.820000	26,410.00	8,892.54	0.02

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
842587107	SOUTHERN CO COMMON STOCK USD5.									
	3,466,000 HCLO Local			38.194400	132,381.79		38.230000	132,505.18	123.39	0.11
	Base			38.194400	132,381.79		38.230000	132,505.18	123.39	0.11
84265105	SOUTHERN COPPER CORP COMMON STOCK USD.01									
	408,000 HCLO Local			46.667696	19,040.42		48.740000	19,885.92	845.50	0.02
	Base			46.667696	19,040.42		48.740000	19,885.92	845.50	0.02
844030106	SOUTHERN UNION CO COMMON STOCK USD1.									
	595,000 HCLO Local			24.259395	14,434.34		24.070000	14,321.65	-112.69	0.01
	Base			24.259395	14,434.34		24.070000	14,321.65	-112.69	0.01
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.									
	4,980,000 HCLO Local			11.243833	55,789.41		12.980000	64,380.80	8,611.39	0.05
	Base			11.243833	55,789.41		12.980000	64,380.80	8,611.39	0.05
844767103	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.									
	1,400,000 HCLO Local			13.079707	18,311.59		12.400000	17,360.00	-951.59	0.01
	Base			13.079707	18,311.59		12.400000	17,360.00	-951.59	0.01
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.									
	1,300,000 HCLO Local			28.419354	38,945.16		36.670000	47,671.00	10,725.84	0.04
	Base			28.419354	38,945.16		36.670000	47,671.00	10,725.84	0.04
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01									
	1,169,000 HCLO Local			37.019299	43,275.56		37.430000	43,755.67	480.11	0.04
	Base			37.019299	43,275.56		37.430000	43,755.67	480.11	0.04
84610H108	SDVRAN SELF STORAGE INC REIT USD.01									
	500,000 HCLO Local			33.234767	19,940.86		36.810000	22,086.00	2,145.14	0.02
	Base			33.234767	19,940.86		36.810000	22,086.00	2,145.14	0.02

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
846810100	SPARTAN MOTORS INC COMMON STOCK USD.01								
	1,800,000 HCLP Local	9.210061			18,578.11	6.090000	10,962.00	-5,616.11	0.01
	Base	9.210061			18,578.11	6.090000	10,962.00	-5,616.11	0.01
847220209	SPARTECH CORP COMMON STOCK USD.75								
	1,900,000 HCLP Local	18.704579			35,538.70	9.360000	17,784.00	-17,754.70	0.01
	Base	18.704579			35,538.70	9.360000	17,784.00	-17,754.70	0.01
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
	2,359,000 HCLO Local	24.819898			58,550.14	24.890000	58,951.41	401.27	0.05
	Base	24.819898			58,550.14	24.890000	58,951.41	401.27	0.05
847788106	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01								
	900,000 HCLP Local	31.835833			28,652.25	15.320000	13,788.00	-14,864.25	0.01
	Base	31.835833			28,652.25	15.320000	13,788.00	-14,864.25	0.01
852081100	SPRINT NEXTEL CORP COMMON STOCK USD2.								
	18,453,000 HCLO Local	4.393399			81,071.40	4.230000	78,056.19	-3,015.21	0.06
	Base	4.393399			81,071.40	4.230000	78,056.19	-3,015.21	0.06
85254C305	STAGE STORES INC COMMON STOCK USD.01								
	900,000 HCLP Local	11.447100			10,302.39	17.340000	15,606.00	5,303.61	0.01
	Base	11.447100			10,302.39	17.340000	15,606.00	5,303.61	0.01
852891100	STANCORP FINANCIAL GROUP COMMON STOCK NPV								
	647,000 HCLO Local	43.850603			28,371.34	45.140000	29,205.58	834.24	0.02
	Base	43.850603			28,371.34	45.140000	29,205.58	834.24	0.02
853826109	STANDARD MICROSYSTEMS CORP COMMON STOCK USD.1								
	500,000 HCLP Local	26.244380			13,122.19	28.830000	14,415.00	1,292.81	0.01
	Base	26.244380			13,122.19	28.830000	14,415.00	1,292.81	0.01

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
853866105	STANDARD MOTOR PRODS COMMON STOCK USD2.	900.000	HCLP Local	8.226522	7,403.87	13.700000	12,330.00	4,926.13	0.01
	Base			8.226522	7,403.87	13.700000	12,330.00	4,926.13	0.01
85375C101	STANDARD PACIFIC CORP COMMON STOCK USD.01	3,800.000	HCLP Local	8.397263	31,909.60	4.600000	17,480.00	-14,429.60	0.01
	Base			8.397263	31,909.60	4.600000	17,480.00	-14,429.60	0.01
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	600.000	HCLP Local	18.528700	11,117.22	29.910000	17,946.00	6,828.78	0.01
	Base			18.528700	11,117.22	29.910000	17,946.00	6,828.78	0.01
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	767.000	HCLO Local	63.096297	48,394.86	66.870000	51,289.29	2,894.43	0.04
	Base			63.096297	48,394.86	66.870000	51,289.29	2,894.43	0.04
855030102	STAPLES INC COMMON STOCK USD.0006	3,492.000	HCLO Local	22.712600	79,312.40	22.770000	79,512.84	200.44	0.06
	Base			22.712600	79,312.40	22.770000	79,512.84	200.44	0.06
855244109	STARBUCKS CORP COMMON STOCK USD.001	3,563.000	HCLO Local	32.881299	117,156.07	32.130000	114,479.19	-2,676.88	0.09
	Base			32.881299	117,156.07	32.130000	114,479.19	-2,676.88	0.09
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01	1,000.000	HCLP Local	19.649020	19,649.02	21.480000	21,480.00	1,830.98	0.02
	Base			19.649020	19,649.02	21.480000	21,480.00	1,830.98	0.02
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01	906.000	HCLO Local	60.211501	54,551.62	60.780000	55,066.68	515.06	0.04
	Base			60.211501	54,551.62	60.780000	55,066.68	515.06	0.04

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
857477103 STATE STREET CORP COMMON STOCK USD1.										
	2,798,000 HCLO Local			45.897798	128,422.04		46.340000	129,659.32	1,237.28	0.11
	Base			45.897798	128,422.04		46.340000	129,659.32	1,237.28	0.11
858376108 STEIN MART INC COMMON STOCK USD.01										
	700,000 HCPL Local			6.920000	4,844.00		9.250000	6,475.00	1,631.00	0.01
	Base			6.920000	4,844.00		9.250000	6,475.00	1,631.00	0.01
858485104 STEINWAY MUSICAL INSTRUMENTS COMMON STOCK USD.001										
	500,000 HCPL Local			10.779140	5,389.57		19.850000	9,925.00	4,535.43	0.01
	Base			10.779140	5,389.57		19.850000	9,925.00	4,535.43	0.01
858912108 STERICYCLE INC COMMON STOCK USD.01										
	170,000 HCLO Local			77.290824	13,139.44		80.920000	13,756.40	616.96	0.01
	Base			77.290824	13,139.44		80.920000	13,756.40	616.96	0.01
859152100 STERIS CORP COMMON STOCK NPV										
	500,000 HCPL Local			31.890000	15,845.00		36.460000	18,230.00	2,385.00	0.01
	Base			31.890000	15,845.00		36.460000	18,230.00	2,385.00	0.01
859158107 STERLING BANCORP N Y COMMON STOCK USD1.										
	500,000 HCPL Local			8.081260	4,030.63		10.470000	5,235.00	1,204.37	0.00
	Base			8.081260	4,030.63		10.470000	5,235.00	1,204.37	0.00
859241101 STERLING CONSTRUCTION CO COMMON STOCK USD.01										
	1,100,000 HCPL Local			13.184936	14,503.43		13.040000	14,344.00	-159.43	0.01
	Base			13.184936	14,503.43		13.040000	14,344.00	-159.43	0.01
860370105 STEWART ENTERPRISES INC CL A COMMON STOCK USD1.										
	2,100,000 HCPL Local			4.881152	10,250.42		6.690000	14,049.00	3,798.58	0.01
	Base			4.881152	10,250.42		6.690000	14,049.00	3,798.58	0.01

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
850630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15	200,000	HCLP Local	47.370600	9,474.12	62.040000	12,408.00	2,933.88	0.01
			Base	47.370600	9,474.12	62.040000	12,408.00	2,933.88	0.01
861642106	STONE ENERGY CORP COMMON STOCK USD.01	1,900,000	HCLP Local	23.565763	44,774.95	22.280000	42,351.00	-2,423.95	0.03
			Base	23.565763	44,774.95	22.280000	42,351.00	-2,423.95	0.03
86272T106	STRATEGIC HOTELS + RESORTS I REIT USD.01	2,200,000	HCLP Local	11.488673	25,277.28	5.290000	11,638.00	-13,639.28	0.01
			Base	11.488673	25,277.28	5.290000	11,638.00	-13,639.28	0.01
863667101	STRYKER CORP COMMON STOCK USD.1	1,507,000	HCLO Local	51.597903	77,758.04	53.700000	80,925.90	3,167.86	0.07
			Base	51.597903	77,758.04	53.700000	80,925.90	3,167.86	0.07
864739107	SUFFOLK BANCORP COMMON STOCK USD2.5	200,000	HCLP Local	30.550000	6,110.00	24.680000	4,936.00	-1,174.00	0.00
			Base	30.550000	6,110.00	24.680000	4,936.00	-1,174.00	0.00
866674104	SUN COMMUNITIES INC REIT USD.01	400,000	HCLP Local	18.328250	7,331.30	33.310000	13,324.00	5,992.70	0.01
			Base	18.328250	7,331.30	33.310000	13,324.00	5,992.70	0.01
86677E100	SUN HEALTHCARE GROUP INC COMMON STOCK	300,000	HCLP Local	11.999867	3,599.99	12.660000	3,798.00	198.01	0.00
			Base	11.999867	3,599.99	12.660000	3,798.00	198.01	0.00
86764P109	SUNOCO INC COMMON STOCK USD1.	1,035,000	HCLO Local	39.985005	41,384.48	40.310000	41,720.85	336.37	0.03
			Base	39.985005	41,384.48	40.310000	41,720.85	336.37	0.03

& Issue has redenominated but Local is not converted
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Base Currency: USD - USD										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.	2,391,000	HCLO Local	25.617599	61,251.68	29.510000	29.510000	70,558.41	9,308.73	0.06
			Base	25.617599	61,251.68	29.510000	29.510000	70,558.41	9,308.73	0.06
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	376,000	HCLO Local	34.689495	13,043.25	34.990000	34.990000	13,156.24	112.99	0.01
			Base	34.689495	13,043.25	34.990000	34.990000	13,156.24	112.99	0.01
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV	100,000	HCLP Local	17.042100	1,704.21	21.220000	21.220000	2,122.00	417.79	0.00
			Base	17.042100	1,704.21	21.220000	21.220000	2,122.00	417.79	0.00
868536103	SUPERVALU INC COMMON STOCK USD1.	1,015,000	HCLO Local	10.567537	10,726.05	9.630000	9.630000	8,774.45	-951.60	0.01
			Base	10.567537	10,726.05	9.630000	9.630000	9,774.45	-951.60	0.01
868098101	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2.	1,600,000	HCLP Local	21.892931	35,028.69	9.680000	9.680000	15,488.00	-19,540.69	0.01
			Base	21.892931	35,028.69	9.680000	9.680000	15,488.00	-19,540.69	0.01
870738101	SWIFT ENERGY CO COMMON STOCK USD.01	1,200,000	HCLP Local	36.238033	43,485.64	39.150000	39.150000	46,980.00	3,494.36	0.04
			Base	36.238033	43,485.64	39.150000	39.150000	46,980.00	3,494.36	0.04
871503108	SYMANTEC CORP COMMON STOCK USD.01	3,824,000	HCLO Local	17.017801	65,076.07	16.740000	16.740000	64,013.76	-1,062.31	0.05
			Base	17.017801	65,076.07	16.740000	16.740000	64,013.76	-1,062.31	0.05
87151Q106	SYMETRA FINANCIAL CORP COMMON STOCK USD.01	1,649,000	HCLO Local	12.320200	20,316.01	13.700000	13.700000	22,591.30	2,275.29	0.02
			Base	12.320200	20,316.01	13.700000	13.700000	22,591.30	2,275.29	0.02

AS AMENDED

ATTACHMENT A

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
871543104	SYMMETRICOM INC COMMON STOCK USD.0001									
	2,600,000 HCLP Local			5,908404	15,364.45		7.090000	18,434.00	3,069.55	0.02
	Base			5,909404	15,364.45		7.090000	18,434.00	3,069.55	0.02
871546208	SYMMETRY MEDICAL INC COMMON STOCK USD.0001									
	1,700,000 HCLP Local			9,725571	16,533.47		9.250000	15,725.00	-808.47	0.01
	Base			9,725571	16,533.47		9.250000	15,725.00	-808.47	0.01
871607107	SYNOPSISYS INC COMMON STOCK USD.01									
	1,407,000 HCLO Local			28,563703	37,375.13		26.910000	37,862.37	487.24	0.03
	Base			28,563703	37,375.13		26.910000	37,862.37	487.24	0.03
87162W100	SYNNEX CORP COMMON STOCK USD.001									
	500,000 HCLP Local			24,138560	12,069.28		31.200000	15,600.00	3,530.72	0.01
	Base			24,138560	12,069.28		31.200000	15,600.00	3,530.72	0.01
871829107	SYSCO CORP COMMON STOCK USD1.									
	2,208,000 HCLO Local			28,261101	64,608.51		29.400000	64,915.20	306.69	0.05
	Base			29,261101	64,608.51		29.400000	64,915.20	306.69	0.05
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01									
	1,947,000 HCLO Local			14,502101	28,235.59		14.810000	28,835.07	599.48	0.02
	Base			14,502101	28,235.59		14.810000	28,835.07	599.48	0.02
87236Y108	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01									
	120,000 HCLO Local			18,391817	2,207.03		18.990000	2,278.80	71.77	0.00
	Base			18,391817	2,207.03		18.990000	2,278.80	71.77	0.00
872375100	TECO ENERGY INC COMMON STOCK USD1.									
	1,023,000 HCLO Local			17,165904	17,560.72		17.800000	18,209.40	648.68	0.01
	Base			17,165904	17,560.72		17.800000	18,209.40	648.68	0.01

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Issue has not been redenominated but Local is converted

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
TJX COMPANIES INC COMMON STOCK USD1.										
872540109	2,356,000 HCLO Local	44,265484			104,289.48	44.390000		104,582.84	293.36	0.09
	Base	44,265484			104,289.48	44.390000		104,582.84	293.36	0.09
TRW AUTOMOTIVE HOLDINGS CORP COMMON STOCK USD.01										
87264S106	729,000 HCLO Local	37,487984			27,328.74	52.700000		38,418.30	11,089.56	0.03
	Base	37,487984			27,328.74	52.700000		38,418.30	11,089.56	0.03
TTM TECHNOLOGIES COMMON STOCK USD 001										
87305R109	2,200,000 HCLP Local	11,850350			26,070.77	14.910000		32,802.00	6,731.23	0.03
	Base	11,850350			26,070.77	14.910000		32,802.00	6,731.23	0.03
TW TELECOM INC COMMON STOCK USD.01										
87311L104	728,000 HCLO Local	17,069904			12,392.75	17.050000		12,378.30	-14.45	0.01
	Base	17,069904			12,392.75	17.050000		12,378.30	-14.45	0.01
TAL INTERNATIONAL GROUP INC COMMON STOCK USD.001										
874083108	900,000 HCLP Local	10,997200			9,897.48	30.870000		27,783.00	17,885.52	0.02
	Base	10,997200			9,897.48	30.870000		27,783.00	17,885.52	0.02
TALECRIS BIOTHERAPEUTICS COMMON STOCK USD.01										
874227101	245,000 HCLO Local	22,430000			5,495.35	23.300000		5,708.50	213.15	0.00
	Base	22,430000			5,495.35	23.300000		5,708.50	213.15	0.00
TANGER FACTORY OUTLET CENTER REIT USD.01										
875465106	300,000 HCLP Local	32,051800			9,615.57	51.190000		15,357.00	5,741.43	0.01
	Base	32,051800			9,615.57	51.190000		15,357.00	5,741.43	0.01
TARGET CORP COMMON STOCK USD.0833										
87612E106	3,830,000 HCLO Local	49,288264			188,701.28	60.130000		230,297.90	41,596.62	0.19
	Base	49,288264			188,701.28	60.130000		230,297.90	41,596.62	0.19

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
878155100	TEAM INC COMMON STOCK USD.3	900.000	HCLP Local	13.859589	12,473.63	24.200000	21,780.00	9,308.37	0.02
	Base			13.859589	12,473.63	24.200000	21,780.00	9,308.37	0.02
878237106	TECH DATA CORP COMMON STOCK USD.0015	223.000	HCLO Local	45.739686	10,199.95	44.020000	9,816.46	-383.49	0.01
	Base			45.739686	10,199.95	44.020000	9,816.46	-383.49	0.01
878101103	TEKELEC COMMON STOCK NPV	1,200.000	HCLP Local	13.020650	15,624.78	11.910000	14,292.00	-1,332.78	0.01
	Base			13.020650	15,624.78	11.910000	14,292.00	-1,332.78	0.01
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	700.000	HCLP Local	35.716386	25,001.47	43.970000	30,779.00	5,777.53	0.03
	Base			35.716386	25,001.47	43.970000	30,779.00	5,777.53	0.03
879369106	TELEFLEX INC COMMON STOCK USD1.	546.000	HCLO Local	51.316209	28,018.65	53.810000	29,380.26	1,361.61	0.02
	Base			51.316209	28,018.65	53.810000	29,380.26	1,361.61	0.02
879433100	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	908.000	HCLO Local	36.196205	32,902.35	36.550000	33,223.95	321.60	0.03
	Base			36.196205	32,902.35	36.550000	33,223.95	321.60	0.03
879664100	TELLABS INC COMMON STOCK USD.01	4,605.000	HCLO Local	6.659301	30,666.08	6.780000	31,221.90	555.82	0.03
	Base			6.659301	30,666.08	6.780000	31,221.90	555.82	0.03
879868107	TEMPLE INLAND INC COMMON STOCK USD1.	515.000	HCLO Local	21.539903	11,093.05	21.240000	10,938.60	-154.45	0.01
	Base			21.539903	11,093.05	21.240000	10,938.60	-154.45	0.01

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
88023U101	TEMPUR PEDIC INTERNATIONAL COMMON STOCK USD.01	833.000	HCLO Local	37.418703	31,169.78	40.080000	33,369.98	2,200.20	0.03
			Base	37.418703	31,169.78	40.080000	33,369.98	2,200.20	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01	798.000	HCLO Local	41.874800	33,416.17	41.160000	32,845.68	-570.49	0.03
			Base	41.874800	33,416.17	41.160000	32,845.68	-570.49	0.03
880770102	TERADYNE INC COMMON STOCK USD.125	2,212.000	HCLO Local	13.642699	30,177.65	14.040000	31,056.48	878.83	0.03
			Base	13.642699	30,177.65	14.040000	31,056.48	878.83	0.03
880779103	TEREX CORP COMMON STOCK USD.01	520.000	HCLO Local	27.567808	14,335.26	31.040000	16,140.80	1,805.54	0.01
			Base	27.567808	14,335.26	31.040000	16,140.80	1,805.54	0.01
88146M101	TERRENO REALTY CORP REIT USD.01	200.000	HCLP Local	19.391050	3,878.21	17.930000	3,586.00	-292.21	0.00
			Base	19.391050	3,878.21	17.930000	3,586.00	-292.21	0.00
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	3,400.000	HCLP Local	10.548585	35,865.19	11.870000	40,358.00	4,492.81	0.03
			Base	10.548585	35,865.19	11.870000	40,358.00	4,492.81	0.03
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001	400.000	HCLP Local	15.878200	6,351.28	22.150000	8,860.00	2,508.72	0.01
			Base	15.878200	6,351.28	22.150000	8,860.00	2,508.72	0.01
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	700.000	HCLP Local	15.718300	11,002.81	21.270000	14,889.00	3,886.19	0.01
			Base	15.718300	11,002.81	21.270000	14,889.00	3,886.19	0.01

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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
882491103	TEXAS INDUSTRIES INC COMMON STOCK USD1		200.000	HCLP Local	32.571800	6,514.36	45.780000	9,156.00	2,641.64	0.01
		Base			32.571800	6,514.36	45.780000	9,156.00	2,641.64	0.01
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.		5,846.000	HCLO Local	33.513500	195,919.92	32.500000	189,995.00	-5,924.92	0.15
		Base			33.513500	195,919.92	32.500000	189,995.00	-5,924.92	0.15
883203101	TEXTRON INC COMMON STOCK USD.125		2,091.000	HCLO Local	23.413099	48,956.79	23.640000	48,431.24	474.45	0.04
		Base			23.413099	48,956.79	23.640000	48,431.24	474.45	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.		1,963.000	HCLO Local	52.576999	103,208.65	55.360000	108,671.68	5,463.03	0.09
		Base			52.576999	103,208.65	55.360000	108,671.68	5,463.03	0.09
884315102	THOMAS + BETTS CORP COMMON STOCK USD.1		620.000	HCLO Local	49.409806	30,634.08	48.300000	29,946.00	-688.08	0.02
		Base			49.409806	30,634.08	48.300000	29,946.00	-688.08	0.02
884768102	THOMPSON CREEK METALS CO INC COMMON STOCK NPV		1,000.000	HCLP Local	10.350000	10,350.00	14.720000	14,720.00	4,370.00	0.01
		Base			10.350000	10,350.00	14.720000	14,720.00	4,370.00	0.01
884903105	THOMSON REUTERS CORP COMMON STOCK NPV		1,300.000	HCLO Local	37.160400	48,308.52	37.270000	48,451.00	142.48	0.04
		Base			37.160400	48,308.52	37.270000	48,451.00	142.48	0.04
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1		160.000	HCLO Local	31.250000	5,000.00	33.960000	5,433.60	433.60	0.00
		Base			31.250000	5,000.00	33.960000	5,433.60	433.60	0.00

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Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gm/Ls	% Comp
88579Y101	3M CO COMMON STOCK USD.01	3,201,000	HCLO Local	84.312499	269,884.31	86.300000	86.300000	276,246.30	6,361.99	0.23
			Base	84.312499	269,884.31	86.300000	86.300000	276,246.30	6,361.99	0.23
886547108	TIFFANY + CO COMMON STOCK USD.01	605,000	HCLO Local	63.429802	38,375.03	62.270000	62.270000	37,673.35	-701.68	0.03
			Base	63.429802	38,375.03	62.270000	62.270000	37,673.35	-701.68	0.03
887100105	TIMBERLAND CO CLASS A COMMON STOCK USD.01	600,000	HCLP Local	14.951567	8,970.94	24.590000	24.590000	14,754.00	5,783.06	0.01
			Base	14.951567	8,970.94	24.590000	24.590000	14,754.00	5,783.06	0.01
887317303	TIME WARNER INC COMMON STOCK USD.01	5,452,000	HCLO Local	31.401599	171,201.52	32.170000	32.170000	175,390.84	4,189.32	0.14
			Base	31.401599	171,201.52	32.170000	32.170000	175,390.84	4,189.32	0.14
88732J207	TIME WARNER CABLE COMMON STOCK USD.01	1,971,000	HCLO Local	53.769528	105,979.74	66.030000	66.030000	130,145.13	24,165.39	0.11
			Base	53.769528	105,979.74	66.030000	66.030000	130,145.13	24,165.39	0.11
887389104	TIMKEN CO COMMON STOCK NPV	802,000	HCLO Local	47.145000	37,810.29	47.730000	47.730000	38,279.46	469.17	0.03
			Base	47.145000	37,810.29	47.730000	47.730000	38,279.46	469.17	0.03
888339207	TITANIUM METALS CORP COMMON STOCK USD.01	409,000	HCLO Local	18.620807	7,615.91	17.180000	17.180000	7,026.62	-589.29	0.01
			Base	18.620807	7,615.91	17.180000	17.180000	7,026.62	-589.29	0.01
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	571,000	HCLP Local	37.222137	21,253.84	39.160000	39.160000	22,360.36	1,106.52	0.02
			Base	37.222137	21,253.84	39.160000	39.160000	22,360.36	1,106.52	0.02

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted



Holdings Composite

AS OF 5/30/2018



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gm/Ls	% Curr % Comp
881027104	TORCHMARK CORP COMMON STOCK USD1.	684,000	HCLO Local	46.911340	32,556.47	59.740000	41,459.56	8,903.09	0.03
	Base			46.911340	32,556.47	59.740000	41,459.56	8,903.09	0.03
891092108	TORO CO COMMON STOCK USD1.	441,000	HCLO Local	51.952834	22,911.20	61.640000	27,183.24	4,272.04	0.02
	Base			51.952834	22,911.20	61.640000	27,183.24	4,272.04	0.02
891777104	TOWER GROUP INC COMMON STOCK USD.01	500,000	HCLP Local	24.715120	12,357.56	25.580000	12,790.00	432.44	0.01
	Base			24.715120	12,357.56	25.580000	12,790.00	432.44	0.01
891894107	TOWERS WATSON + CO CLA COMMON STOCK USD.01	204,000	HCLO Local	52.490000	10,707.96	52.060000	10,620.24	-87.72	0.01
	Base			52.490000	10,707.96	52.060000	10,620.24	-87.72	0.01
891906108	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	787,000	HCLO Local	15.617001	12,290.58	15.380000	12,104.06	-186.52	0.01
	Base			15.617001	12,290.58	15.380000	12,104.06	-186.52	0.01
89214P109	TOWNE BANK COMMON STOCK USD1.667	300,000	HCLP Local	13.049967	3,914.99	15.890000	4,767.00	852.01	0.00
	Base			13.049967	3,914.99	15.890000	4,767.00	852.01	0.00
892356108	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	348,000	HCLO Local	46.535402	16,194.32	48.490000	16,874.52	680.20	0.01
	Base			46.535402	16,194.32	48.490000	16,874.52	680.20	0.01
893621104	TRANSATLANTIC HOLDINGS INC COMMON STOCK USD1.	658,000	HCLO Local	52.195897	34,344.90	51.620000	33,965.96	-378.94	0.03
	Base			52.195897	34,344.90	51.620000	33,965.96	-378.94	0.03

Base Currency: USD - USD											
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV	2,579,000	HCLP	Local	55.159100	142,255.32	55.710000	55.710000	143,676.09	1,420.77	0.12
			Base	55.159100	142,255.32	55.710000	55.710000	143,676.09	1,420.77	0.12	
894650100	TREDEGAR CORP COMMON STOCK NPV	1,000,000	HCLP	Local	18.881810	18,881.81	19.380000	19.380000	19,380.00	498.19	0.02
			Base	18.881810	18,881.81	19.380000	19.380000	19,380.00	498.19	0.02	
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01	600,000	HCLP	Local	29.391467	17,634.88	51.090000	51.090000	30,654.00	13,019.12	0.03
			Base	29.391467	17,634.88	51.090000	51.090000	30,654.00	13,019.12	0.03	
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV	580,000	HCLP	Local	40.691897	23,601.30	39.930000	39.930000	23,159.40	-441.90	0.02
			Base	40.691897	23,601.30	39.930000	39.930000	23,159.40	-441.90	0.02	
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD1.	379,000	HCLP	Local	25.414908	9,632.25	26.610000	26.610000	10,085.19	452.94	0.01
			Base	25.414908	9,632.25	26.610000	26.610000	10,085.19	452.94	0.01	
896749108	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.	1,000,000	HCLP	Local	17.169150	17,169.15	19.080000	19.080000	19,080.00	1,910.85	0.02
			Base	17.169150	17,169.15	19.080000	19.080000	19,080.00	1,910.85	0.02	
896816101	TRIUMPH GROUP INC COMMON STOCK USD.001	200,000	HCLP	Local	49.511950	9,902.39	89.410000	89.410000	17,882.00	7,979.61	0.01
			Base	49.511950	9,902.39	89.410000	89.410000	17,882.00	7,979.61	0.01	
89785X101	TRUEBLUE INC COMMON STOCK NPV	300,000	HCLP	Local	12.323200	3,696.96	17.990000	17.990000	5,397.00	1,700.04	0.00
			Base	12.323200	3,696.96	17.990000	17.990000	5,397.00	1,700.04	0.00	

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
898402102	TRUSTMARK CORP COMMON STOCK NPV										
	2,500,000 HCLP Local	24,223372			60,558.43	24.840000		62,100.00		1,541.57	0.05
	Base	24,223372			60,558.43	24.840000		62,100.00		1,541.57	0.05
90187B101	TWO HARBORS INVESTMENT CORP COMMON STOCK										
	500,000 HCLP Local	8,660000			4,330.00	9.780000		4,895.00		565.00	0.00
	Base	8,660000			4,330.00	9.790000		4,895.00		565.00	0.00
902494103	TYSON FOODS INC CLA COMMON STOCK USD.1										
	2,504,000 HCLO Local	16,332628			40,896.90	17.220000		43,118.88		2,221.98	0.04
	Base	16,332628			40,896.90	17.220000		43,118.88		2,221.98	0.04
902653104	UDR INC REIT USD.01										
	69,000 HCLO Local	23,049855			1,590.44	23.520000		1,622.88		32.44	0.00
	Base	23,049855			1,590.44	23.520000		1,622.88		32.44	0.00
902681105	UGI CORP COMMON STOCK NPV										
	1,088,000 HCLO Local	32,077702			34,900.54	31.580000		34,359.04		-541.50	0.03
	Base	32,077702			34,900.54	31.580000		34,359.04		-541.50	0.03
902748102	UIL HOLDINGS CORP COMMON STOCK NPV										
	566,000 HCLP Local	27,648887			15,849.27	29.960000		16,957.36		1,308.09	0.01
	Base	27,648887			15,849.27	29.960000		16,957.36		1,308.09	0.01
902788108	UMB FINANCIAL CORP COMMON STOCK USD.1										
	1,300,000 HCLP Local	31,369638			40,780.53	41.420000		53,846.00		13,065.47	0.04
	Base	31,369638			40,780.53	41.420000		53,846.00		13,065.47	0.04
902925106	USA TRUCK INC COMMON STOCK USD.01										
	300,000 HCLP Local	13,665267			4,099.58	13.230000		3,969.00		-130.58	0.00
	Base	13,665267			4,099.58	13.230000		3,969.00		-130.58	0.00

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
902873304	US BANCORP COMMON STOCK USD.01								
	9,189,000 HCLO Local	24,361300			223,368.76	26.970000	247,287.93	23,919.17	0.20
	Base	24,361300			223,368.76	26.970000	247,287.93	23,919.17	0.20
903002103	UMH PROPERTIES INC REIT USD.1								
	200,000 HCLO Local	9,773900			1,954.78	10.200000	2,040.00	85.22	0.00
	Base	9,773900			1,954.78	10.200000	2,040.00	85.22	0.00
903236107	URS CORP COMMON STOCK USD.01								
	828,000 HCLO Local	42,715906			35,368.77	41.610000	34,453.08	-915.69	0.03
	Base	42,715906			35,368.77	41.610000	34,453.08	-915.69	0.03
90333E108	USEC INC COMMON STOCK USD.1								
	4,200,000 HCLO Local	8,284998			34,796.99	6.020000	25,284.00	-9,512.99	0.02
	Base	8,284998			34,796.99	6.020000	25,284.00	-9,512.99	0.02
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
	900,000 HCLO Local	16,018478			14,418.63	19.820000	17,838.00	3,421.37	0.01
	Base	16,018478			14,418.63	19.820000	17,838.00	3,421.37	0.01
90341G103	USA MOBILITY INC COMMON STOCK USD.0001								
	1,475,000 HCLO Local	14,081275			20,769.88	17.770000	26,210.75	5,440.87	0.02
	Base	14,081275			20,769.88	17.770000	26,210.75	5,440.87	0.02
90341W108	US AIRWAYS GROUP INC COMMON STOCK USD.01								
	3,300,000 HCLO Local	10,441567			34,457.17	10.010000	33,033.00	-1,424.17	0.03
	Base	10,441567			34,457.17	10.010000	33,033.00	-1,424.17	0.03
903914109	ULTRA PETROLEUM CORP COMMON STOCK NPV								
	359,000 HCLO Local	49,909304			17,917.44	47.770000	17,149.43	-768.01	0.01
	Base	49,909304			17,917.44	47.770000	17,149.43	-768.01	0.01

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gnl/Ls	% Comp
904214103	UMPQUA HOLDINGS CORP COMMON STOCK NPV	500.000	HCLP Local	23.584560	11,792.28	12.180000	12.180000	6,090.00	-5,702.28	0.00
	Base	23.584560		23.584560	11,792.28	12.180000	12.180000	6,090.00	-5,702.28	0.00
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1	600.000	HCLP Local	44.146267	26,487.76	55.050000	55.050000	33,030.00	6,542.24	0.03
	Base	44.146267		44.146267	26,487.76	55.050000	55.050000	33,030.00	6,542.24	0.03
90653P105	UNION DRILLING INC COMMON STOCK USD.01	600.000	HCLP Local	5.888317	3,520.99	7.280000	7.280000	4,368.00	847.01	0.00
	Base	5.888317		5.888317	3,520.99	7.280000	7.280000	4,368.00	847.01	0.00
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5	2,421.000	HCLO Local	94.918401	229,797.45	92.660000	92.660000	224,329.86	-5,467.59	0.18
	Base	94.918401		94.918401	229,797.45	92.660000	92.660000	224,329.86	-5,467.59	0.18
909205106	UNISOURCE ENERGY CORP CO COMMON STOCK NPV	1,000.000	HCLP Local	27.502880	27,502.88	35.840000	35.840000	35,840.00	8,337.12	0.03
	Base	27.502880		27.502880	27,502.88	35.840000	35.840000	35,840.00	8,337.12	0.03
909214306	UNISYS CORP COMMON STOCK USD.01	1,210.000	HCLP Local	21.189653	25,639.48	25.890000	25.890000	31,326.90	5,687.42	0.03
	Base	21.189653		21.189653	25,639.48	25.890000	25.890000	31,326.90	5,687.42	0.03
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5	800.000	HCLP Local	26.591925	21,273.54	29.200000	29.200000	23,360.00	2,086.46	0.02
	Base	26.591925		26.591925	21,273.54	29.200000	29.200000	23,360.00	2,086.46	0.02
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	2,179.000	HCLO Local	22.074851	48,101.10	23.820000	23.820000	51,903.78	3,802.68	0.04
	Base	22.074851		22.074851	48,101.10	23.820000	23.820000	51,903.78	3,802.68	0.04



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
911268100	UNITED ONLINE INC COMMON STOCK USD.0001								
	2,983.000 HCLP Local			10.900854	32,299.23	6.600000	19,555.80	-12,743.43	0.02
	Base			10.900854	32,299.23	6.600000	19,555.80	-12,743.43	0.02
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD 01								
	3,416.000 HCLO Local			72.061489	246,162.08	72.580000	247,933.28	1,771.20	0.20
	Base			72.061489	246,162.08	72.580000	247,933.28	1,771.20	0.20
911684108	US CELLULAR CORP COMMON STOCK USD1.								
	456.000 HCLO Local			47.988991	21,882.98	49.940000	22,772.64	889.66	0.02
	Base			47.988991	21,882.98	49.940000	22,772.64	889.66	0.02
91274F104	U STORE IT TRUST REIT USD 01								
	1,900.000 HCLP Local			12.809032	24,337.16	9.530000	18,107.00	-6,230.16	0.01
	Base			12.809032	24,337.16	9.530000	18,107.00	-6,230.16	0.01
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
	339.000 HCLO Local			52.894100	17,965.00	58.420000	19,804.38	1,839.38	0.02
	Base			52.894100	17,965.00	58.420000	19,804.38	1,839.38	0.02
913004107	UNITED STATIONERS INC COMMON STOCK USD.1								
	226.000 HCLP Local			48.710221	11,008.51	63.810000	14,421.06	3,412.55	0.01
	Base			48.710221	11,008.51	63.810000	14,421.06	3,412.55	0.01
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.								
	4,463.000 HCLO Local			62.390771	278,450.01	78.720000	351,327.36	72,877.35	0.29
	Base			62.390771	278,450.01	78.720000	351,327.36	72,877.35	0.29
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
	237.000 HCLO Local			63.014304	14,934.39	63.220000	14,983.14	48.75	0.01
	Base			63.014304	14,934.39	63.220000	14,983.14	48.75	0.01

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



WILLIAM D. BROWN

Base Currency: USD - USD										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gm/Ls	% Curr % Comp
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01									
	5,925,000	HCLC Local		29.526739		174,945.93	36.110000	213,951.75	39,005.82	0.17
		Base		29.526739		174,945.93	36.110000	213,951.75	39,005.82	0.17
913275103	UNITRIN INC COMMON STOCK USD.1									
	973,000	HCLC Local		25.216197		24,535.36	24.540000	23,877.42	-657.94	0.02
		Base		25.216197		24,535.36	24.540000	23,877.42	-657.94	0.02
913377107	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01									
	1,300,000	HCLP Local		11.370077		14,781.10	20.450000	26,585.00	11,803.90	0.02
		Base		11.370077		14,781.10	20.450000	26,585.00	11,803.90	0.02
913466109	UNIVERSAL CORP/A COMMON STOCK NPV									
	700,000	HCLP Local		42.477043		28,733.93	40.700000	28,480.00	-1,243.93	0.02
		Base		42.477043		29,733.93	40.700000	28,480.00	-1,243.93	0.02
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV									
	700,000	HCLP Local		35.914943		25,140.46	38.900000	27,230.00	2,089.54	0.02
		Base		35.914943		25,140.46	38.900000	27,230.00	2,089.54	0.02
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01									
	100,000	HCLP Local		25.816700		2,581.67	36.530000	3,653.00	1,071.33	0.00
		Base		25.816700		2,581.67	36.530000	3,653.00	1,071.33	0.00
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01									
	872,000	HCLC Local		41.491697		36,180.76	43.420000	37,862.24	1,681.48	0.03
		Base		41.491697		36,180.76	43.420000	37,862.24	1,681.48	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1									
	2,405,000	HCLC Local		22.756499		54,729.38	24.220000	58,249.10	3,519.72	0.05
		Base		22.756499		54,729.38	24.220000	58,249.10	3,519.72	0.05

Issue has not been redenominated but Local is converted

AS AMENDED

ATTACHMENT A



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
URBAN OUTFITTERS INC COMMON STOCK USD.0001									
917047102	103.000 HCLO Local			37.599903	3,872.79	35.810000	3,688.43	-184.36	0.00
	Base			37.599903	3,872.79	35.810000	3,688.43	-184.36	0.00
URSTADT BIDDLE CLASS A REIT USD.01									
917286205	400.000 HCLP Local			12.769675	5,107.87	19.450000	7,780.00	2,672.13	0.01
	Base			12.769675	5,107.87	19.450000	7,780.00	2,672.13	0.01
VCA ANTECH INC COMMON STOCK USD.001									
918194101	411.000 HCLO Local			23.039903	9,469.40	23.290000	9,572.19	102.79	0.01
	Base			23.039903	9,469.40	23.290000	9,572.19	102.79	0.01
VF CORP COMMON STOCK USD.1									
918204108	634.000 HCLO Local			86.301404	54,715.09	86.180000	54,638.12	-76.97	0.04
	Base			86.301404	54,715.09	86.180000	54,638.12	-76.97	0.04
VSE CORP COMMON STOCK USD.05									
918284100	300.000 HCLP Local			34.858533	10,457.56	33.020000	9,906.00	-551.56	0.01
	Base			34.858533	10,457.56	33.020000	9,906.00	-551.56	0.01
VAALCO ENERGY INC COMMON STOCK USD.1									
91851C201	2,800.000 HCLP Local			5.056836	14,159.14	7.160000	20,048.00	5,888.86	0.02
	Base			5.056836	14,159.14	7.160000	20,048.00	5,888.86	0.02
VAIL RESORTS INC COMMON STOCK USD.01									
91879Q109	600.000 HCLP Local			26.823617	16,084.17	52.040000	31,224.00	15,129.83	0.03
	Base			26.823617	16,084.17	52.040000	31,224.00	15,129.83	0.03
VALERO ENERGY CORP COMMON STOCK USD.01									
91913Y100	3,572.000 HCLO Local			21.321400	76,160.04	23.120000	82,584.64	6,424.60	0.07
	Base			21.321400	76,160.04	23.120000	82,584.64	6,424.60	0.07



Holdings Composite
As of December 31, 2010



STATE STREET

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
919794107 VALLEY NATIONAL BANCORP COMMON STOCK NPV										
	770 000 HCLO Local			13.624403	10,490.79		14.300000	11,011.00	520.21	0.01
	Base			13.624403	10,490.79		14.300000	11,011.00	520.21	0.01
920253101 VALMONT INDUSTRIES COMMON STOCK USD1.										
	106.000 HCLO Local			87.389623	9,263.30		88.730000	9,405.38	142.08	0.01
	Base			87.389623	9,263.30		88.730000	9,405.38	142.08	0.01
920355104 VALSPAR CORP COMMON STOCK USD.5										
	1,014.000 HCLO Local			31.147061	31,583.12		34.480000	34,962.72	3,379.60	0.03
	Base			31.147061	31,583.12		34.480000	34,962.72	3,379.60	0.03
92220P105 VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.										
	591.000 HCLO Local			68.293401	40,361.40		69.280000	40,844.48	583.08	0.03
	Base			68.293401	40,361.40		69.280000	40,844.48	583.08	0.03
92240G101 VECTREN CORPORATION COMMON STOCK NPV										
	388.000 HCLO Local			25.120802	9,748.91		25.380000	9,847.44	100.53	0.01
	Base			25.120802	9,748.91		25.380000	9,847.44	100.53	0.01
92276F100 VENTAS INC REIT USD.25										
	390.000 HCLO Local			51.203692	19,989.44		52.480000	20,487.20	497.76	0.02
	Base			51.203692	19,989.44		52.480000	20,487.20	497.76	0.02
92343E102 VERISIGN INC COMMON STOCK USD.001										
	873.000 HCLO Local			35.192497	30,723.05		32.670000	28,520.91	-2,202.14	0.02
	Base			35.192497	30,723.05		32.670000	28,520.91	-2,202.14	0.02
92343V104 VERIZON COMMUNICATIONS INC COMMON STOCK USD.1										
	13,521 000 HCLO Local			30.236741	408,830.98		35.780000	483,781.38	74,950.40	0.39
	Base			30.236741	408,830.98		35.780000	483,781.38	74,950.40	0.39

AS AMENDED

ATTACHMENT A

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gn/Ls	% Curr	% Comp
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD 01	417,000	HCLO Local	33.221511	13,853.37	35.030000		14,607.51	754.14	0.01	
	Base			33.221511	13,853.37	35.030000		14,607.51	754.14	0.01	
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001	3,364,000	HCLO Local	24.010033	80,769.75	39.610000		133,248.04	52,478.29	0.11	
	Base			24.010033	80,769.75	39.610000		133,248.04	52,478.29	0.11	
92768L101	VIRGIN MEDIA INC COMMON STOCK USD.01	1,588,000	HCLO Local	27.060302	42,971.76	27.240000		43,257.12	285.36	0.04	
	Base			27.060302	42,971.76	27.240000		43,257.12	285.36	0.04	
928241108	VIOPHARMA INC COMMON STOCK USD 002	1,600,000	HCLP Local	10.213794	16,342.07	17.320000		27,712.00	11,369.93	0.02	
	Base			10.213794	16,342.07	17.320000		27,712.00	11,369.93	0.02	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	2,233,000	HCLO Local	77.584299	173,245.74	70.380000		157,158.54	-16,087.20	0.13	
	Base			77.584299	173,245.74	70.380000		157,158.54	-16,087.20	0.13	
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	2,015,000	HCLO Local	15.033102	30,291.70	14.680000		29,580.20	-711.50	0.02	
	Base			15.033102	30,291.70	14.680000		29,580.20	-711.50	0.02	
92835K103	VISHAY PRECISION GROUP COMMON STOCK	1,137,000	HCLO Local	17.087898	19,428.94	18.840000		21,421.08	1,992.14	0.02	
	Base			17.087898	19,428.94	18.840000		21,421.08	1,992.14	0.02	
928563402	VMWARE INC CLASS A COMMON STOCK USD.01	563,000	HCLO Local	85.655400	48,223.99	88.910000		50,056.33	1,832.34	0.04	
	Base			85.655400	48,223.99	88.910000		50,056.33	1,832.34	0.04	

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD 001									
	4,700,000 HCLP Local	2,530,000			11,891.00	2.240000		10,528.00	-1,363.00	0.01
	Base	2,530,000			11,891.00	2.240000		10,528.00	-1,363.00	0.01
929042109	VORNADO REALTY TRUST REIT USD.04									
	552,000 HCLO Local	83,745,707			48,227.63	83.330000		45,998.16	-229.47	0.04
	Base	83,745,707			48,227.63	83.330000		45,998.16	-229.47	0.04
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.									
	174,000 HCLO Local	42,570,000			7,407.18	44.380000		7,718.64	311.46	0.01
	Base	42,570,000			7,407.18	44.380000		7,718.64	311.46	0.01
92922P106	W-T OFFSHORE INC COMMON STOCK USD 00001									
	1,700,000 HCLP Local	10,458,547			17,779.53	17.870000		30,379.00	12,599.47	0.02
	Base	10,458,547			17,779.53	17.870000		30,379.00	12,599.47	0.02
929236107	WD 40 CO COMMON STOCK USD.001									
	100,000 HCLP Local	38,802,800			3,880.28	40.280000		4,028.00	147.72	0.00
	Base	38,802,800			3,880.28	40.280000		4,028.00	147.72	0.00
92924F106	WGL HOLDINGS INC COMMON STOCK NPV									
	1,047,000 HCLP Local	29,976,886			31,385.80	35.770000		37,451.19	6,065.39	0.03
	Base	29,976,886			31,385.80	35.770000		37,451.19	6,065.39	0.03
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01									
	400,000 HCLP Local	42,271,900			16,908.76	47.440000		18,976.00	2,067.24	0.02
	Base	42,271,900			16,908.76	47.440000		18,976.00	2,067.24	0.02
929740108	WABTEC CORP COMMON STOCK USD.01									
	229,000 HCLO Local	51,910,000			11,887.39	52.890000		12,111.81	224.42	0.01
	Base	51,910,000			11,887.39	52.890000		12,111.81	224.42	0.01

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
931142103	WAL MART STORES INC COMMON STOCK USD.1	9,758,000	HCLC Local	54.598444	532,771.62	53.930000	526,248.94	-6,522.68	0.43
			Base	54.598444	532,771.62	53.930000	526,248.94	-6,522.88	0.43
931422109	WALGREEN CO COMMON STOCK USD.078125	4,680,000	HCLC Local	36.313900	169,949.05	38.960000	182,332.80	12,383.75	0.15
			Base	36.313900	169,949.05	38.960000	182,332.80	12,383.75	0.15
93317Q105	WALTER ENERGY INC COMMON STOCK USD.01	415,000	HCLC Local	113.537012	47,117.86	127.840000	53,053.60	5,935.74	0.04
			Base	113.537012	47,117.86	127.840000	53,053.60	5,935.74	0.04
93317W102	WALTER INVESTMENT MANAGEMENT REIT USD.01	500,000	HCLP Local	13.294440	6,647.22	17.940000	8,970.00	2,322.78	0.01
			Base	13.294440	6,647.22	17.940000	8,970.00	2,322.78	0.01
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.	538,000	HCLC Local	15.303494	8,233.28	18.920000	9,102.98	869.68	0.01
			Base	15.303494	8,233.28	18.920000	9,102.98	869.68	0.01
939640108	WASHINGTON POST CLASS B COMMON STOCK USD1.	73,000	HCLC Local	395.585479	28,877.74	439.500000	32,083.50	3,205.76	0.03
			Base	395.585479	28,877.74	439.500000	32,083.50	3,205.76	0.03
939653101	WASHINGTON REAL ESTATE INV REIT USD.01	1,000,000	HCLP Local	26.328940	26,329.94	30.990000	30,990.00	4,660.06	0.03
			Base	26.328940	26,329.94	30.990000	30,990.00	4,660.06	0.03
940610108	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	300,000	HCLP Local	18.400000	5,520.00	21.880000	6,564.00	1,044.00	0.01
			Base	18.400000	5,520.00	21.880000	6,564.00	1,044.00	0.01



Holdings
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Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Comp
941053100 WASTE CONNECTIONS INC COMMON STOCK USD.01										
	557,000 HCLO Local			26.226894	14,608.38		27.530000	15,334.21	725.83	0.01
	Base			26.226884	14,608.38		27.530000	15,334.21	725.83	0.01
94106L109 WASTE MANAGEMENT INC COMMON STOCK USD.01										
	2,310,000 HCLO Local			34.760801	80,297.45		36.870000	85,169.70	4,872.25	0.07
	Base			34.760801	80,297.45		36.870000	85,169.70	4,872.25	0.07
941848103 WATERS CORP COMMON STOCK USD.01										
	445,000 HCLO Local			79.080000	35,190.60		77.710000	34,580.95	-609.65	0.03
	Base			79.080000	35,190.60		77.710000	34,580.95	-609.65	0.03
942683103 WATSON PHARMACEUTICALS INC COMMON STOCK USD.0033										
	896,000 HCLO Local			49.877600	44,680.33		51.650000	46,278.40	1,588.07	0.04
	Base			49.877600	44,680.33		51.650000	46,278.40	1,588.07	0.04
942749102 WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1										
	900,000 HCLP Local			20.796978	18,717.28		36.590000	32,931.00	14,213.72	0.03
	Base			20.796878	18,717.28		36.590000	32,931.00	14,213.72	0.03
94770V102 WEBMD HEALTH CORP COMMON STOCK USD.01										
	284,000 HCLO Local			51.162183	14,530.06		51.060000	14,501.04	-29.02	0.01
	Base			51.162183	14,530.06		51.060000	14,501.04	-29.02	0.01
948626106 WEIGHT WATCHERS INTL INC COMMON STOCK NPV										
	671,000 HCLO Local			37.420700	25,109.29		37.490000	25,155.79	46.50	0.02
	Base			37.420700	25,109.29		37.490000	25,155.79	46.50	0.02
948849104 WEIS MARKETS INC COMMON STOCK NPV										
	500,000 HCLP Local			34.789920	17,394.96		40.330000	20,165.00	2,770.04	0.02
	Base			34.789920	17,394.96		40.330000	20,165.00	2,770.04	0.02

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gm/Ls	% Comp
94973V107	WELLPOINT INC COMMON STOCK USD.01	1,912,000	HCLO Local	56.203201	107,460.52	56.860000		108,716.32	1,255.80	0.09
			Base	56.203201	107,460.52	56.860000		108,716.32	1,255.80	0.08
949748101	WELLS FARGO + CO COMMON STOCK USD1.688	23,909,000	HCLO Local	24.571547	587,481.11	30.890000		740,939.91	153,458.80	0.60
			Base	24.571547	587,481.11	30.990000		740,939.91	153,458.80	0.60
950567105	WENDY S/ARBY S GROUP INC A COMMON STOCK USD.1	1,574,000	HCLO Local	4.933100	7,784.70	4.620000		7,271.88	-492.82	0.01
			Base	4.933100	7,764.70	4.620000		7,271.88	-492.82	0.01
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01	800,000	HCLP Local	19.243467	17,319.12	22.600000		20,340.00	3,020.88	0.02
			Base	19.243467	17,319.12	22.600000		20,340.00	3,020.88	0.02
950810101	WESBANCO INC COMMON STOCK USD2.0833	1,700,000	HCLP Local	18.630082	31,671.14	18.980000		32,232.00	560.86	0.03
			Base	18.630082	31,671.14	18.960000		32,232.00	560.86	0.03
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD 01	559,000	HCLO Local	51.236208	28,641.04	52.800000		29,515.20	874.16	0.02
			Base	51.236208	28,641.04	52.800000		29,515.20	874.16	0.02
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.	529,000	HCLO Local	24.964197	13,208.06	25.160000		13,309.64	103.58	0.01
			Base	24.964197	13,208.06	25.160000		13,309.64	103.58	0.01
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01	1,096,000	HCLO Local	35.227099	38,608.80	33.800000		37,154.40	-1,454.50	0.03
			Base	35.227099	38,608.80	33.900000		37,154.40	-1,454.50	0.03

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted



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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
959318104	WESTERN REFINING INC COMMON STOCK USD.01	1,000,000	HCLP Local	10.076060	10,076.06	10.580000	10,580.00	503.94	0.01
			Base	10.076060	10,076.06	10.580000	10,580.00	503.94	0.01
959802108	WESTERN UNION CO COMMON STOCK USD.01	3,215,000	HCLO Local	18.436000	59,271.74	18.570000	59,702.55	430.81	0.05
			Base	18.436000	59,271.74	18.570000	59,702.55	430.81	0.05
960413102	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	300,000	HCLP Local	20.874700	6,262.41	43.470000	13,041.00	6,778.59	0.01
			Base	20.874700	6,262.41	43.470000	13,041.00	6,778.59	0.01
982186104	WEYERHAEUSER CO COMMON STOCK USD1.25	2,561,000	HCLO Local	17.923901	45,903.11	18.930000	48,479.73	2,576.62	0.04
			Base	17.923901	45,903.11	18.930000	48,479.73	2,576.62	0.04
983320106	WHIRLPOOL CORP COMMON STOCK USD1.	577,000	HCLO Local	84.523795	48,770.23	88.830000	51,254.91	2,484.68	0.04
			Base	84.523795	48,770.23	88.830000	51,254.91	2,484.68	0.04
966387102	WHITING PETROLEUM CORP COMMON STOCK USD.001	280,000	HCLO Local	114.867500	32,162.80	117.190000	32,813.20	650.30	0.03
			Base	114.867500	32,162.80	117.190000	32,813.20	650.30	0.03
966837108	WHOLE FOODS MARKET INC COMMON STOCK NPV	869,000	HCLO Local	48.858999	32,686.67	50.590000	33,844.71	1,158.04	0.03
			Base	48.858999	32,686.67	50.590000	33,844.71	1,158.04	0.03
988223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.	635,000	HCLO Local	43.996504	27,937.78	45.240000	28,727.40	789.62	0.02
			Base	43.996504	27,937.78	45.240000	28,727.40	789.62	0.02

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp		
969457100	WILLIAMS COS INC COMMON STOCK USD1.	2,034,000	HCLO Local	23.712502	48,231.23	24.720000	50,280.48	2,049.25	0.04		
	Base			23.712502	48,231.23	24.720000	50,280.48	2,049.25	0.04		
969490101	CLAYTON WILLIAMS ENERGY INC COMMON STOCK USD.1	200,000	HCLP Local	35.675400	7,135.08	83.970000	16,794.00	9,658.92	0.01		
	Base			35.675400	7,135.08	83.970000	16,794.00	9,658.92	0.01		
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01	994,000	HCLO Local	34.111298	33,906.63	35.690000	35,475.86	1,569.23	0.03		
	Base			34.111298	33,906.63	35.690000	35,475.86	1,569.23	0.03		
97166T108	WILSHIRE BANCORP INC COMMON STOCK NPV	1,100,000	HCLP Local	8.654200	9,519.62	7.620000	8,382.00	-1,137.62	0.01		
	Base			8.654200	9,519.62	7.620000	8,382.00	-1,137.62	0.01		
97381W104	WINDSTREAM CORP COMMON STOCK USD.0001	2,312,000	HCLO Local	13.785199	31,871.38	13.940000	32,229.28	357.90	0.03		
	Base			13.785199	31,871.38	13.940000	32,229.28	357.90	0.03		
976391300	WINTHROP REALTY TRUST REIT USD1.0	420,000	HCLP Local	21.756429	9,137.70	12.790000	5,371.80	-3,765.90	0.00		
	Base			21.756429	9,137.70	12.790000	5,371.80	-3,765.90	0.00		
976657106	WISCONSIN ENERGY CORP COMMON STOCK USD.01	559,000	HCLO Local	59.574204	33,301.98	58.860000	32,902.74	-399.24	0.03		
	Base			59.574204	33,301.98	58.860000	32,902.74	-399.24	0.03		
981419104	WORLD ACCEPTANCE CORP COMMON STOCK NPV	600,000	HCLP Local	19.495100	11,697.06	52.800000	31,680.00	19,982.94	0.03		
	Base			19.495100	11,697.06	52.800000	31,680.00	19,982.94	0.03		

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



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Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
981811102	WORTHINGTON INDUSTRIES COMMON STOCK NPV	1,000,000	HCLP Local	20.312810	20,312.81	18.400000	18.400000	18,400.00	18,400.00	-1,912.81	0.02
			Base	20.312810	20,312.81	18.400000	18.400000	18,400.00	18,400.00	-1,912.81	0.02
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	1,454,000	HCLO Local	25.152442	36,571.65	29.960000	29.960000	43,561.84	43,561.84	6,990.18	0.04
			Base	25.152442	36,571.65	29.960000	29.960000	43,561.84	43,561.84	6,990.19	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01	184,000	HCLO Local	103.140000	18,977.76	103.840000	103.840000	19,106.56	19,106.56	128.80	0.02
			Base	103.140000	18,977.76	103.840000	103.840000	19,106.56	19,106.56	128.80	0.02
983857103	X RITE INC COMMON STOCK USD.1	1,100,000	HCLP Local	2.416182	2,657.80	4.570000	4.570000	5,027.00	5,027.00	2,369.20	0.00
			Base	2.416182	2,657.80	4.570000	4.570000	5,027.00	5,027.00	2,369.20	0.00
98387T301	XANADOO CO PREFERRED STOCK 6.5	1,000,000	HCLU Local	40.025000	40,025.00	36.000000	36.000000	36,000.00	36,000.00	-4,025.00	0.03
			Base	40.025000	40,025.00	36.000000	36.000000	36,000.00	36,000.00	-4,025.00	0.03
98388B100	XCEL ENERGY INC COMMON STOCK USD2.5	2,198,000	HCLO Local	23.831001	51,940.94	23.550000	23.550000	51,762.90	51,762.90	-178.04	0.04
			Base	23.831001	51,940.94	23.550000	23.550000	51,762.90	51,762.90	-178.04	0.04
983919101	XILINX INC COMMON STOCK USD.01	1,238,000	HCLO Local	28.820299	35,679.53	28.980000	28.980000	35,877.24	35,877.24	197.71	0.03
			Base	28.820299	35,679.53	28.980000	28.980000	35,877.24	35,877.24	197.71	0.03
984121103	XEROX CORP COMMON STOCK USD1.	8,139,000	HCLO Local	11.878000	96,675.04	11.520000	11.520000	93,761.28	93,761.28	-2,913.76	0.08
			Base	11.878000	96,675.04	11.520000	11.520000	93,761.28	93,761.28	-2,913.76	0.08

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD											
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
984332106	YAHOO INC COMMON STOCK USD.001	5,507,000	HCLO Local		16.933801	93,254.44	16.630000	16.630000	91,581.41	-1,673.03	0.07
			Base		16.933801	93,254.44	16.630000	16.630000	91,581.41	-1,673.03	0.07
988488101	YUM BRANDS INC COMMON STOCK NPV	2,236,000	HCLO Local		50.486601	112,888.04	49.050000	49.050000	108,675.80	-3,212.24	0.09
			Base		50.486601	112,888.04	49.050000	49.050000	108,675.80	-3,212.24	0.09
989207105	ZEBRA TECHNOLOGIES CORP CLA COMMON STOCK USD.01	276,000	HCLO Local		38.856703	10,724.45	37.990000	37.990000	10,485.24	-239.21	0.01
			Base		38.856703	10,724.45	37.990000	37.990000	10,485.24	-239.21	0.01
98856P102	ZIMMER HOLDINGS INC COMMON STOCK USD.01	970,000	HCLO Local		50.503897	48,988.78	53.680000	53.680000	52,069.60	3,080.82	0.04
			Base		50.503897	48,988.78	53.680000	53.680000	52,069.60	3,080.82	0.04
989701107	ZIONS BANCORPORATION COMMON STOCK NPV	829,000	HCLO Local		21.335501	17,687.13	24.230000	24.230000	20,086.67	2,389.54	0.02
			Base		21.335501	17,687.13	24.230000	24.230000	20,086.67	2,399.54	0.02
G0129K104	AIRCASTLE LTD COMMON STOCK USD.01	2,100,000	HCLP Local		7.502090	15,754.39	10.450000	10.450000	21,945.00	6,190.61	0.02
			Base		7.502090	15,754.39	10.450000	10.450000	21,945.00	6,190.61	0.02
G0228R108	ALTERRA CAPITAL HOLDINGS LTD COMMON STOCK USD1.	1,100,000	HCLP Local		26.470827	29,117.91	21.640000	21.640000	23,804.00	-5,313.91	0.02
			Base		26.470827	29,117.91	21.640000	21.640000	23,804.00	-5,313.91	0.02
G0260Z103	AMDOCS LTD COMMON STOCK GBP.0001	987,000	HCLO Local		27.108703	26,756.29	27.470000	27.470000	27,112.89	356.60	0.02
			Base		27.108703	26,756.29	27.470000	27.470000	27,112.89	356.60	0.02

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

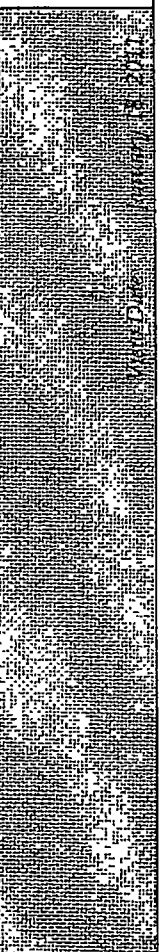


Base Currency: USD - USD												
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
G02995101	AMERICAN SAFETY INS HOLDINGS COMMON STOCK USD.01		900,000	HCLP Local	15.696111	14,126.50	21.380000	21.380000	19,242.00	5,115.50	5,115.50	0.02
	Base				15.696111	14,126.50	21.380000	21.380000	19,242.00	5,115.50	5,115.50	0.02
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		440,000	HCLO Local	75.656705	33,288.95	88.050000	88.050000	38,742.00	5,453.05	5,453.05	0.03
	Base				75.656705	33,288.95	88.050000	88.050000	38,742.00	5,453.05	5,453.05	0.03
G0464B107	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0		372,000	HCLP Local	31.887285	11,862.07	37.450000	37.450000	13,931.40	2,069.33	2,069.33	0.01
	Base				31.887285	11,862.07	37.450000	37.450000	13,931.40	2,069.33	2,069.33	0.01
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK		999,000	HCLO Local	28.958699	28,929.74	28.620000	28.620000	28,591.38	-338.36	-338.36	0.02
	Base				28.958699	28,929.74	28.620000	28.620000	28,591.38	-338.36	-338.36	0.02
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01		882,000	HCLO Local	18.523696	16,337.90	17.700000	17.700000	15,611.40	-726.50	-726.50	0.01
	Base				18.523696	16,337.90	17.700000	17.700000	15,611.40	-726.50	-726.50	0.01
G0692U109	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		1,071,000	HCLO Local	36.843903	39,459.82	35.880000	35.880000	38,427.48	-1,032.34	-1,032.34	0.03
	Base				36.843903	39,459.82	35.880000	35.880000	38,427.48	-1,032.34	-1,032.34	0.03
G1151C101	ACCENTURE PLC CLA COMMON STOCK USD.25E 05		2,924,000	HCLO Local	38.458413	112,452.40	48.490000	48.490000	141,784.76	29,332.36	29,332.36	0.12
	Base				38.458413	112,452.40	48.490000	48.490000	141,784.76	29,332.36	29,332.36	0.12
G16962105	BUNGE LTD COMMON STOCK USD.01		407,000	HCLO Local	64.324300	26,179.99	65.520000	65.520000	26,666.64	486.65	486.65	0.02
	Base				64.324300	26,179.99	65.520000	65.520000	26,666.64	486.65	486.65	0.02

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
G24140108	COOPER INDUSTRIES PLC COMMON STOCK USD.01	801.000	HCLO Local	57.094095	45,732.37	58.290000	46,890.29	957.92	0.04
	Base			57.094095	45,732.37	58.290000	46,890.29	957.92	0.04
G2554F105	COVIDIEN PLC COMMON STOCK USD.2	2,398.000	HCLO Local	42.960801	103,019.52	45.860000	109,492.68	6,473.16	0.09
	Base			42.960801	103,019.52	45.860000	109,492.68	6,473.16	0.09
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0	620.000	HCLO Local	45.672500	28,316.95	46.070000	28,563.40	246.45	0.02
	Base			45.672500	28,316.95	46.070000	28,563.40	246.45	0.02
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01	498.000	HCLO Local	85.722209	42,889.66	84.820000	42,240.38	-449.30	0.03
	Base			85.722209	42,889.66	84.820000	42,240.38	-449.30	0.03
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	1,500.000	HCLP Local	26.246380	39,389.57	24.950000	37,425.00	-1,944.57	0.03
	Base			26.246380	39,389.57	24.950000	37,425.00	-1,944.57	0.03
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1	1,300.000	HCLP Local	21.488569	27,935.14	29.740000	38,662.00	10,726.86	0.03
	Base			21.488569	27,935.14	29.740000	38,662.00	10,726.86	0.03
G4412G101	HERBALIFE LTD COMMON STOCK USD.002	547.000	HCLO Local	70.042706	38,313.36	68.370000	37,398.39	-914.97	0.03
	Base			70.042706	38,313.36	68.370000	37,398.39	-914.97	0.03
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0	1,540.000	HCLO Local	43.795701	67,445.38	47.090000	72,518.60	5,073.22	0.06
	Base			43.795701	67,445.38	47.090000	72,518.60	5,073.22	0.06

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gr/Ls	% Comp
G481BT108	INVESCO LTD COMMON STOCK USD.2									
	2,239,000 HCLO Local	23,088102			51,894.26	24.060000		53,870.34	2,176.08	0.04
	Base	23,088102			51,894.26	24.060000		53,870.34	2,176.08	0.04
G5299G106	KNIGHTSBRIDGE TANKERS LTD COMMON STOCK USD.01									
	400,000 HCLP Local	14,046400			5,618.56	22.270000		8,908.00	3,289.44	0.01
	Base	14,046400			5,618.56	22.270000		8,908.00	3,289.44	0.01
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01									
	1,500,000 HCLP Local	7,185833			10,778.75	7.860000		11,790.00	1,011.25	0.01
	Base	7,185833			10,778.75	7.860000		11,790.00	1,011.25	0.01
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002									
	3,489,000 HCLO Local	11,239765			39,215.54	18.550000		64,720.95	25,505.41	0.05
	Base	11,239765			39,215.54	18.550000		64,720.95	25,505.41	0.05
G62185106	MONTPELIER RE HOLDINGS LTD COMMON STOCK USD.001666									
	2,000,000 HCLP Local	17,789445			35,578.89	19.940000		39,880.00	4,301.11	0.03
	Base	17,789445			35,578.89	19.940000		39,880.00	4,301.11	0.03
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK									
	800,000 HCLP Local	13,277675			10,622.14	12.830000		10,264.00	-358.14	0.01
	Base	13,277675			10,622.14	12.830000		10,264.00	-358.14	0.01
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001									
	600,000 HCLO Local	23,386800			14,032.08	23.460000		14,076.00	43.92	0.01
	Base	23,386800			14,032.08	23.460000		14,076.00	43.92	0.01
G65773106	NORDIC AMER TANKER SHIPPING COMMON STOCK USD.01									
	500,000 HCLP Local	32,321900			16,160.95	28.020000		13,010.00	-3,150.95	0.01
	Base	32,321900			16,160.95	28.020000		13,010.00	-3,150.95	0.01



STATE STREET

Holdings

Composite

As of December 31, 2010

Base Currency: USD - USD										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr	% Comp
						Unit Price	Market Value			
G67742109	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	1,353,000	HCLO Local	15.399002	20,834.85	15.160000	20,511.48	-323.37	0.02	0.02
	Base			15.399002	20,834.85	15.160000	20,511.48	-323.37	0.02	0.02
G6852T105	PARTNERRE LTD COMMON STOCK USD1.0	608,000	HCLO Local	78.051299	47,455.19	80.350000	48,852.80	1,397.61	0.04	0.04
	Base			78.051299	47,455.19	80.350000	48,852.80	1,397.61	0.04	0.04
G7127P100	PLATINUM UNDERWRITERS HLDGS COMMON STOCK USD.01	800,000	HCLP Local	34.081750	27,265.40	44.970000	35,976.00	8,710.60	0.03	0.03
	Base			34.081750	27,265.40	44.970000	35,976.00	8,710.60	0.03	0.03
G72457107	PRIMUS GUARANTY LTD Common Stock USD.08	700,000	HCLP Local	10.127400	7,089.18	5.080000	3,558.00	-3,533.18	0.00	0.00
	Base			10.127400	7,089.18	5.080000	3,558.00	-3,533.18	0.00	0.00
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	557,000	HCLO Local	62.186607	34,637.94	63.690000	35,475.33	837.39	0.03	0.03
	Base			62.186607	34,637.94	63.690000	35,475.33	837.39	0.03	0.03
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001	2,332,000	HCLO Local	15.262401	35,591.92	15.030000	35,049.96	-541.96	0.03	0.03
	Base			15.262401	35,591.92	15.030000	35,049.96	-541.96	0.03	0.03
G81075108	SHIP FINANCE INTL LTD COMMON STOCK USD1.0	922,000	HCLP Local	11.934935	11,004.01	21.520000	19,841.44	8,837.43	0.02	0.02
	Base			11.934935	11,004.01	21.520000	19,841.44	8,837.43	0.02	0.02
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18	851,000	HCLO Local	41.822197	35,580.69	43.400000	36,933.40	1,342.71	0.03	0.03
	Base			41.822197	35,580.69	43.400000	36,933.40	1,342.71	0.03	0.03

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted



Hollinger Companies
12000 Macmillan Blvd, Suite 200
Dallas, Texas 75244-2999



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curt % Comp
G82245104	SMART MODULAR TECHNOLOGIES COMMON STOCK	1,500,000	HCLP Local	6.380233	9,570.35	5.760000	8,640.00	-930.35	0.01
			Base	6.380233	9,570.35	5.760000	8,640.00	-930.35	0.01
G87210103	UTI WORLDWIDE INC COMMON STOCK NPV	486,000	HCLO Local	19.503992	9,478.94	21.200000	10,303.20	824.26	0.01
			Base	19.503992	9,478.94	21.200000	10,303.20	824.26	0.01
G9319H102	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	974,000	HCLO Local	29.574004	28,805.08	30.610000	29,814.14	1,009.06	0.02
			Base	29.574004	28,805.08	30.610000	29,814.14	1,009.06	0.02
G9618E107	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	38,000	HCLO Local	315.320000	11,351.52	335.600000	12,081.60	730.08	0.01
			Base	315.320000	11,351.52	335.600000	12,081.60	730.08	0.01
G98290102	XL GROUP PLC COMMON STOCK USD.01	2,528,000	HCLO Local	20.614699	52,113.96	21.820000	55,160.96	3,047.00	0.04
			Base	20.614699	52,113.96	21.820000	55,160.96	3,047.00	0.04
H0023R105	ACE LTD COMMON STOCK CHF31.55	1,928,000	HCLO Local	52.950596	102,088.75	62.250000	120,018.00	17,929.25	0.10
			Base	52.950596	102,088.75	62.250000	120,018.00	17,929.25	0.10
H01301102	ALCON INC COMMON STOCK USD.2	218,000	HCLO Local	161.189220	35,139.25	163.400000	35,621.20	481.95	0.03
			Base	161.189220	35,139.25	163.400000	35,621.20	481.95	0.03
H01531104	ALLIED WORLD ASSURANCE CO COMMON STOCK USD.03	506,000	HCLO Local	60.436107	30,580.67	59.440000	30,076.64	-504.03	0.02
			Base	60.436107	30,580.67	59.440000	30,076.64	-504.03	0.02

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& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr	% Comp
H27013103 WEATHERFORD INTL LTD COMMON STOCK USD1.											
	2,710,000 HCLO Local			21,850900	59,215.94	22.800000		61,788.00	2,572.06	0.05	
	Base			21,850900	59,215.94	22.800000		61,788.00	2,572.06	0.05	
H2906T109 GARMIN LTD COMMON STOCK CHF10.0											
	537,000 HCLO Local			30.850093	16,566.50	30.880000		16,841.63	75.13	0.01	
	Base			30.850093	16,566.50	30.990000		16,841.63	75.13	0.01	
H89128104 TYCO INTERNATIONAL LTD COMMON STOCK USD8.3											
	2,887,000 HCLO Local			35.704721	103,079.53	41.440000		119,637.28	16,557.75	0.10	
	Base			35.704721	103,079.53	41.440000		119,637.28	16,557.75	0.10	
N20935206 CNH GLOBAL N.V. COMMON STOCK USD2.25											
	526,000 HCLO Local			46.681198	24,554.31	47.740000		25,111.24	556.93	0.02	
	Base			46.681198	24,554.31	47.740000		25,111.24	556.93	0.02	
N22717107 CORE LABORATORIES N.V. COMMON STOCK EUR.02											
	214,000 HCLO Local			90.440000	19,354.16	89.050000		19,056.70	-297.46	0.02	
	Base			90.440000	19,354.16	89.050000		19,056.70	-297.46	0.02	
P16984132 BANCO LATINOAMERICANO COME E COMMON STOCK NPV											
	1,000,000 HCLP Local			16.177530	16,177.53	18.460000		18,460.00	2,282.47	0.02	
	Base			16.177530	16,177.53	18.460000		18,460.00	2,282.47	0.02	
P31078105 COPA HOLDINGS SA CLASS A COMMON STOCK NPV											
	147,000 HCLO Local			57.750000	8,489.25	58.840000		8,849.48	160.23	0.01	
	Base			57.750000	8,489.25	58.840000		8,849.48	160.23	0.01	
V3267N107 EXCEL MARITIME CARRIERS LTD COMMON STOCK USD.01											
	2,700,000 HCLP Local			5.615185	15,161.00	5.630000		15,201.00	40.00	0.01	
	Base			5.615185	15,161.00	5.630000		15,201.00	40.00	0.01	



Red Date 158717823

Base Currency: USD - USD

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	630,000	HCLP Local	42.990302	27,083.89	47.000000	29,610.00	2,526.11	0.02
	Base			42.990302	27,083.89	47.000000	29,610.00	2,526.11	0.02
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK	1,185,000	HCLP Local	25.174903	29,832.26	28.470000	33,736.95	3,904.69	0.03
	Base			25.174903	29,832.26	28.470000	33,736.95	3,904.69	0.03
Y0553W103	BALTIC TRADING LTD COMMON STOCK	800,000	HCLP Local	11.790000	7,074.00	10.210000	6,126.00	-848.00	0.00
	Base			11.790000	7,074.00	10.210000	6,126.00	-848.00	0.00
Y2065G105	DHT HOLDINGS INC COMMON STOCK USD.01	2,000,000	HCLP Local	4.166940	8,333.88	4.650000	9,300.00	966.12	0.01
	Base			4.166940	8,333.88	4.650000	9,300.00	966.12	0.01
Y8564W103	TEEKAY CORP COMMON STOCK USD.001	203,000	HCLP Local	32.700000	6,638.10	33.080000	6,715.24	77.14	0.01
	Base			32.700000	6,638.10	33.080000	6,715.24	77.14	0.01
US DOLLAR Total									
	2,495,335.130	Local			68,084,833.85		74,481,345.68	6,396,511.83	60.75
		Base			68,084,833.85		74,481,345.68	6,396,511.83	60.75
EQUITY Total									
	2,495,335.130	Base			68,084,833.85		74,481,345.68	6,396,511.83	60.75
FIXED INCOME									
US DOLLAR									
								Exchange Rate:	1.000000

Issue has not been redenominated but Local is converted

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Prepared by State Street

AS AMENDED

ATTACHMENT A



Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
000361AJ4	AAR CORP SR NT CONV 144A					1.6250		01 Mar 2014			
	78,000,000 HCLU Local			87,204885	68,019.81	100.750000		78,585.00		10,565.19	0.06
	Base			87,204885	68,019.81	100.750000		78,585.00		10,565.19	0.06
000361AL9	AAR CORP					2.2500		01 Mar 2016			
	70,000,000 HCLU Local			84,525688	59,167.98	100.250000		70,175.00		11,007.02	0.08
	Base			84,525688	59,167.98	100.250000		70,175.00		11,007.02	0.06
01167PAB7	ALASKA COMMUNICATIONS SYS NT CONV 144A					5.7500		01 Mar 2013			
	220,000,000 HCLU Local			93,855545	206,482.20	105.375000		231,825.00		25,342.80	0.19
	Base			93,855545	206,482.20	105.375000		231,825.00		25,342.80	0.19
012348AC2	ALBANY INTL CORP NY SR NT CONV					2.2500		15 Mar 2026			
	38,000,000 HCLU Local			88,571053	33,657.00	92.000000		34,860.00		1,303.00	0.03
	Base			88,571053	33,657.00	92.000000		34,860.00		1,303.00	0.03
025676AE7	AMERICAN EQUITY INVT LIFE HLDG CONTINGENT SR NT CONV					5.2500		06 Dec 2024			
	115,000,000 HCLU Local			101,331913	116,531.70	107.125000		123,193.75		6,662.05	0.10
	Base			101,331913	116,531.70	107.125000		123,193.75		6,662.05	0.10
025676AH0	AMERICAN EQUITY INVESTME 12/29 CONV FIXED 5.25SER 144A					5.2500		06 Dec 2029			
	95,000,000 HCLU Local			92,104853	87,499.61	148.875000		141,431.25		53,931.64	0.12
	Base			92,104853	87,499.61	148.875000		141,431.25		53,931.64	0.12
028731AA5	AMERICAN ORIENTAL SR NT CONV 144A					5.0000		15 Jul 2015			
	260,000,000 HCLU Local			83,375481	216,776.25	82.375000		214,175.00		-2,601.25	0.17
	Base			83,375481	216,776.25	82.375000		214,175.00		-2,601.25	0.17
029169AA7	AMERICAN REAL ESTATE PARTN LP SR NT CONV 144A					4.0000		15 Aug 2013			
	260,000,000 HCLU Local			83,387192	216,806.70	94.625000		246,025.00		29,218.30	0.20
	Base			83,387192	216,806.70	94.625000		246,025.00		29,218.30	0.20

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
032348AF5	AMYLIN PHARMACEUTICALS INC SR NT CONV							15 Jun 2014			
	190,000,000	HCLU Local		86.852442	165,019.64	86.750000	3.0000	164,825.00		-194.64	0.13
		Base		86.852442	165,019.64	86.750000		164,825.00		-194.64	0.13
055639AB4	BPZ RESOURCES INC 03/15 FIXED 8.5 CONV							01 Mar 2015			
	22,000,000	HCLU Local		92.147273	20,272.40	104.375000	6.5000	22,962.50		2,690.10	0.02
		Base		92.147273	20,272.40	104.375000		22,962.50		2,690.10	0.02
144577AA1	CARRIZO OIL GAS INC SR NT CONV							01 Jun 2028			
	23,000,000	HCLU Local		77.412913	17,804.97	97.750000	4.3750	22,482.50		4,877.53	0.02
		Base		77.412913	17,804.97	97.750000		22,482.50		4,877.53	0.02
150921AC8	CELL GENESYS INC 05/13 FIXED 3.125							01 May 2013			
	10,000,000	HCLU Local		75.277700	7,527.77	60.900000	3.1250	6,090.00		-1,437.77	0.00
		Base		75.277700	7,527.77	60.900000		6,090.00		-1,437.77	0.00
153435AA0	CENTRAL EUROPEAN CDC							15 Mar 2013			
	247,000,000	HCLU Local		91.013279	224,802.80	92.750000	3.0000	229,092.50		4,289.70	0.19
		Base		91.013279	224,802.80	92.750000		229,092.50		4,289.70	0.19
153443AD8	CENTRAL EUROPEAN MEDIA SR NT CONV 144A							15 Mar 2013			
	202,000,000	HCLU Local		88.351267	178,469.56	88.750000	3.5000	179,275.00		805.44	0.15
		Base		88.351267	178,469.56	88.750000		179,275.00		805.44	0.15
16942XAB0	CHINA SUNERGY 08/13 FIXED 4.75							15 Jun 2013			
	191,000,000	HCLU Local		78.293105	149,539.83	83.750000	4.7500	159,962.50		10,422.67	0.13
		Base		78.293105	149,539.83	83.750000		159,962.50		10,422.67	0.13
169483AC8	CHINA MED TECHNOLOGIES INC SR NT CONV							15 Aug 2013			
	425,000,000	HCLU Local		77.398741	328,944.65	85.000000	4.0000	361,250.00		32,305.35	0.29
		Base		77.398741	328,944.65	85.000000		361,250.00		32,305.35	0.29

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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings Composite

As of: December 31, 2016



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
170032AT3	CHIQUITA BRANDS INTL 08/16 FIXED 4.25								
	10,000,000 HCLU Local			94,358,100	9,435.81	96.875000	15 Aug 2016 9,687.50	251.69	0.01
	Base			94,358,100	9,435.81	96.875000	9,687.50	251.69	0.01
19239VAB0	COGENT COMMUNICATIONS GROUP IN SR NT CONV								
	105,000,000 HCLU Local			74,284,410	77,998.63	84.500000	15 Jun 2027 88,725.00	10,726.37	0.07
	Base			74,284,410	77,998.63	84.500000	88,725.00	10,726.37	0.07
20478NAB6	COMPUCREDIT CORP SR NT CONV								
	188,000,000 HCLU Local			85,388,027	160,529.49	85.500000	30 May 2025 160,740.00	210.51	0.13
	Base			85,388,027	160,529.49	85.500000	160,740.00	210.51	0.13
20478NAD2	COMPUCREDIT CORP SR NT CONV								
	10,000,000 HCLU Local			49,289,800	4,928.98	55.125000	30 Nov 2035 5,512.50	583.52	0.00
	Base			49,289,800	4,928.98	55.125000	5,512.50	583.52	0.00
206016AA5	CONCEPTUS INC SR NT CONV								
	175,000,000 HCLU Local			93,454,349	163,545.11	97.375000	15 Feb 2027 170,406.25	6,861.14	0.14
	Base			93,454,349	163,545.11	97.375000	170,406.25	6,861.14	0.14
24820RAE8	DEN NORSKE STAT'S OLFEBELSKAP DEB 144A								
	5,000,000,000 HCLN Local			107,430,461	5,371,523.04	120.875000	01 May 2016 6,043,750.00	672,226.96	4.93
	Base			107,430,461	5,371,523.04	120.875000	6,043,750.00	672,226.96	4.93
255519AA8	DIXIE GROUP INC SUB DEB COV								
	7,000,000 HCLU Local			60,000,000	4,200.00	97.000000	15 May 2012 6,790.00	2,590.00	0.01
	Base			60,000,000	4,200.00	97.000000	6,790.00	2,590.00	0.01
Original Face:	7,000,000			60,000,000	4,200.00	97.000000			
256664AB9	DOLLAR FINL CORP SR NT CONV								
	73,000,000 HCLU Local			89,320,822	65,204.20	100.375000	30 Jun 2027 73,273.75	8,069.55	0.06
	Base			89,320,822	65,204.20	100.375000	73,273.75	8,069.55	0.06

AS AMENDED

ATTACHMENT A

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp		
262498AB4	DRYSHIPS INC 12/14 CONV FIXED 5.0										
	160,000,000 HCLU Local			87.558219	140,093.15	102.500000	5.0000	01 Dec 2014			
	Base			87.558219	140,093.15	102.500000		164,000.00	23,906.85		
								164,000.00	23,906.85		
29157TAA4	EMORY UNIVERSITY 9/19 FIXED 5.625										
	3,500,000,000 HCLN Local			99.512693	3,482,944.25	110.609604	5.6250	01 Sep 2019			
	Base			99.512693	3,482,944.25	110.609604		3,871,336.14	388,391.89		
								3,871,336.14	388,391.89		
29257MA86	ENDEAVOR INTL CORP INC SR NT CONV										
	35,000,000 HCLU Local			95.616200	33,465.67	97.000000	6.0000	15 Jan 2012			
	Base			95.616200	33,465.67	97.000000		33,950.00	484.33		
								33,950.00	484.33		
292658AA7	ENERGY CONVERSION DEVICES INC SR NT CONV										
	203,000,000 HCLU Local			74.603463	151,445.03	74.500000	3.0000	15 Jun 2013			
	Base			74.603463	151,445.03	74.500000		151,235.00	-210.03		
								151,235.00	-210.03		
300333RAC2	EVERGREEN SOLAR INC SR NOTE CONV										
	20,000,000 HCLU Local			50.159850	10,031.99	37.125000	4.0000	15 Jul 2013			
	Base			50.159850	10,031.99	37.125000		7,425.00	-2,606.99		
								7,425.00	-2,606.99		
300333RAD0	EVERGREEN SOLAR 04/15 FIXED 13										
	140,000,000 HCLU Local			86.633929	121,287.60	77.250000	13.0000	15 Apr 2015			
	Base			86.633929	121,287.60	77.250000		108,150.00	-13,137.50		
								108,150.00	-13,137.50		
300668AA8	EXCEL MARITIME CARRIERS LTD SR NT CONV 144A										
	509,000,000 HCLU Local			62.871678	320,016.84	76.500000	1.8750	15 Oct 2027			
	Base			62.871678	320,016.84	76.500000		389,385.00	69,368.16		
								389,385.00	69,368.16		
302051AL1	EXIDE TECHNOLOGIES SR SUB NT										
	20,000,000 HCLU Local			82.303550	16,460.71	84.180000	3.8600	18 Sep 2013			
	Base			82.303550	16,460.71	84.180000		16,836.00	375.29		
								16,836.00	375.29		

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Maturity Date Market Value	Unrealized Gr/Ls	% Curr % Comp
31331J3Y7	FEDERAL FARM CREDIT BANK 12/17 FIXED 2.65								
	1,500,000.000 HCLN Local			98.013370	1,470,200.55	98.590800	01 Dec 2017 1,478,882.00	8,661.45	1.21
	Base			98.013370	1,470,200.55	98.590800	1,478,882.00	8,661.45	1.21
31567RAC4	FIBERTOWER CORP SR SEC2 NT CONV								
	114,995.000 HCLU Local			109.692265	126,140.62	113.375000	15 Nov 2012 130,375.58	4,234.96	0.11
	Base			109.692265	126,140.62	113.375000	130,375.58	4,234.96	0.11
32055RAP2	FIRST INDL L P GTD SR NT EXCHANGEABLE 144A								
	0.000 HCLU Local			0.000000	-11.64	0.000000	15 Sep 2011 0.00	11.64	0.00
	Base			0.000000	-11.64	0.000000	0.00	11.64	0.00
33832DAB2	FIVE STAR QUALITY CARE INC SR NT CONV								
	155,000.000 HCLU Local			78.308303	121,377.87	98.875000	15 Oct 2026 150,156.25	28,778.38	0.12
	Base			78.308303	121,377.87	98.875000	150,156.25	28,778.38	0.12
343389AA0	FLOTEK INDS INC DE SR NT CONV								
	45,000.000 HCLU Local			84.707956	38,118.58	88.875000	15 Feb 2028 39,093.75	975.17	0.03
	Base			84.707956	38,118.58	88.875000	39,093.75	975.17	0.03
361438AA2	GAMCO INVS INC 12/15 ZCP								
	6.400 HCLP Local			100.000000	6.40	100.000000	31 Dec 2015 6.40	0.00	0.00
	Base			100.000000	6.40	100.000000	6.40	0.00	0.00
369300AD0	GENERAL CABLE CORP DEL NEW SR NT CONV								
	10,000.000 HCLU Local			89.693200	8,968.32	98.875000	15 Nov 2013 9,887.50	918.18	0.01
	Base			89.693200	8,968.32	98.875000	9,887.50	918.18	0.01
378973AA8	GLOBALSTAR INC SR NT CONV								
	195,000.000 HCLU Local			74.801436	145,882.80	88.500000	01 Apr 2028 168,675.00	22,812.20	0.14
	Base			74.801436	145,882.80	88.500000	168,675.00	22,812.20	0.14

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Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gm/Ls	% Comp	% Comp
378336AE0	GLOABL INDS LTD SR DEB CONV					2,7500	01 Aug 2027			
	435,000,000 HCLU Local	60.316851			262,378.30	75.000000	326,250.00	63,871.70	0.27	0.27
	Base	60.316851			262,378.30	75.000000	326,250.00	63,871.70	0.27	0.27
38011MAB4	GMX RES INC SR NT CONV					5.0000	01 Feb 2013			
	85,000,000 HCLU Local	88.530824			75,251.20	84.250000	71,612.50	-3,638.70	0.06	0.06
	Base	88.530824			75,251.20	84.250000	71,612.50	-3,638.70	0.06	0.06
382410AC2	GOODRICH PETROLEUM CORP 10/29 FIXED 5					5.0000	01 Oct 2029			
	180,000,000 HCLU Local	89.274694			142,838.51	97.375000	155,800.00	12,960.49	0.13	0.13
	Base	89.274694			142,838.51	97.375000	155,800.00	12,960.49	0.13	0.13
39153LAB2	WILSON GREATBAC 8/13 CONV FIXED 2.25					2.2500	15 Jun 2013			
	132,000,000 HCLU Local	91.594841			120,905.19	97.500000	128,700.00	7,794.81	0.10	0.10
	Base	91.594841			120,905.19	97.500000	128,700.00	7,794.81	0.10	0.10
42210PAD4	HEADWATERS INCORPORATED					2.5000	01 Feb 2014			
	5,000,000 HCLU Local	79.160400			3,958.02	85.500000	4,275.00	316.98	0.00	0.00
	Base	79.160400			3,958.02	85.500000	4,275.00	316.98	0.00	0.00
42210PAH5	HEADWATERS INC 2/14 FIXED 14.75					14.7500	01 Feb 2014			
	45,000,000 HCLU Local	104.224422			46,900.99	112.500000	50,625.00	3,724.01	0.04	0.04
	Base	104.224422			46,900.99	112.500000	50,625.00	3,724.01	0.04	0.04
42708AD1	HERCULES OFFSHORE LLC 06/38 FRN					3.3750	01 Jun 2038			
	320,000,000 HCLU Local	73.674847			235,758.87	76.375000	244,400.00	8,641.13	0.20	0.20
	Base	73.674847			235,758.87	76.375000	244,400.00	8,641.13	0.20	0.20
44044KAB7	HORIZON LINES INC SR NT					4.2500	15 Aug 2012			
	108,000,000 HCLU Local	89.202759			96,338.98	92.125000	99,495.00	3,156.02	0.08	0.08
	Base	89.202759			96,338.98	92.125000	99,495.00	3,156.02	0.08	0.08



Hillings
Composite
Asset Management



STATE STREET

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
440543AE8	HORNBECK OFFSHORE SVCS INC NEW SR NT CONV					1.8250	15 Nov 2026		
	314,000,000 HCLU Local	81,203166			254,977.94	91.825000	287,702.50	32,724.56	0.23
	Base	81,203166			254,977.94	91.825000	287,702.50	32,724.56	0.23
448407AF3	HUTCHINSON TECHNOLOGY					3.2500	15 Jan 2026		
	173,000,000 HCLU Local	68,358798			118,280.72	71.825000	123,911.25	5,650.53	0.10
	Base	68,358798			118,280.72	71.825000	123,911.25	5,650.53	0.10
45031UBF7	ISTAR FINL INC SR NT CONV					0.7909	01 Oct 2012		
	15,000,000 HCLU Local	78,444267			11,766.64	89.000000	13,350.00	1,583.36	0.01
	Base	78,444267			11,766.64	89.000000	13,350.00	1,583.36	0.01
457461AC5	INLAND REAL EST IRC 11/29 FIXED 5.0					5.0000	15 Nov 2029		
	92,000,000 HCLU Local	135,551130			124,707.04	102.875000	94,645.00	-30,062.04	0.08
	Base	135,551130			124,707.04	102.875000	94,645.00	-30,062.04	0.08
457985AH2	INTEGRA LIFESCIENCES HLDGS CO SR NT CONV 144A					2.3750	01 Jun 2012		
	105,000,000 HCLU Local	88,960838			93,408.88	100.000000	105,000.00	11,591.12	0.09
	Base	88,960838			93,408.88	100.000000	105,000.00	11,591.12	0.09
466090AA5	JA SOLAR HLDGS CO LTD SR NT CONV					4.5000	15 May 2013		
	39,000,000 HCLU Local	92,834872			36,205.60	95.125000	37,098.75	893.15	0.03
	Base	92,834872			36,205.60	95.125000	37,098.75	893.15	0.03
46625HHW3	JPMORGAN CHASE + CO 01/16 FIXED 2.8					2.6000	15 Jan 2016		
	3,000,000,000 HCLN Local	98,538272			2,956,148.15	97.027200	2,910,816.00	-45,332.15	2.37
	Base	98,538272			2,956,148.15	97.027200	2,910,816.00	-45,332.15	2.37
482740AC1	K V PHARMACEUTICALCO CONTINGENT CONV SUB NT					2.5000	16 May 2033		
	225,000,000 HCLU Local	61,102689			137,481.05	54.000000	121,500.00	-15,981.05	0.10
	Base	61,102689			137,481.05	54.000000	121,500.00	-15,981.05	0.10

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Base Currency: USD - USD										% Curr
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Market Value	Unrealized Grn/Ls	% Comp
48880LAA5	KENDLE INTL INC SR NT CONV									
	114,000,000 HCLU Local			91.986281	104,841.56	93.000000	3.3750	106,020.00	1,178.44	0.09
	Base			91.986281	104,841.56	93.000000		106,020.00	1,178.44	0.09
499005AD8	KNIGHT CAPITAL GROUP INC 03/15 FIXED 3.5									
	350,000,000 HCLU Local			93.660000	327,810.00	95.500000	3.5000	334,250.00	6,440.00	0.27
	Base			93.660000	327,810.00	95.500000		334,250.00	6,440.00	0.27
50183LAB3	LDK SOLAR CO LTD 04/13 CONV FIXED 4.75									
	400,000,000 HCLU Local			92.679033	370,716.13	98.125000	4.7500	392,500.00	21,783.87	0.32
	Base			92.679033	370,716.13	98.125000		392,500.00	21,783.87	0.32
538034AB5	LIVE NATION INC SR NT CONV									
	235,000,000 HCLU Local			85.003826	199,758.99	89.375000	2.8750	210,031.25	10,272.26	0.17
	Base			85.003826	199,758.99	89.375000		210,031.25	10,272.26	0.17
55342NAG5	MPT OPER PARTNERSHIP L P 04/13 FIXED 8.25 144A									
	80,000,000 HCLU Local			101.704275	81,383.42	111.600000	8.2500	89,280.00	7,916.58	0.07
	Base			101.704275	81,383.42	111.600000		89,280.00	7,916.58	0.07
5911769B0	METALICO INC 04/28 FIXED 7									
	200,000,000 HCLU Local			86.226000	172,452.00	94.000000	7.0000	188,000.00	15,548.00	0.15
	Base			86.226000	172,452.00	94.000000		188,000.00	15,548.00	0.15
595112AH6	MICRON TECHNOLOGY INC SR NTCONV									
	120,000,000 HCLU Local			93.298050	111,957.66	94.500000	1.8750	113,400.00	1,442.34	0.09
	Base			93.298050	111,957.66	94.500000		113,400.00	1,442.34	0.09
61748WAB4	MORGANS HOTEL GROUP CO 10/14 CONV FIXED 2.375									
	175,000,000 HCLU Local			78.495274	137,366.73	83.250000	2.3750	145,687.50	8,320.77	0.12
	Base			78.495274	137,366.73	83.250000		145,687.50	8,320.77	0.12

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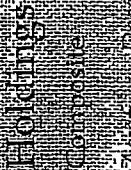
Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gnl/Ls	% Curr % Comp
62941QAA2	NRFC NNN HOLDING NRF	170,000,000	HCLU Local	86.555194	147,313.83	11.5000	15 Jun 2013	21,836.17	0.14
	Base			86.555184	147,313.83	99.500000	169,150.00	21,836.17	0.14
641208AA1	NETWORK EQUIP TECHNOLOGIES SUB DEB CONV					7.2500	15 May 2014		
	35,000,000 HCLU Local	90.550000		90.550000	31,727.50	85.340000	29,869.00	-1,858.50	0.02
Original Face.	35,000 000 Base	90.550000		90.550000	31,727.50	85.340000	29,869.00	-1,858.50	0.02
66705CAA0	NORTHSTAR FIN LTD PARTNERSHIP EXCHANGEABLE SR NT					7.2500	15 Jun 2027		
	5,000,000 HCLU Local	85.553000		85.553000	4,277.65	96.250000	4,812.50	534.85	0.00
	Base	85.553000		85.553000	4,277.65	96.250000	4,812.50	534.85	0.00
66986WAA6	NOVAMED INC DEL CONV SR SUB NT					1.0000	15 Jun 2012		
	95,000,000 HCLU Local	89.412242		89.412242	84,941.63	90.750000	86,212.50	1,270.87	0.07
	Base	89.412242		89.412242	84,941.63	90.750000	86,212.50	1,270.87	0.07
70336TAA2	PATRIOT COAL CORP SR NT CONV 144A					3.2500	31 May 2013		
	130,000,000 HCLU Local	74.583408		74.583408	98,958.43	94.375000	122,687.50	25,729.07	0.10
	Base	74.583408		74.583408	96,958.43	94.375000	122,687.50	25,729.07	0.10
739363AF6	POWERWAVE TECHNOLOGIES INC CONV SUB NT					3.8750	01 Oct 2027		
	195,000,000 HCLU Local	75.805697		75.805697	147,821.11	88.000000	171,600.00	23,778.89	0.14
	Base	75.805697		75.805697	147,821.11	88.000000	171,600.00	23,778.89	0.14
740447AA5	PREIT ASSOCIATES LP 06/12 FIXED 4.0					4.0000	01 Jun 2012		
	270,000,000 HCLU Local	91.995322		91.995322	248,387.37	96.625000	260,887.50	12,500.13	0.21
	Base	91.995322		91.995322	248,387.37	96.625000	260,887.50	12,500.13	0.21
743815AB8	PROVIDENCE SVC CORP SR SUB NT CONV					6.5000	15 May 2014		
	153,000,000 HCLU Local	83.402673		83.402673	127,606.09	100.000000	153,000.00	25,393.91	0.12
	Base	83.402673		83.402673	127,606.09	100.000000	153,000.00	25,393.91	0.12

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Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gr/Ls	% Curr % Comp
74586WAA4	PULSE ELECTRONICS CORP 12/14 FIXED 7 CONV								
	75,000,000 HCLU Local			95,362,533	71,521.90	108.500000	81,375.00	9,853.10	0.07
	Base			95,362,533	71,521.90	108.500000	81,375.00	9,853.10	0.07
74923MAA8	RAIT FINL TR SR NT CONV 144A								
	140,000,000 HCLU Local			80,985,778	113,394.09	80.375000	112,525.00	-889.09	0.09
	Base			80,985,778	113,394.09	80.375000	112,525.00	-869.09	0.09
760112AA0	RENTECH INC SR NT CONV								
	80,000,000 HCLU Local			88,298,038	71,439.23	90.000000	72,000.00	580.77	0.06
	Base			89,299,038	71,439.23	90.000000	72,000.00	560.77	0.06
78412FAH7	SESI L L C GTD SR NT								
	136,000,000 HCLU Local			84,172,066	114,474.01	101.875000	138,550.00	24,075.99	0.11
	Base			84,172,066	114,474.01	101.875000	138,550.00	24,075.99	0.11
80004CAC5	SANDISK CORP SR NT CONV								
	105,000,000 HCLU Local			91,527,857	98,104.25	98.250000	101,082.50	4,958.25	0.08
	Base			91,527,857	98,104.25	98.250000	101,082.50	4,958.25	0.08
807863AL9	SCHOOL SPECIALTY SCHS SUB DEB CONV								
	80,000,000 HCLU Local			96,274,900	77,019.92	97.500000	78,000.00	980.08	0.06
	Base			96,274,900	77,019.92	97.500000	78,000.00	980.08	0.06
823213AD5	SHENGDATECH INC 12/15 FIXED 6.5								
	125,000,000 HCLU Local			100,000,000	125,000.00	100.375000	125,468.75	468.75	0.10
	Base			100,000,000	125,000.00	100.375000	125,468.75	468.75	0.10
829228AV1	SINCLAIR BROADCAST GROUP INC SUB DEB CONV								
	10,000,000 HCLU Local			94,710,400	9,471.04	98.125000	9,912.50	441.46	0.01
	Base			94,710,400	9,471.04	98.125000	9,912.50	441.46	0.01

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
831759AB7	SMITH + WESSON HOLDING C 12/26 CONV FIXED 4								
	125,000,000 HCLU Local	87,332944			109,166.18	99.000000	123,750.00	14,583.82	0.10
	Base	87,332944			109,166.18	99.000000	123,750.00	14,583.82	0.10
83415UAB4	SOLARFUN POWER H SOLF 01/18 FIXED 3.5								
	325,000,000 HCLU Local	72,956800			237,109.60	83.875000	272,593.75	35,484.15	0.22
	Base	72,956800			237,109.60	83.875000	272,593.75	35,484.15	0.22
846822AE4	SPARTAN STORES INC SR NT CONV								
	135,000,000 HCLU Local	87,228733			117,758.79	94.750000	127,912.50	10,153.71	0.10
	Base	87,228733			117,758.79	94.750000	127,912.50	10,153.71	0.10
860370AH8	STEWART ENTERPRISES INC SR NT CONV								
	55,000,000 HCLU Local	69,692673			38,330.97	96.500000	53,075.00	14,744.03	0.04
	Base	69,692673			38,330.97	96.500000	53,075.00	14,744.03	0.04
867652AD1	SUNPOWER CORP 03/15 CONV FIXED 4.5								
	285,000,000 HCLU Local	87,294804			248,790.19	90.190000	257,041.50	8,251.31	0.21
	Base	87,294804			248,790.19	90.190000	257,041.50	8,251.31	0.21
86800CAE4	SUNTECH PWR HLDGS CO LTD SR NT CONV								
	359,000,000 HCLU Local	80,231318			288,030.43	87.625000	314,573.75	26,543.32	0.26
	Base	80,231318			288,030.43	87.625000	314,573.75	26,543.32	0.26
87929JAA1	TELE SYSTEM INC 11/14 CONV FIXED 4.5 144A								
	140,000,000 HCLU Local	87,039771			121,855.68	94.875000	132,825.00	10,969.32	0.11
	Base	87,039771			121,855.68	94.875000	132,825.00	10,969.32	0.11
90333EAC2	USEC INC SR NT CONV								
	170,000,000 HCLU Local	78,182459			132,910.18	90.000000	153,000.00	20,089.82	0.12
	Base	78,182459			132,910.18	90.000000	153,000.00	20,089.82	0.12



Holdings
Composite
2505 18-2013



STATE STREET

Base Currency: USD - USD										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
912828FQ8	US TREASURY N/B 08/16 FIXED 4.875									
	3,000,000,000	HCLN	Local	100.062500	3,001,875.00	113.999001	4.8750	15 Aug 2016 3,419,970.03	418,095.03	2.79
			Base	100.062500	3,001,875.00	113.999001		3,419,970.03	418,095.03	2.79
912828MX5	US TREASURY N/B 04/13 FIXED 1.75									
	3,000,000,000	HCLN	Local	100.927561	3,027,826.83	102.297000	1.7500	15 Apr 2013 3,068,910.00	41,083.17	2.50
			Base	100.927561	3,027,826.83	102.297000		3,068,910.00	41,083.17	2.50
912828NV8	US TREASURY N/B 08/15 FIXED 1.25									
	3,000,000 000	HCLN	Local	100.118461	3,003,553.84	97.257800	1.2500	31 Aug 2015 2,917,734.00	-85,819.84	2.38
			Base	100.118461	3,003,553.84	97.257800		2,917,734.00	-85,819.84	2.38
912828PC8	US TREASURTY N/B 11/20 FIXED 2.825									
	3,000,000,000	HCLN	Local	95.716012	2,871,480.37	94.328100	2.6250	15 Nov 2020 2,829,843.00	-41,637.37	2.31
			Base	95.716012	2,871,480.37	94.328100		2,829,843.00	-41,637.37	2.31
92340PAA8	VERENIUM CORP SR NT CONV									
	25,000,000	HCLU	Local	83.776120	20,944.03	89.625000	5.5000	01 Apr 2027 22,408.25	1,462.22	0.02
			Base	83.776120	20,944.03	89.625000		22,408.25	1,462.22	0.02
981417AB4	WORLD ACCEP CORP SR SUB NT CONV									
	120,000,000	HCLU	Local	95.214092	114,256.91	101.625000	3.0000	01 Oct 2011 121,950.00	7,693.09	0.10
			Base	95.214092	114,256.91	101.625000		121,950.00	7,693.09	0.10
US DOLLAR Total										
	37,091,001.400		Local		35,265,998.39			37,451,615.90	2,185,617.51	30.55
Original Face:	42,000,000		Base		35,265,998.39			37,451,615.90	2,185,617.51	30.55
FIXED INCOME Total										
	37,091,001.400		Base		35,265,998.39			37,451,615.90	2,185,617.51	30.55
Original Face:	42,000,000									



STATE STREET

Holdings

Composite

As of: December 31, 2010

Base Currency: USD - USD									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
COMPOSITE Total									
		50,249,146.220	Base		114,013,641.93		122,595,771.27	8,582,129.34	100.00
Original Face:		42,000,000							

AS AMENDED

ATTACHMENT A



STATE STREET



Funds Included In Composite

- HCLS CGTC NON US EQUITY
- HCLV OCM EXP YIELD FUND LP

Holdings

Composite

As of 12/31/2011

STATE STREET

Report Date: February 14, 2012

Base Currency: USD - US DOLLAR												
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate		Maturity Date	Market Value	Unrealized Gn/Ls	% Curr	% Comp
						Unit Price						

CASH												
US DOLLAR												
USD												
US DOLLAR												
-2,000,000.000												
	HCLV Local			1.000000	-2,000,000.00	1.000000		-2,000,000.00	-2,000,000.00	0.00	5.32	
	Base			1.000000	-2,000,000.00	1.000000		-2,000,000.00	-2,000,000.00	0.00	5.32	
US DOLLAR Total												

-2,000,000.000												
	Local				-2,000,000.00			-2,000,000.00	-2,000,000.00	0.00	5.32	
	Base				-2,000,000.00			-2,000,000.00	-2,000,000.00	0.00	5.32	
CASH Total												

-2,000,000.000												
	Base				-2,000,000.00			-2,000,000.00	-2,000,000.00	0.00	5.32	
EQUITY												
US DOLLAR												

CAPITAL GUARDIAN NON US EQ FD TAX EXEMPT FD												
140996927	843,608.809	HCLS Local		20.239195	17,073,922.57	30.730000		25,924,037.24	8,850,114.67	69.02		
	Base			20.239195	17,073,922.57	30.730000		25,924,037.24	8,850,114.67	69.02		
670991971 OCM HIGH YIELD LP												
	128,794.730	HCLV Local		77.158846	9,937,652.77	74.811664		9,635,348.07	-302,304.70	25.65		
	Base			77.158846	9,937,652.77	74.811664		9,635,348.07	-302,304.70	25.65		
US DOLLAR Total												

972,401.539												
	Local				27,011,575.34			35,559,385.31	8,547,809.97	94.68		
	Base				27,011,575.34			35,559,385.31	8,547,809.97	94.68		

AS AMENDED

ATTACHMENT A



STATE STREET

Holdings

Composite

Asset ID

Asset Description

Units

Fund

Unit Cost

Total Cost

Rate

Unit Price

Maturity Date

Market Value

Unrealized Gnl's

% Curr

% Comp

Base Currency: USD - US DOLLAR												
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Market Value	Unrealized Gnl's	% Curr	% Comp
EQUITY Total												
		972,401.539	Base		27,011,575.34				35,559,385.31	8,547,809.97		94.68



STATE STREET

Holdings

Composite

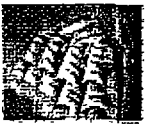
As of: January 31, 2012

Base Currency: USD - US DOLLAR											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Curr	% Comp

COMPOSITE Total											
		-1,027,598.461	Base		25,011,575.34			33,559,385.31	8,547,809.97		100.00

AS AMENDED

ATTACHMENT A



Funds Included In Composite

HCLQ FUTURES

& issue has redennominated but Local is not converted
issue has not been redennominated but Local is converted

Page 1

Prepared by State Street

Base Currency: USD - US DOLLAR						
Contracts	Total Cost	Market Value	% Composite	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH						
AUSTRALIAN DOLLAR	50,233.11	54,819.74	1.74	0.00	4,586.63	4,586.63
EURO CURRENCY	29,246.30	29,775.67	0.94	0.00	529.37	529.37
HONG KONG DOLLAR	-16,616.77	-16,593.02	0.53	0.00	23.75	23.75
JAPANESE YEN	142,047.95	147,564.88	4.68	0.00	5,516.93	5,516.93
POUND STERLING	72,419.58	72,092.70	2.29	0.00	-326.88	-326.88
US DOLLAR	1,155,543.30	1,155,543.30	36.65	0.00	0.00	0.00
CASH Total	1,432,873.47	1,443,203.27	46.83	0.00	10,329.80	10,329.80

AS AMENDED



STATE STREET

Holdings

Asset Summary - Composite

As of December 31, 2010

Index Date: January 6, 2011

Base Currency: USD - US DOLLAR						
Contracts	Total Cost	Market Value	% Composite	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

CASH EQUIVALENT

US DOLLAR

	1,605,222.20	1,605,222.20	50.91	0.00	0.00	0.00
CASH EQUIVALENT Total	1,605,222.20	1,605,222.20	50.91	0.00	0.00	0.00



STATE STREET.

Holdings

Asset Summary - Composite

As of: December 31, 2019

Base Currency: USD - US DOLLAR						
Contracts	Total Cost	Market Value	% Composite	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
COMPOSITE Total						
	3,038,085.87	3,048,425.47	97.74	0.00	10,329.80	10,329.80

Holdings - Futures Contracts

Asset Summary - Composite

As of December 31, 2010



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Composite	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
AUSTRALIAN DOLLAR	200.000	949,400.00	946,000.00	0.43	-3,485.17	9,919.58	-13,404.73
EURO CURRENCY							
GERMANY	1,020.000	2,898,840.00	2,849,880.00	0.00	-65,682.33	-65,028.64	0.00
EURO CURRENCY Total	1,020.000	2,898,840.00	2,849,880.00	0.00	-65,682.33	-65,028.64	0.00
HONG KONG DOLLAR	100.000	2,289,500.00	2,302,000.00	0.01	1,608.00	1,863.49	-255.49
JAPANESE YEN	250,000,000	220,850,000.00	224,000,000.00	0.00	38,838.54	38,534.47	0.00
POUND STERLING	300,000	1,730,550.00	1,767,900.00	0.53	58,477.06	75,031.17	-16,554.11
US DOLLAR	3,078,750.000	4,381,044.05	4,317,672.50	0.69	-63,371.55	-84,977.17	21,605.82
FUTURES LONG Total	3,330,370.000			1.84	-33,615.45	-24,657.12	-8,608.71

AS AMENDED

ATTACHMENT A

Holdings - Futures Contracts

Asset Summary - Composite

As of December 31, 2010

Mark Date

January 6, 2011



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Composite	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES SHORT							
US DOLLAR							
-189.000	-10,050.000	-11,861,333.04	-12,027,810.00	0.62	-66,476.96	-85,871.96	19,395.00
FUTURES SHORT Total							
-189.000	-10,050.000			0.62	-66,476.96	-85,871.96	19,395.00

AS AMENDED

ATTACHMENT A

Base Currency: USD - US DOLLAR							
Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Composite	Curr Accum Gn/Ls	Prior Accum Gn/Ls	MargIn Variation

FUTURES Total							
12,000	3,320,320,000			2.26	-100,092.41	-110,529.08	10,786.29

GENERAL MOTORS FOUNDATION, INC.
EIN: 38-2132136

ATTACHMENT B – PROPOSAL SUBMISSION AND REVIEW GUIDELINES

For the Year Ended December 31, 2010

Form 990-PF, Part XV, Lines 2a, 2b and 2c

All requests are made on-line at www.gm.com/corporate/responsibility/community. The GM Foundation no longer accepts paper requests. Contributions are only made to organizations with a verified IRS 501(c)(3) status.

All requests are accepted and reviewed on an on-going basis throughout the year.

The following information must be provided in each cash donation grant application:

1. Federal employer identification number (EIN) for verification of IRS 501(c)(3) status (required)
2. Legal name of organization, address
3. Current operating budget
4. Organization history/mission statement
5. Project name
6. Purpose of grant/project (Statement of Requested Support)
7. Project time frame
8. Amount requested
9. Total project cost
10. Demographic information
11. Communications strategy and recognition of the GMF's support
12. Other organizations to which you are submitting requests
13. Information on projected impact of the contribution

Form 990-PF, Part XV, Line 2d

To ensure continuity of its philanthropic efforts, General Motors established the GMF in 1976 to provide eligible organizations support through cash donations. The GMF is committed to supporting organizations and programs designed to affect and improve the quality of life in communities.

With a strong commitment to diversity in all areas, the targeted areas of support for the GM Foundation are:

Education: Realizing the importance of education, we are consistently a leader among contributors to education, both in terms of financial support and the quality of the programs receiving support. We support a strong and diverse base of education programs for students of all ages, including donations to colleges and universities, hands-on experiential education activities, and mentoring programs.

ATTACHMENT B

AS AMENDED

GENERAL MOTORS FOUNDATION, INC.
EIN: 38-2132136

ATTACHMENT B – PROPOSAL SUBMISSION AND REVIEW GUIDELINES

For the Year Ended December 31, 2010

Form 990-PF, Part XV, Line 2d (continued)

Health and human services: We support organizations working to further research related to the causes, prevention, and treatment of various diseases such as cancer, heart disease, and diabetes. We also support other health-related awareness and education campaigns.

Environment and energy: Protecting the environment is one of our most important priorities. We are dedicated to protecting human health, natural resources, and the global environment by supporting organizations that promote these ideals.

Community Development: We support organizations that strengthen community awareness and improvement.

Primary consideration is given to requests that meet the following criteria:

- Exhibit a clear purpose and defined need in one of GMF's areas of support;
- Recognize innovative approaches in addressing the defined need; and
- Demonstrate an efficient organization and detail the organization's ability to follow through on their proposal.

Restrictions on Giving

Donations are only made to organizations with a verifiable IRS 501(c)(3) status. In addition, donations are not provided to:

- Religious organizations
- Operating budgets of medical related facilities
- Capital campaigns
- Endowment funds
- Political parties or candidates
- Foreign organizations

The GM Foundation does not support multi-year grants; only the first year of multi-year requests will be considered, and subsequent years will be evaluated annually for future support.

ATTACHMENT B

AS AMENDED

GENERAL MOTORS FOUNDATION, INC.
EIN: 38-2132136

ATTACHMENT B – PROPOSAL SUBMISSION AND REVIEW GUIDELINES

For the Year Ended December 31, 2010

Form 990-PF, Part XV, Line 2d (continued)

GMF's Review Structure and Process

The GMF Board of Directors serves as the governing body for all donation decisions and other GMF matters, and draws upon input from GM staffs and operating units to guide the overall philanthropic process. Requests are accepted and reviewed on an on-going basis throughout the year.

If a request is within the GMF giving guidelines and program priorities, and if funds are available, the organization may be asked to submit additional information for evaluation, which may include:

- Expanded project description, goals, and objectives
- Description of persons or groups who will benefit
- Relevant experience of the project's principal staff
- History of organization (most recent annual report)
- Detailed work plan, time frame, and action plan for expected outcome
- Evaluation plan including criteria for measuring effectiveness of the proposed project
- All current and projected sources of funding; list amount requested of other corporations, foundations, and funding sources
- Detailed budget and long-term funding strategy beyond the initial grant period
- Current financial statements
- Current Board of Directors with affiliations

ATTACHMENT B

AS AMENDED

GENERAL MOTORS FOUNDATION, INC.

EIN: 38-2132136

ATTACHEMENT C - GRANTS PAID DURING THE YEAR

FORM 990-PF, PART XV, ITEM 3A

For The Year Ended December 31, 2010

Organization	Foundation Status of Recipient	Purpose of Grant or Contribution	Amount
100 Black Men of America, Inc.	Public Charity	General Fund	30,000
Affirmations Lesbian Gay Community Center, Inc	Public Charity	General Fund	5,000
Alliance for a Safer Greater Detroit	Public Charity	General Fund	10,000
Alternatives For Girls	Public Charity	General Fund	5,000
American Cancer Society	Public Charity	General Fund	20,000
American GI Forum of the US	Public Charity	General Fund	5,000
American Heart Association Inc	Public Charity	General Fund	62,500
American Indian Science and Engineering Society	Public Charity	General Fund	10,000
American National Red Cross	Public Charity	General Fund	597,000
American-Arab Center for Civil and Human Rights Inc.	Public Charity	General Fund	10,000
Apollo Theater Foundation, Inc.	Public Charity	General Fund	25,000
Army Historical Foundation Inc	Public Charity	General Fund	250,000
Art Center College of Design	Public Charity	General Fund	80,000
Big Brothers Big Sisters of Greater Flint	Public Charity	General Fund	5,000
Board of Trustees of Leland Stanford Jr. University	Public Charity	General Fund	110,000
Boy Scouts of America Great Lakes Council	Public Charity	General Fund	15,000
Boys and Girls Clubs of Southeastern Michigan	Public Charity	General Fund	20,000
Brigham Young University	Public Charity	General Fund	35,000
Busch Wildlife Sanctuary Inc.	Public Charity	General Fund	10,000
Business Leaders for Michigan Foundation	Public Charity	General Fund	100,000
Capital Area United Way	Public Charity	General Fund	44,350
Capital Region Community Foundation	Public Charity	General Fund	5,000
Carnegie Mellon University	Public Charity	General Fund	70,000
Center for Public Policy Priorities	Public Charity	General Fund	2,500
Children's Leukemia Foundation of Michigan	Public Charity	General Fund	5,000
Citizens Research Council of Michigan	Public Charity	General Fund	40,000
Citizenship Education Fund, Inc.	Public Charity	General Fund	150,000
Cleveland Institute of Art	Public Charity	General Fund	70,000
Cllo Area Youth Sports Complex Advisory Committee nc	Public Charity	General Fund	10,000
CMS Foundation Inc	Public Charity	General Fund	190,000
College for Creative Studies	Public Charity	General Fund	115,000
Community Action of Southern Kentucky, Inc.	Public Charity	General Fund	2,225
Community Health Systems Inc	Public Charity	General Fund	5,000

AS AMENDED

ATTACHMENT C

GENERAL MOTORS FOUNDATION, INC.

EIN: 38-2132136

ATTACHEMENT C - GRANTS PAID DURING THE YEAR
FORM 990-PF, PART XV, ITEM 3A

For The Year Ended December 31, 2010

Organization	Foundation Status of Recipient	Purpose of Grant or Contribution	Amount
Community Legal Resources	Public Charity	General Fund	5,000
Congressional Black Caucus Foundation, Inc	Public Charity	General Fund	60,000
Congressional Hispanic Caucus Institute, Inc.	Public Charity	General Fund	25,000
Cornell University	Public Charity	General Fund	70,000
Council of Michigan Foundations	Public Charity	General Fund	5,000
Cranbrook Educational Community	Public Charity	General Fund	20,000
Curators of the University of Missouri	Public Charity	General Fund	70,000
Detroit Area Pre College Engineering Program (DAPCEP)	Public Charity	General Fund	20,000
Detroit Economic Growth Association	Public Charity	General Fund	30,000
Detroit Institute of Arts	Public Charity	General Fund	20,000
Detroit Public Television	Public Charity	General Fund	5,000
Detroit Science Center	Public Charity	General Fund	96,000
Detroit Symphony Orchestra	Public Charity	General Fund	10,000
Detroit Winter Blast Foundation	Public Charity	General Fund	15,000
Duke University	Public Charity	General Fund	60,000
Eagle Mount	Public Charity	General Fund	33,000
Financial Executives Research Foundation	Public Charity	General Fund	7,500
Florida Board of Governors Foundation Inc.	Public Charity	General Fund	5,000
Focus: HOPE	Public Charity	General Fund	180,000
Food Bank of Eastern Michigan	Public Charity	General Fund	10,000
Foundation for Ichthyosis and Related Skin Types	Public Charity	General Fund	5,000
Friends of The American University of Afghanistan	Public Charity	General Fund	25,000
Friends of the National World War II Memorial Inc.	Public Charity	General Fund	24,000
Georgia Tech Foundation, Inc.	Public Charity	General Fund	70,000
Glacier National Park Fund	Public Charity	General Fund	5,000
Gleaners Community Food Bank, Inc.	Public Charity	General Fund	25,000
Grant County YMCA	Public Charity	General Fund	2,500
Greater Wyoming Community Resource Alliance	Public Charity	General Fund	500
Harvard University	Public Charity	General Fund	50,000
Haven Inc	Public Charity	General Fund	4,000
Healthnet of Janesville Inc.	Public Charity	General Fund	5,000
Heart of West Michigan United Way	Public Charity	General Fund	5,080
Heartland Institute	Public Charity	General Fund	15,000

AS AMENDED

ATTACHMENT C

GENERAL MOTORS FOUNDATION, INC.

EIN: 38-2132136

ATTACHMENT C - GRANTS PAID DURING THE YEAR
FORM 990-PF, PART XV, ITEM 3A

For The Year Ended December 31, 2010

Organization	Foundation Status of Recipient	Purpose of Grant or Contribution	Amount
Hispanic Scholarship Fund	Public Charity	General Fund	80,000
Howard University Foundation	Public Charity	General Fund	17,800
Institute for International Economics	Public Charity	General Fund	25,000
Jobs for America's Graduates - DC, Inc.	Public Charity	General Fund	25,000
Jobs for America's Graduates, Inc.	Public Charity	General Fund	75,000
Junior Achievement of WNY	Public Charity	General Fund	1,500
Kettering University	Public Charity	General Fund	120,000
Lackport Robotics Inc.	Public Charity	General Fund	4,000
Lulac Institute Inc.	Public Charity	General Fund	10,000
Make-A-Wish Foundation of Greater Ohio, Kentucky, & Indiana	Public Charity	General Fund	500
March of Dimes	Public Charity	General Fund	100,000
Massachusetts Institute of Technology	Public Charity	General Fund	110,000
Mathcounts Foundation	Public Charity	General Fund	25,000
Matrix Human Services	Public Charity	General Fund	25,000
Michigan 2010 Foundation	Public Charity	General Fund	10,000
Michigan Aerospace Foundation Inc.	Public Charity	General Fund	375,000
Michigan Colleges Foundation, Inc.	Public Charity	General Fund	35,000
Michigan Economic Development Foundation	Public Charity	General Fund	25,000
Michigan Humane Society	Public Charity	General Fund	50,000
Michigan Opera Theatre	Public Charity	General Fund	20,000
Michigan Roundtable for Diversity and Inclusion	Public Charity	General Fund	2,500
Michigan State University	Public Charity	General Fund	170,000
Michigan Technological University	Public Charity	General Fund	160,000
Michigan Women's Foundation	Public Charity	General Fund	10,000
Mid-Michigan Children's Museum	Public Charity	General Fund	12,500
Mosaic Youth Theatre of Detroit	Public Charity	General Fund	75,000
Museum of African American History	Public Charity	General Fund	25,000
Music Hall Center for the Performing Arts	Public Charity	General Fund	20,000
National Action Council for Minorities in Engineering, Inc.	Public Charity	General Fund	65,000
National Black MBA Association, Inc.	Public Charity	General Fund	21,948
National Bureau of Economic Research, Inc.	Public Charity	General Fund	20,000
National Center for Missing and Exploited Children	Public Charity	General Fund	5,000

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ATTACHMENT C

GENERAL MOTORS FOUNDATION, INC.

EIN: 38-2132136

ATTACHEMENT C - GRANTS PAID DURING THE YEAR
FORM 990-PF, PART XV, ITEM 3A

For The Year Ended December 31, 2010

Organization	Foundation Status of Recipient	Purpose of Grant or Contribution	Amount
National Council of Negro Women, Inc.	Public Charity	General Fund	25,000
National Foundation for the Centers for Disease Control and Prevention	Public Charity	General Fund	100,000
National Multiple Sclerosis Society, Michigan Chapter	Public Charity	General Fund	20,000
National Safety Council	Public Charity	General Fund	25,000
National Society of Black Engineers	Public Charity	General Fund	15,000
National Urban League, Inc.	Public Charity	General Fund	25,000
Neighborhood Service Organization	Public Charity	General Fund	25,000
New Ballet Ensemble and School	Public Charity	General Fund	33,000
New Detroit, Inc.	Public Charity	General Fund	75,000
Newfane Circuit Stompers, Inc.	Public Charity	General Fund	3,000
North End Youth Improvement Council	Public Charity	General Fund	5,000
Northwestern University	Public Charity	General Fund	97,950
Ohio State University Foundation	Public Charity	General Fund	50,000
Overseas Press Club Foundation	Public Charity	General Fund	5,000
Pennsylvania State University of the McKeesport C	Public Charity	General Fund	70,000
Phoenix Theatre Inc of Bowling Green Kentucky	Public Charity	General Fund	125
Pratt Institute of Art	Public Charity	General Fund	15,000
Purdue Foundation Inc.	Public Charity	General Fund	160,000
Regents of the University of Michigan	Public Charity	General Fund	730,000
Resource Genesee	Public Charity	General Fund	5,000
SAE International	Public Charity	General Fund	321,429
Safe Kids Worldwide	Public Charity	General Fund	1,000,000
San Antonio Foundation for Free Enterprise	Public Charity	General Fund	25,000
Smithsonian Institution	Public Charity	General Fund	285,710
Society of Hispanic Professional Engineers	Public Charity	General Fund	25,750
Society of Women Engineers	Public Charity	General Fund	19,700
Tall Pine Council-Boy Scouts of America	Public Charity	General Fund	5,000
Texas A & M Research Foundation	Public Charity	General Fund	10,100
Texas Tech Foundation	Public Charity	General Fund	5,000
The Links, Incorporated Foundation	Public Charity	General Fund	20,000
The Salvation Army	Public Charity	General Fund	500
The University of Texas at San Antonio	Public Charity	General Fund	90,000

AS AMENDED

ATTACHMENT C

GENERAL MOTORS FOUNDATION, INC.

EIN: 38-2132136

ATTACHEMENT C - GRANTS PAID DURING THE YEAR

FORM 990-PF, PART XV, ITEM 3A

For The Year Ended December 31, 2010

Organization	Foundation Status of Recipient	Purpose of Grant or Contribution	Amount
The University of Texas Foundation	Public Charity	General Fund	75,000
Think Detroit PAL	Public Charity	General Fund	5,000
Trustees of the University of Pennsylvania	Public Charity	General Fund	8,150
Tuskegee University	Public Charity	General Fund	10,000
United Negro College Fund	Public Charity	General Fund	315,000
United Way	Public Charity	General Fund	12,650
United Way - St Louis	Public Charity	General Fund	11,890
United Way for Southeastern Michigan	Public Charity	General Fund	500,000
United Way Grant County	Public Charity	General Fund	10,600
United Way NWLA	Public Charity	General Fund	11,125
United Way of Allen County	Public Charity	General Fund	26,000
United Way of Bay County	Public Charity	General Fund	3,190
United Way of Buffalo and Erie County	Public Charity	General Fund	10,380
United Way of Central Indiana, Inc	Public Charity	General Fund	7,100
United Way of Central Maryland-Baltimore County	Public Charity	General Fund	1,820
United Way of Defiance County	Public Charity	General Fund	13,880
United Way of Genesee County	Public Charity	General Fund	85,510
United Way of Greater Niagra Inc	Public Charity	General Fund	13,310
United Way of Greater Rochester Inc.	Public Charity	General Fund	8,980
United Way of Greater Toledo	Public Charity	General Fund	14,610
United Way of Howard County	Public Charity	General Fund	10,000
United Way of Lawrence County	Public Charity	General Fund	4,628
United Way of Maury County	Public Charity	General Fund	14,500
United Way of Metropolitan Nashville	Public Charity	General Fund	3,000
United Way of Metropolitan Tarrant County	Public Charity	General Fund	22,650
United Way of Richland County	Public Charity	General Fund	8,150
United Way of Saginaw County	Public Charity	General Fund	6,000
United Way of Southern Kentucky	Public Charity	General Fund	6,830
United Way of Wyandotte County, Inc.	Public Charity	General Fund	28,320
University of Cincinnati Foundation	Public Charity	General Fund	30,000
University of Puerto Rico	Public Charity	General Fund	50,000
University of Texas at Austin Minority Engineering	Public Charity	General Fund	80,000
University of Texas at El Paso	Public Charity	General Fund	50,000
Urban League of Flint	Public Charity	General Fund	5,000

AS AMENDED

ATTACHMENT C

GENERAL MOTORS FOUNDATION, INC.

EIN: 38-2132136

ATTACHEMENT C - GRANTS PAID DURING THE YEAR
FORM 990-PF, PART XV, ITEM 3A

For The Year Ended December 31, 2010

Organization	Foundation Status of Recipient	Purpose of Grant or Contribution	Amount
US Foundation for Inspiration and Recognition of Science and Technology	Public Charity	General Fund	100,000
Valley Area Agency on Aging	Public Charity	General Fund	5,000
Virginia Tech Foundation, Inc.	Public Charity	General Fund	50,000
W.R.O.T.E. Inc.	Public Charity	General Fund	500
Washtenaw United Way	Public Charity	General Fund	1,080
Wayne State University	Public Charity	General Fund	106,000
WCP	Public Charity	General Fund	25,000
William J. Clinton Foundation	Public Charity	General Fund	684,455
Williamson County United Way	Public Charity	General Fund	11,000
Women Lawyers Association of Michigan Foundation	Public Charity	General Fund	10,000
Womens Leadership Forum dba Inforum Center for Leadership	Public Charity	General Fund	50,000
World Association for Cooperative Education	Public Charity	General Fund	7,500
World Environment Center	Public Charity	General Fund	12,000
YES Foundation	Public Charity	General Fund	5,000
Young Men's Christian Association of Lockport, New York, (i.e. YMCA of Lockport, NY)	Public Charity	General Fund	1,000
Youngstown/Mahoning Valley United Way	Public Charity	General Fund	43,500
Total			<u>10,684,475</u>

GENERAL MOTORS FOUNDATION, INC.

EIN: 38-2132136

**ATTACHMENT D - GRANTS PAID DURING THE YEAR
FORM 990-PF, PART XV, ITEM 3B**

For the Year Ended December 31, 2010

Organization	Amount
Smithsonian Institution	\$857,130
SAE Foundation	1,285,716
Michigan Aerospace Museum	625,000
Focus: HOPE	180,000
Detroit Science Center	288,000
Friends of the National World War II Memorial	96,000
Army Historical Foundation	750,000
City of Detroit Parks & Recreation Initiative	2,000,000
Detroit School Initiatives	27,125,000
Less: Discounts on multi-year pledges	(1,172,719)
	<u>\$32,034,127</u>