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

OMB No 1545-0052

2010

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 **06/01**, **2010**, and ending **05/31**, **2011**

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

Name of foundation: **THE FRANCE-MERRICK FOUNDATION, INC**
A Employer identification number: **52-6072964**

Number and street (or P O box number if mail is not delivered to street address): **2 HAMILL ROAD, QUADRANGLE EAST**
Room/suite: **302**
B Telephone number (see page 10 of the instructions): **(410) 464-2004**

City or town, state, and ZIP code: **BALTIMORE, MD 21210-1813**
C If exemption application is pending, check here ☐
D 1. Foreign organizations, check here ☐
2. Foreign organizations meeting the 85% test, check here and attach computation ☐

H Check type of organization: ☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) **\$ 198,664,233.**
J Accounting method: ☒ Cash ☐ Accrual
☐ Other (specify) _____
E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule) ☐ if the foundation is not required to attach Sch B	0.			
	2 Check ☐ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	568,001.	568,001.		ATCH 1
	4 Dividends and interest from securities	2,041,141.	2,041,141.		ATCH 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	12,088,529.			
	b Gross sales price for all assets on line 6a 119,641,736.				
	7 Capital gain net income (from Part IV, line 2)		12,088,529.		
	8 Net short-term capital gain				
	9 Income modifications				
	10 a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	249,216.	355,754.		ATCH 3
	12 Total. Add lines 1 through 11	14,946,887.	15,053,425.		
	13 Compensation of officers, directors, trustees, etc.	250,200.	55,044.		195,156.
	14 Other employee salaries and wages	86,577.	19,047.		67,530.
	15 Pension plans, employee benefits	29,144.	6,412.		22,732.
	16 a Legal fees (attach schedule) ATCH 4	300.	300.	0.	0.
	b Accounting fees (attach schedule) ATCH 5	49,450.	38,338.	0.	11,113.
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions) *	89,680.			
	19 Depreciation (attach schedule) and depletion	7,794.	2,572.		
	20 Occupancy	78,375.	25,864.		52,511.
	21 Travel, conferences, and meetings	4,579.	3,766.		813.
	22 Printing and publications				
	23 Other expenses (attach schedule) ATCH 7	1,048,475.	798,584.		249,892.
	24 Total operating and administrative expenses. Add lines 13 through 23	1,644,574.	949,927.	0.	599,747.
	25 Contributions, gifts, grants paid	7,013,882.			7,013,882.
	26 Total expenses and disbursements. Add lines 24 and 25	8,658,456.	949,927.	0.	7,613,629.
	27 Subtract line 26 from line 12	6,288,431.			
	a Excess of revenue over expenses and disbursements		14,103,498.		
	b Net investment income (if negative, enter -0-)				
	c Adjusted net income (if negative, enter -0-)				

For Paperwork Reduction Act Notice, see page 30 of the instructions.

JSA ** ATCH 6

Form **990-PF** (2010)

Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions.)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	13,902.	13,502.	13,502.
	2 Savings and temporary cash investments	8,013,896.	24,009,723.	24,009,723.
	3 Accounts receivable ▶ Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶ Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges ATCH 8	4,329.	0.	0.
	10 a Investments - U.S. and state government obligations (attach schedule) *	745,747.	2,812,208.	2,958,366.
	b Investments - corporate stock (attach schedule) ATCH 10	56,345,810.	39,294,327.	54,240,693.
	c Investments - corporate bonds (attach schedule) ATCH 11	8,771,116.	6,001,855.	5,859,141.
	11 Investments - land, buildings, and equipment basis Less: accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule) ATCH 12	108,393,320.	116,472,248.	111,530,013.
	14 Land, buildings, and equipment basis Less: accumulated depreciation (attach schedule) ▶	177,130. 132,764.	45,660. 44,366.	44,366.
15 Other assets (describe ▶ ATCH 13)	64,100.	8,429.	8,429.	
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	182,397,880.	188,656,658.	198,664,233.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶ ATCH 14)	29,653.	0.	
23 Total liabilities (add lines 17 through 22)	29,653.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☒ X and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted	182,368,227.	188,656,658.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☐			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see page 17 of the instructions)	182,368,227.	188,656,658.	
31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	182,397,880.	188,656,658.		

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	182,368,227.
2 Enter amount from Part I, line 27a	2	6,288,431.
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	188,656,658.
5 Decreases not included in line 2 (itemize) ▶	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	188,656,658.

** ATCH 9

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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 SEE PART IV SCHEDULE					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a					
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69					
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))		
a					
b					
c					
d					
e					
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	12,088,529.	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions). If (loss), enter -0- in Part I, line 8			3		

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2009	8,174,640.	171,983,803.	0.047531
2008	10,402,336.	171,223,167.	0.060753
2007	12,356,769.	244,061,097.	0.050630
2006	11,840,452.	239,643,079.	0.049409
2005	11,277,003.	229,898,682.	0.049052
2 Total of line 1, column (d)			2 0.257375
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.051475
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 184,588,377.
5 Multiply line 4 by line 3			5 9,501,687.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 141,035.
7 Add lines 5 and 6			7 9,642,722.
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 on page 18			8 7,613,629.

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see page 18 of the instructions)

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1			
Date of ruling or determination letter _____ (attach copy of ruling letter if necessary - see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	282,070.
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	
3 Add lines 1 and 2		3	282,070.
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	282,070.
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	89,680.	
b Exempt foreign organizations-tax withheld at source	6b	0.	
c Tax paid with application for extension of time to file (Form 8868)	6c	260,000.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d	7	349,680.	
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		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	67,610.	
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 page 19 of the 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		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		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		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?	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	X	
8a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ☐ MD,		
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	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		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 page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ☐ N/A				
14	The books are in care of ☐ ROBERT W. SCHAEFER Telephone no ☐ 410-464-2004			
Located at ☐ 2 HAMILL ROAD, QUADRANGLE EAST STE 302 BALTIMORE, MD ZIP + 4 ☐ 21210				
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				
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
				X
See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ☐				

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes ☐ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days).	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)?	1b	X
Organizations relying on a current notice regarding disaster assistance check here ☐		
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010?	☐ Yes ☒ No	
If "Yes," list the years ☐		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see page 22 of the instructions)	2b	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ☐		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No	
b If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010)	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b	X

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

5 a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) ☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? ☐ Yes ☒ No
Organizations relying on a current notice regarding disaster assistance check here ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☒ No
If "Yes," attach the statement required by Regulations section 53.4945-5(d)

6 a 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

7 a 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? ☐ Yes ☒ No

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATTACHMENT 15		370,700.	14,774.	0.

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

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

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

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services** (see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services **NONE**

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1 N/A	
2	
3	
4	

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

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

	Amount
1 NONE	
2	
All other program-related investments See page 24 of the instructions	
3 NONE	

Total. Add lines 1 through 3

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	172,568,234.
b	Average of monthly cash balances	1b	14,733,939.
c	Fair market value of all other assets (see page 25 of the instructions)	1c	97,195.
d	Total (add lines 1a, b, and c)	1d	187,399,368.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	187,399,368.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	2,810,991.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	184,588,377.
6	Minimum investment return. Enter 5% of line 5	6	9,229,419.

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

1	Minimum investment return from Part X, line 6	1	9,229,419.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	282,070.
b	Income tax for 2010 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	282,070.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	8,947,349.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	8,947,349.
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	8,947,349.

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	7,613,629.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	0.
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	0.
b	Cash distribution test (attach the required schedule)	3b	0.
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	7,613,629.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	N/A
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	7,613,629.

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

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

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				8,947,349.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only				
b Total for prior years 20 08, 20 07, 20 06				
3 Excess distributions carryover, if any, to 2010				
a From 2005				
b From 2006				
c From 2007				142,457.
d From 2008				1,924,632.
e From 2009				
f Total of lines 3a through e	2,067,089.			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 7,613,629.				
a Applied to 2009, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)				
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)				
d Applied to 2010 distributable amount				7,613,629.
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))	1,333,720.			1,333,720.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	733,369.			
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed.				
d Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions				
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions				
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)				
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	733,369.			
10 Analysis of line 9				
a Excess from 2006				
b Excess from 2007				
c Excess from 2008	733,369.			
d Excess from 2009				
e Excess from 2010				

Form 990-PF (2010)

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9) NOT APPLICABLE

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

b Check box to indicate whether the foundation is a private operating foundation described in section

4942(j)(3) or 4942(j)(5)

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

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year - see page 28 of the instructions.)**1 Information Regarding Foundation Managers:**

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

N/A

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

N/A

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

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

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

ATTACHMENT 16

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

ATTACHMENT 17

c Any submission deadlines

NO DEADLINES EXIST - APPLICATIONS ARE REVIEWED AS RECEIVED

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

ATTACHMENT 18

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year ATTACHMENT 19				
Total			▶ 3a	7,013,882.
b Approved for future payment				
Total			▶ 3b	

Form 990-PF (2010)

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 (See page 28 of the instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1	Program service revenue					
a	_____					
b	_____					
c	_____					
d	_____					
e	_____					
f	_____					
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities			14	2,609,142.	
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	12,088,529.	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory . . .					
11	Other revenue a _____					
b	ATTACHMENT 20		-200,087.		449,303.	
c	_____					
d	_____					
e	_____					
12	Subtotal Add columns (b), (d), and (e)		-200,087.		15,146,974.	
13	Total Add line 12, columns (b), (d), and (e)					14,946,887.

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

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

[illegible]

Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

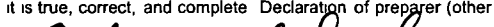
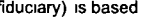
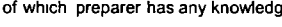
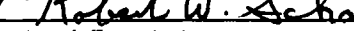
1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		Yes	No
a Transfers from the reporting foundation to a noncharitable exempt organization of			
(1) Cash	1a(1)		X
(2) Other assets	1a(2)		X
b Other transactions			
(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
(3) Rental of facilities, equipment, or other assets	1b(3)		X
(4) Reimbursement arrangements	1b(4)		X
(5) Loans or loan guarantees	1b(5)		X
(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X
d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.			

[illegible]

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

b If "Yes," complete the following schedule _____

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

Sign Here	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge				
	 Signature of officer or trustee		 Date		 Title
Paid Preparer Use Only	Print/Type preparer's name 		Preparer's signature 		Date 
	Check ☐ if self-employed		PTIN P00252478		
	Firm's name ▶ REZNICK GROUP, P.C.				Firm's EIN ▶ 52-1088612
Firm's address ▶ 500 EAST PRATT STREET, SUITE 200 BALTIMORE, MD				21202-3100 Phone no 410-783-4900	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
119482482.		SEE SCHEDULE ATTACHED 107553207.					VAR 11929275.	VAR
159,254.		OTHER REALIZED GAINS					VAR 159,254.	VAR
TOTAL GAIN (LOSS)							<u>12088529.</u>	

ATTACHMENT 1FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
INTEREST INCOME	568,001.	568,001.
TOTAL	<u>568,001.</u>	<u>568,001.</u>

ATTACHMENT 2FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
DIVIDEND INCOME	2,041,141.	2,041,141.
TOTAL	<u>2,041,141.</u>	<u>2,041,141.</u>

ATTACHMENT 3

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FOREIGN EXCHANGE	984.	984.
CURRENCY GAIN	2,089.	2,089.
LITIGATION INCOME	33,870.	33,870.
OTHER INCOME	68,792.	68,792.
PARTNERSHIP INCOME	143,481.	250,019.
TOTALS	249,216.	355,754.

ATTACHMENT 4FORM 990PF, PART I - LEGAL FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
LEGAL FEES	300.	300.		
TOTALS	<u>300.</u>	<u>300.</u>	<u>0.</u>	<u>0.</u>

ATTACHMENT 5FORM 990PF, PART I - ACCOUNTING FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
ACCOUNTING FEES	49,450.	38,338.		11,113.
TOTALS	<u>49,450.</u>	<u>38,338.</u>	<u>0.</u>	<u>11,113.</u>

ATTACHMENT 6

FORM 990PF, PART I - TAXES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>
EXCISE TAX	89,680.
TOTALS	<u>89,680.</u>

ATTACHMENT 7FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
PAYROLL EXPENSES	24,679.	5,429.	19,250.
INVESTMENT ADVISORY FEES	530,526.	530,526.	0.
OTHER ADMINISTRATIVE EXPENSES	183,667.	60,610.	123,057.
STOCK DIVIDEND EXPENSE	267.	267.	0.
CUSTODIAL FEES	139,757.	139,757.	0.
INSURANCE	18,037.	9,019.	9,019.
NON-GRANT EXPENSE	17,916.	17,916.	0.
TELEPHONE	7,691.	2,538.	5,153.
DUES AND SUBSCRIPTIONS	1,061.	298.	763.
MEALS	1,266.	40.	1,226.
DIRECTORS FEES	120,500.	31,500.	89,000.
PAYROLL BONUS	3,108.	684.	2,424.
TOTALS	<u>1,048,475.</u>	<u>798,584.</u>	<u>249,892.</u>

ATTACHMENT 8FORM 990PF, PART II - PREPAID EXPENSES AND DEFERRED CHARGES

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
PREPAID EXPENSE	4,329.	0.	0.
TOTALS	<u>4,329.</u>	<u>0.</u>	<u>0.</u>

FORM 990PF, PART II - U.S. AND STATE OBLIGATIONS

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ATTACHMENT 9</u>	
		<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
U.S. GOVERNMENTAL OBLIGATIONS	745,747.	2,812,208.	2,958,366.
US OBLIGATIONS TOTAL	<u>745,747.</u>	<u>2,812,208.</u>	<u>2,958,366.</u>

ATTACHMENT 10

FORM 990PF, PART II - CORPORATE STOCK

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
DOMESTIC CORPORATE STOCKS	56,345,810.	39,294,327.	54,240,693.
TOTALS	<u>56,345,810.</u>	<u>39,294,327.</u>	<u>54,240,693.</u>

ATTACHMENT 11FORM 990PF, PART II - CORPORATE BONDS

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
DOMESTIC CORPORATE BONDS	8,771,116.	6,001,855.	5,859,141.
TOTALS	<u>8,771,116.</u>	<u>6,001,855.</u>	<u>5,859,141.</u>

ATTACHMENT 12FORM 990PF, PART II - OTHER INVESTMENTS

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
INVESTMENT IN PARTNERSHIPS	48,782,368.	34,895,064.	24,813,027.
INVESTMENT IN ANTIQUES	3,470.	3,470.	51,225.
PUT OPTIONS	115,098.	0.	0.
MUTUAL FUNDS	39,491,686.	61,470,115.	62,337,400.
FOREIGN EQUITIES	4,511,268.	4,614,169.	4,908,493.
HEDGE FUND	15,489,430.	15,489,430.	19,419,868.
TOTALS	<u>108,393,320.</u>	<u>116,472,248.</u>	<u>111,530,013.</u>

ATTACHMENT 13FORM 990PF, PART II - OTHER ASSETS

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
SECURITY DEPOSIT	4,100.	4,100.	4,100.
MD UNEMPLOYMENT INSURANCE FUND	0.	4,329.	4,329.
FEDERAL EXCISE TAX RECEIVABLE	60,000.	0.	0.
TOTALS	<u>64,100.</u>	<u>8,429.</u>	<u>8,429.</u>

THE FRANCE-MERRICK FOUNDATION, INC

52-6072964

ATTACHMENT 14

FORM 990PF, PART II - OTHER LIABILITIES

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ENDING BOOK VALUE</u>
EXCISE TAXES PAYABLE	29,653.	0.
TOTALS	<u>29,653.</u>	<u>0.</u>

THE FRANCE-MERRICK FOUNDATION, INC

52-6072964

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEESATTACHMENT 15

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS</u>	<u>EXPENSE ACCT AND OTHER ALLOWANCES</u>
ROBERT W. SCHAEFER 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	EXECUTIVE DIRECTOR 40.00	166,200.	0.	0.
ROBERT M. PINKARD 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	SECRETARY 1.00	24,000.	0.	0.
WALTER D. PINKARD, JR. 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	PRESIDENT 1.00	24,000.	0.	0.
REDMOND C.S. FINNEY 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	DIRECTOR 1.00	6,500.	0.	0.
FREEMAN A. HRABOWSKI 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	DIRECTOR 1.00	12,000.	0.	0.

ATTACHMENT 15

THE FRANCE-MERRICK FOUNDATION, INC

52-6072964

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEESATTACHMENT 15 (CONT'D)

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS</u>	<u>EXPENSE ACCT AND OTHER ALLOWANCES</u>
ROBERT G. MERRICK III 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	VICE-PRESIDENT 1.00	23,500.	0.	0.
GREGORY C. PINKARD 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	TREASURER 1.00	12,000.	0.	0.
PATRICIA G. STERLING 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	ASSISTANT TREASURER 20.00	40,800.	6,278.	0.
ROSANNE DIFONZO 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	ASSISTANT SECRETARY 21.00	43,200.	8,496.	0.
JULIET A. EURICH 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	DIRECTOR 1.00	6,500.	0.	0.

ATTACHMENT 15

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THE FRANCE-MERRICK FOUNDATION, INC

52-6072964

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

ATTACHMENT 15 (CONT'D)

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
KATHRYN J. CRECELIUS 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	DIRECTOR 1.00	6,000.	0.	0.
STEPHON A. JACKSON 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	DIRECTOR 1.00	6,000.	0.	0.
GRAND TOTALS		370,700.	14,774.	0.

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

ROBERT W. SCHAEFER
2 HAMILL ROAD, SUITE 302
BALTIMORE, MD 21210
410-464-2004

990PF, PART XV - FORM AND CONTENTS OF SUBMITTED APPLICATIONS

APPLICATIONS SHOULD INCLUDE INFORMATION DESCRIBING THE ORGANIZATION
AND THE PURPOSE FOR WHICH THE FUNDS WILL BE USED.

990PF, PART XV - RESTRICTIONS OR LIMITATIONS ON AWARDS

APPLICATIONS ARE LIMITED TO ORGANIZATIONS THAT QUALIFY UNDER
SEC 501(C)(3).

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

ATTACHMENT 19

RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR

AND

FOUNDATION STATUS OF RECIPIENT

PURPOSE OF GRANT OR CONTRIBUTION

AMOUNT

RECIPIENT NAME AND ADDRESS

SEE SCHEDULE ATTACHED

NONE

PUBLIC CHARITY

GRANTS ARE TO BE USED IN ACCORDANCE WITH THE
ESTABLISHED PURPOSE OF THE RECIPIENT
ORGANIZATION

7,013,882

TOTAL CONTRIBUTIONS PAID

7,013,882

THE FRANCE-MERRICK FOUNDATION, INC

52-6072964

FORM 990-PF, PART XVI-A - ANALYSIS OF OTHER REVENUE

ATTACHMENT 20

DESCRIPTION	BUSINESS CODE	AMOUNT	EXCLUSION CODE	RELATED OR EXEMPT FUNCTION INCOME	
				AMOUNT	
FOREIGN EXCHANGE			18	984.	
CURRENCY GAIN			18	2,089.	
LITIGATION INCOME			01	33,870.	
OTHER INCOME			01	68,792.	
PARTNERSHIP INCOME	531390	-200,087.	16	343,568.	
TOTALS		-200,087.		449,303.	

ATTACHMENT 20

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**SCHEDULE D
(Form 1041)**

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

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

OMB No 1545-0092

2010

Name of estate or trust

THE FRANCE-MERRICK FOUNDATION, INC

Employer identification number

52-6072964

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

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

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

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	12,088,529.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	
4 Short-term capital loss carryover Enter the amount, if any, from line 9 of the 2009 Capital Loss Carryover Worksheet	4	()
5 Net short-term gain or (loss). Combine lines 1a through 4 in column (f) Enter here and on line 13, column (3) on the back ▶	5	12,088,529.

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

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

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

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D (Form 1041) 2010

JSA

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Part III Summary of Parts I and II		(1) Beneficiaries' (see instr)	(2) Estate's or trust's	(3) Total
Caution: Read the instructions before completing this part.				
13	Net short-term gain or (loss)	13		12,088,529.
14	Net long-term gain or (loss):			
a	Total for year	14a		
b	Unrecaptured section 1250 gain (see line 18 of the wrkst)	14b		
c	28% rate gain	14c		
15	Total net gain or (loss). Combine lines 13 and 14a	15		12,088,529.

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

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

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

Part V Tax Computation Using Maximum Capital Gains Rates

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

Caution: Skip this part and complete the worksheet on page 8 of the instructions if:

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

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

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

Schedule D (Form 1041) 2010

The France-Merrick Foundation, Inc.
52-6072964
Schedule of Grants Paid

<u>Name</u>	<u>Amount</u>
ABILITIES NETWORK	500 00
ACTION IN MATURITY	27,000 00
AMERICAN BIRD CONSERVANCY	1,000 00
AMERICAN RED CROSS - CENTRAL MD CHAPTER	700.00
ARCHDIOCESE OF BALTIMORE	37,500.00
ASSOCIATION OF BALTIMORE AREA GRANTMAKERS	7,200.00
B & O RAILROAD MUSEUM	54,000.00
BALTIMORE CITY FOUNDATION	5,000.00
BALTIMORE COMMUNITY FOUNDATION	776,500.00
BALTIMORE CONSERVATORY ASSOCIATION	500 00
BALTIMORE EDUCATIONAL SCHOLARSHIP TRUST	5,000 00
BALTIMORE HOMELESS SERVICES	50,000 00
BALTIMORE MEDICAL SYSTEM	150,000 00
BALTIMORE MUSEUM OF INDUSTRY, INC	10,000.00
BALTIMORE SCHOOL FOR THE ARTS FOUNDATION	2,900 00
BALTIMORE STATION	50,500.00
BALTIMORE YOUTH LACROSSE FOUNDATION	13,333.00
BISHOP JOHN T WALKER SCHOOL	48,000.00
BLAIR ACADEMY	63,334 00
B'MORE CLUBHOUSE	25,000 00
BOYS' LATIN SCHOOL OF MARYLAND	100,000 00
BRYN MAWR SCHOOL	1,000 00
CAL RIPKEN, SR FOUNDATION	50,000 00
CAMP FIRE USA	14,000.00
CAMP PASQUANEY	3,670 00
CATHOLIC CHARITIES	9,934.00
CENTRAL SCHOLARSHIP BUREAU	25,000.00
CENTRO DE LA COMUNIDAD, INC	10,000.00
CHESAPEAKE BAY FOUNDATION	10,500 00
CHILD FIRST AUTHORITY, INC	18,000 00
CHILDREN OF ZION VILLAGE, INC	667 00
CHOCORUA ISLAND CHAPEL	2,000 00
CHOSEN CHILDREN USA	500 00
CHRYSLIS HOUSE	50,000 00
CHURCH OF THE NATIVITY	15,000 00
CITY NEIGHBORS CHARTER SCHOOL	100,000 00
COMMUNITIES IN SCHOOLS	20,000.00
Coppin STATE UNIVERSITY DEVELOPMENT FDN	2,000.00
CREATIVE ALLIANCE	30,000.00
CRISTO REY JESUIT HIGH SCHOOL	50,000.00
CYSTIC FIBROSIS FOUNDATION	1,700 00
DAYSRING PROGRAMS	125,000 00
DUKE UNIVERSITY	59,000 00
EVERYMAN THEATRE	250,000 00
FATHER MARTIN'S ASHLEY	500 00
FIELD SCHOOL	6,000 00
FIRST FRUITS FARM, INC.	40,000 00
GARDEN HARVEST	24,000.00
GARRETT-JACOBS MANSION ENDOWMENT FUND	50,000 00
GARRISON FOREST SCHOOL	60,000 00
GBMC FOUNDATION	50,000 00
GETTYSBURG COLLEGE FUND	500 00
GILMAN SCHOOL	12,332.00

<u>Name</u>	<u>Amount</u>
GOOD SHEPHERD CENTER	25,000 00
GOUCHER COLLEGE	200,000 00
GOVAN ECUMENICAL DEVELOPMENT CORPORATION	100,000 00
GREENMOUNT SCHOOL	20,000 00
HABITAT FOR HUMANITY OF THE CHESAPEAKE	50,000 00
HAMPDEN FAMILY CENTER	2,000.00
HANDEL CHOIR OF BALTIMORE	15,000.00
HARFORD FAMILY HOUSE	65,000 00
HEALTH CARE FOR THE HOMELESS, INC	100,000 00
HEBCAC	85,000 00
HIPPODROME FOUNDATION, INC	13,334 00
HOUSE OF RUTH	50,000 00
INDEPENDENT COLLEGE FUND OF MARYLAND	5,000 00
INSTITUTE FOR CHRISTIAN & JEWISH STUDIES	101,000 00
INSTITUTE FOR INTEGRATIVE HEALTH	20,000 00
IRVINE NATURE CENTER	56,000.00
JHU - SCHOOL OF MEDICINE	-6,371.96
JHU / HOMEWOOD	100,000.00
JHU SCHOOL OF NURSING	6,666.00
JULIE COMMUNITY CENTER	20,000 00
KENNEDY KRIEGER INSTITUTE	100,000 00
LIGHT HOUSE - ANNAPOLIS AREA MINISTRIES	50,000 00
LIGHT OF TRUTH CENTER	48,000.00
LIVING CLASSROOMS FOUNDATION	5,000 00
LOON PRESERVATION COMMITTEE	500 00
LOYOLA HIGH SCHOOL, BLAKEFIELD	1,000 00
LYRIC FOUNDATION	250,000 00
MARYLAND BUSINESS ROUNDTABLE FOR EDUCATION	30,000 00
MARYLAND FOOD BANK	50,000.00
MARYLAND HEALTHCARE EDUCATION INSTITUTE	3,333 00
MARYLAND HISTORICAL SOCIETY	45,000 00
MARYLAND HUMANITIES COUNCIL	3,000 00
MARYLAND INSTITUTE COLLEGE OF ART	300,000 00
MARYLAND NEW DIRECTIONS	10,000 00
MARYLAND SCHOOL FOR THE BLIND	25,000.00
MARYVALE PREPARATORY SCHOOL	100,000.00
MCDANIEL COLLEGE	100,000.00
MCDONOGH SCHOOL	7,000 00
MEALS ON WHEELS	50,000 00
MERCY HEALTH SERVICES	100,000 00
MISSION HELPERS OF THE SACRED HEART	20,000 00
MORGAN STATE UNIVERSITY FOUNDATION	2,000 00
MOTHER SETON ACADEMY	120,000.00
NATIONAL AQUARIUM IN BALTIMORE	100,000.00
NO GREATER SACRIFICE FOUNDATION	3,000.00
NOTRE DAME OF MARYLAND UNIVERSITY	100,000.00
NOTRE DAME PREPARATORY	1,000.00
OPPORTUNITY BUILDERS, INC	50,000.00
OUR LADY STAR OF THE SEA SCHOOL	9,000 00
PARK SCHOOL	100,000 00
PARKS AND PEOPLE FOUNDATION	50,000 00
PAUL'S PLACE	500.00
PEDIATRIC AIDS/HIV CARE, INC	1,500 00
PORT DISCOVERY	50,000.00
PRINCETON UNIVERSITY	1,000.00
PROJECT LIBERTY SHIP-BALTIMORE, INC	1,000.00
SALESIANUM SCHOOL	700.00

Name	Amount
SCHOOL SISTERS OF NOTRE DAME	500.00
SEED FOUNDATION	250,000.00
SHRIVER HALL CONCERT SERIES	25,000 00
SIBLEY MEMORIAL HOSPITAL FOUNDATION	1,500.00
SOME	2,000.00
SOUTH BALTIMORE LEARNING CENTER	24,500 00
SQUAM LAKES ASSOCIATION	2,000 00
SQUAM LAKES CONSERVATION SOCIETY	2,000.00
ST AGNES HOSPITAL FOUNDATION, INC	50,000.00
ST ALBANS CHURCH	40,000.00
ST. ALBANS SCHOOL	50,000 00
ST. AMBROSE HOUSING AID CENTER	42,000.00
ST JOHN THE EVANGELIST CHURCH, HYDES	1,000 00
St JOHN'S COLLEGE	50,000.00
ST JOSEPH MEDICAL CENTER FOUNDATION	50,000 00
ST LAWRENCE UNIVERSITY	3,500 00
ST MARGARET PARISH	800.00
ST MARY'S SCHOOL	20,000.00
ST MARY'S SEMINARY & UNIVERSITY	1,500.00
ST PAUL'S SCHOOL	90,000.00
ST STEPHENS SCHOOL	500 00
ST TIMOTHY'S SCHOOL	30,700 00
ST URSULA SCHOOL	1,000 00
STEVENSON UNIVERSITY	100,000.00
SUMMIT SCHOOL	20,000 00
SUSANNA WESLEY HOUSE, INC	3,000 00
TANDEM FRIENDS SCHOOL	500.00
TEACH FOR AMERICA	50,000.00
THE 2030 GROUP	13,334.00
THE CHILDREN'S GUILD	-50,000 00
THE MARYLAND SPCA	55,700 00
THE MARYLAND STATE BOYCHOIR	15,000 00
THE NATURE CONSERVANCY	5,000 00
THE ODYSSEY SCHOOL	500 00
THE UNIVERSITY OF THE SOUTH	500.00
TOWSON UNIVERSITY FOUNDATION, INC	100,000.00
TRUST FOR PUBLIC LAND	100,000.00
TRUSTEES OF THE BCC SCHOLARSHIP FUND	10,000.00
TUERK HOUSE	500.00
U S LACROSSE FUND	1,000 00
U S LIGHTHOUSE SOCIETY	29,000 00
UMBC FOUNDATION	20,000.00
UNITED WAY OF CENTRAL MARYLAND	132,167.00
UNIVERSITY OF BALTIMORE EDUCATIONAL FDN	2,000.00
UNIVERSITY OF BALTIMORE FOUNDATION	13,000.00
UNIVERSITY SYSTEM OF MARYLAND FOUNDATION	152,000.00
URBAN TEACHER CENTER	25,000.00
VILLAGE AT HOME	5,000.00
VILLAGE LEARNING PLACE	30,000 00
WASHINGTON COLLEGE	2,250 00
WILLIAMS COLLEGE	3,000 00
WOODBERRY FOREST SCHOOL	500 00
WORLD WILDLIFE FUND	2,000 00
	<u>7,013,882.04</u>

France Merrick Foundation

Fixed Asset

31-May-11

Account #	Account Description	Cost	Begin Accum	CY Depreciation	CY Ending Accum
FMF000010	01/01/1992	22,350	22,350	-	22,350
FMF000020	06/30/1992	1,946	1,946	-	1,946
FMF000030	06/30/1992	303	303	-	303
FMF000040	04/01/1992	3,945	3,945	-	3,945
FMF000050	06/29/1992	1,938	1,938	-	1,938
FMF000060	01/01/1992	1,682	1,682	-	1,682
FMF000070	10/23/1996	1,250	1,250	-	1,250
FMF000080	03/10/1997	743	743	-	743
FMF000090	02/18/1999	12,180	12,180	-	12,180
FMF000100	05/15/2000	4,246	4,246	-	4,246
FMF000110	01/15/2001	4,243	3,996	248	4,243
FMF000120	03/03/2001	800	740	60	800
FMF000130	05/31/2001	4,500	4,088	413	4,500
FMF000140	07/10/2002	46,632	46,632	-	46,632
FMF000150	07/25/2000	462	458	4	462
FMF000160	10/25/2003	8,650	5,767	865	6,632
FMF000170	01/19/2004	1,980	1,980	-	1,980
FMF000180	06/04/2007	6,521	1,956	652	2,608
FMF000190	07/20/2007	3,228	941	323	1,264
FMF000200	08/01/2007	6,727	1,906	673	2,579
FMF000210	10/16/2007	1,595	425	160	585
FMF000220	05/31/2008	14,506	3,022	1,451	4,473
FMF000230	10/31/2008	9,011	1,202	901	2,103
FMF000240	09/30/2008	1,925	289	193	481
FMF000250	3/1/2010	9,268	986	1,854	2,840
Computer Server	5/31/2011	6,500	-	-	-
	Total	<u>177,131</u>	<u>124,970</u>	<u>7,794</u>	<u>132,764</u>

Manager Name	As of Date	Asset Class	Local Current Asset Description	Rate	Maturity Date	Units / Notional Par	Base Total Cost	Base Market Value / Curr Accum
BIA - FIXED INCOME	5/31/2011	FIXED INCOME	US DOLLAR US TREASURY NB 05/17 4 5	4.5000	5/15/2017	250,000,000	238,925.78	285,057.50
BIA - FIXED INCOME	5/31/2011	FIXED INCOME	US DOLLAR US TREASURY NB 02/19 2 75	2.7500	2/15/2019	200,000,000	209,328.13	202,964.00
BIA - FIXED INCOME	5/31/2011	FIXED INCOME	US DOLLAR US TREASURY NB 04/16 2	2.0000	4/30/2016	500,000,000	505,878.91	508,240.00
BIA - FIXED INCOME	5/31/2011	FIXED INCOME	US DOLLAR US TREASURY NB 05/21 3 125	3.1250	5/15/2021	500,000,000	500,937.50	503,205.00
BIA - FIXED INCOME	5/31/2011	FIXED INCOME	US DOLLAR STRIPS 11/39 0 00000	0.0100	11/15/2039	210,000,000	53,134.20	56,947.80
BIA - FIXED INCOME	5/31/2011	FIXED INCOME	US DOLLAR VERIZON COMMUNICATIONS SR UNSECURED 03/14 VAR	1.0000	3/28/2014	100,000,000	100,000.00	100,842.00
BIA - FIXED INCOME	5/31/2011	FIXED INCOME	US DOLLAR VIRGINIA ST CLG BLDG AUTH VACHGR 02/17 FIXED 2 7	2.7000	2/1/2017	125,000,000	121,452.50	125,285.00
PIMCO	5/31/2011	EQUITY	US DOLLAR PIMCO TOTAL RETURN FUND PIMCO TOTAL RETURN FUND INST			1,110,291,643	12,120,625.29	12,279,823.57
REAL ESTATE INVESTMENTS	5/31/2011	EQUITY	US DOLLAR CRTI EXEMPT INVESTORS I LLC PRIVATE PLACEMENT			20,000	445,716.79	489,530.00
REAL ESTATE INVESTMENTS	5/31/2011	EQUITY	US DOLLAR LUBERT ADLER REAL ESTATE FD V LP			4,775,937.660	4,775,937.66	1,877,295.00
REAL ESTATE INVESTMENTS	5/31/2011	EQUITY	US DOLLAR LUBERT ADLER REAL ESTATE FD VI LP			2,721,215.410	2,721,215.41	1,546,706.00
REAL ESTATE INVESTMENTS	5/31/2011	EQUITY	US DOLLAR LUBERT ADLER REAL ESTATE FUND IV			3,972,434.850	3,976,199.66	1,105,562.00
REAL ESTATE INVESTMENTS	5/31/2011	EQUITY	US DOLLAR GEM REALTY FUND III LP			3,180,591.190	3,180,591.19	4,217,095.00
REAL ESTATE INVESTMENTS	5/31/2011	EQUITY	US DOLLAR ROCKWOOD CAPITAL REAL ESTATE PTNRS V			1,851,840.980	1,855,009.62	1,619,844.00
REAL ESTATE INVESTMENTS	5/31/2011	EQUITY	US DOLLAR ROCKWOOD CAPITAL REAL ESTATE VII LP			7,500,000.000	7,500,000.00	2,736,192.00
REAL ESTATE INVESTMENTS	5/31/2011	EQUITY	US DOLLAR LUBERT ADLER VI A LIMITED PARTNERSHIP			122,186.590	122,186.59	136,869.00
REAL ESTATE INVESTMENTS	5/31/2011	EQUITY	US DOLLAR GEM REALTY FUND IV LP			622,523.520	622,523.52	583,621.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR ADVENT FUND II B LP			1,000,000.000	818,084.98	373,012.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR ALEX BROWN + SONS NO 1 + 2 AGY			1,000	8,590.00	54,843.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR ALPHAMETRIX GROUP LLC ALTERNATIVE INVESTMENT			2,000,000.00	2,000,000.00	3,747,969.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR ANTHEM CAPITAL I LP			1,000	791,641.00	0.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR ANTHEM CAPITAL II LP			579,308.270	599,996.86	0.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR THE BALTIMORE FUND LLC LIMITED PARTNERSHIP			233,224.800	233,224.80	68,228.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR IBAIN CAPITAL X BAIN CAPITAL X			5,000,000.000	2,573,476.34	2,405,965.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP			1,000,000.000	417,004.23	356,998.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR CATALYST VENTURE PARTNERS			1,000	20,563.67	62.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR CARLYLE/VERSTONE RWBLE ENGY INFRASTRUCTURE FUND I LP			1,343,020.560	1,343,020.56	649,959.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR FARALLON CAPITAL INST PARTNERS LP			5,000,000.000	5,000,000.00	5,401,191.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR HIGHLAND CAPITAL PARTNERS IV LP			1,000,000.000	167,401.61	356,998.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR ICT TREASURY PORTFOLIO INST			541,804.070	541,804.07	541,805.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR RIVER HOTEL LTD			1,000	66,675.00	0.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR SILVER LAKE PARTNERS II TE			1,000,000.000	308,038.06	682,174.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR ACCOLADE PARTNERS III LP LIMITED PARTNERSHIP			572,388.410	572,388.41	482,271.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR WINSTON HEDGED EQ SERIES 1 LIMITED PARTNERSHIP			64,057.587	10,489,429.85	14,018,677.05
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR BLUE WATER PANADERO INV LLC MUTUAL FUND			4,800	780,000.00	730,169.00
ALTERNATIVE HOLDINGS	5/31/2011	EQUITY	US DOLLAR ALPHAMOSAIC SPC PLATFORM CASH MUTUAL FUND			50,000,000	50,000.00	50,000.00
BROWN CAPITAL MANAGEMENT	5/31/2011	CASH	EURO CURRENCY EURO CURRENCY			3,012,690	4,242.57	4,331.04
BROWN CAPITAL MANAGEMENT	5/31/2011	CASH	HONG KONG HONG KONG DOLLAR			17,900,000	2,300.09	2,301.53
BROWN CAPITAL MANAGEMENT	5/31/2011	CASH	POUND STERLING POUND STERLING			1,550,870	2,515.98	2,552.65
BROWN CAPITAL MANAGEMENT	5/31/2011	CASH	SINGAPORE (SINGAPORE) DOLLAR			8,486,750	6,789.01	6,874.92
BROWN CAPITAL MANAGEMENT	5/31/2011	CASH EQUIVALENT	US DOLLAR ISSA GOV MM FD SSGA GOVERNMENT MONEY MARKET	0.4896	12/31/2030	103,514.130	103,514.13	103,514.13
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	CANADIAN DC CANADIAN NATURAL RESOURCES COMMON STOCK NPV			3,343,000	88,181.19	145,506.85
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	CANADIAN DC HARRY WINSTON DIAMOND CORP COMMON STOCK NPV			3,836,000	53,155.07	67,625.41
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	CANADIAN DC LE CHATEAU INC A COMMON STOCK NPV			6,014,000	73,543.18	61,452.86
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	CANADIAN DC TMA GROUP INC COMMON STOCK NPV			1,468,000	40,344.39	67,153.59
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	EURO CURRENCY KONE OYI B COMMON STOCK NPV			1,349,000	36,160.34	85,019.87
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	EURO CURRENCY SANOFI COMMON STOCK EUR 2			1,499,000	120,736.49	118,565.99
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	EURO CURRENCY MEETIC COMMON STOCK EUR 1			4,099,000	119,203.94	88,272.95
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	EURO CURRENCY BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR 1 0			1,359,000	84,441.18	120,113.34
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	EURO CURRENCY PLC COMMON STOCK EUR 25			2,683,000	100,672.47	82,734.36
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	EURO CURRENCY PADDY POWER PLC COMMON STOCK EUR 1			1,095,000	46,112.19	56,355.34
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	EURO CURRENCY TOTAL PRODUCE PLC COMMON STOCK EUR 01			103,174,000	48,982.71	62,295.62
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	EURO CURRENCY AZIMUT HOLDING SPA COMMON STOCK NPV			10,857,000	86,482.19	117,294.27
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	EURO CURRENCY WOLTERS KLUWER COMMON STOCK EUR 12			3,997,000	76,153.71	90,242.28
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	EURO CURRENCY GRIFOLS SA COMMON STOCK EUR 5			4,432,750	44,232.75	70,944.99
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	HONG KONG CHAODA MODERN AGRICULTURE COMMON STOCK HKD 1			78,000,000	46,357.81	38,411.05
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	HONG KONG ESPRIMO HOLDINGS LTD COMMON STOCK HKD 1			20,966,000	192,507.03	78,850.46

Manager Name	As of Date	Asset Class	Local Current Asset Description	Rate	Maturity Date	Units / Notional Par	Base Total Cost	Base Market Value / Curr Accum
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	HONG KONG KING DEE INTERNATIONAL SFTWR COMMON STOCK HKD 025			120,000,000	72,988.78	68,968.62
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	HONG KONG KING AN INSURANCE GROUP CO H COMMON STOCK CNY1 0			7,400,000	39,762.55	79,495.21
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	HONG KONG KINGSOFT CORP LTD COMMON STOCK USD 0005			152,000,000	108,248.11	82,278.90
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	HONG KONG PEAK SPORT PRODUCTS LTD COMMON STOCK HKD 01			179,000,000	126,395.86	130,496.50
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	JAPANESE YEI RAKUTEN INC COMMON STOCK			146,000	111,454.19	148,264.40
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	JAPANESE YEI FOSTER ELECTRIC CO LTD COMMON STOCK			3,533,000	88,451.07	71,271.54
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	JAPANESE YEI JAPAN TOBACCO INC COMMON STOCK			39,000	157,254.47	150,738.55
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	JAPANESE YEMITSUBISHI ESTATE CO LTD COMMON STOCK			7,000,000	109,891.79	124,679.96
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	JAPANESE YEI SAPHORO HOLDINGS LTD COMMON STOCK			21,000,000	94,157.56	79,098.97
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	JAPANESE YEI YAMAHA MOTOR CO LTD COMMON STOCK			9,500,000	191,705.98	169,910.14
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	POUND STERLING MANAGEMENT CONSULTING GROUP COMMON STOCK GBP 01			162,672,000	51,859.72	97,728.72
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	POUND STERLING BAE SYSTEMS PLC COMMON STOCK GBP 893518			5,156,000	98,248.92	109,815.52
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	POUND STERLING BARCLAYS PLC COMMON STOCK GBP 025			20,652,000	99,540.88	112,242.08
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	POUND STERLING BARCLAYS PLC COMMON STOCK GBP 25			27,036,000	135,532.09	123,108.95
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	POUND STERLING MANAGEMENT CONSULTING GROUP WTS CALL EXP 01 DEC 15			11,658,000	0.00	0.00
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	POUND STERLING REED ELSEVIER PLC COMMON STOCK GBP 144397			15,396,000	154,662.67	139,629.13
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	POUND STERLING UBM PLC COMMON STOCK GBP 1			7,499,000	81,289.05	71,589.26
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	SINGAPORE GOODPACK LTD COMMON STOCK NPV			64,000,000	100,933.58	106,282.15
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	SINGAPORE LIOB KAY HAN HOLDINGS LTD COMMON STOCK NPV			69,809,000	81,467.23	96,135.17
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	SWISS FRANK LINDT + SPRUENGLI AG PC COMMON STOCK CHF 10			17,000	41,371.74	52,659.66
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	SWISS FRANK ROCHER HOLDING AG GENUSSCHEIN COMMON STOCK NPV			579,000	85,052.53	101,839.05
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	SWISS FRANK NESTLE SA REG COMMON STOCK CHF 1			1,612,000	85,270.74	103,478.72
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	SWISS FRANK SWATCH GROUP AG THE BR COMMON STOCK CHF2 25			279,000	70,795.76	138,796.69
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	SWISS FRANK NOBEL BIOCARRE HOLDING AG REG COMMON STOCK CHF 4			4,622,000	184,620.44	100,687.96
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	US DOLLAR FLAMEL TECHNOLOGIES SP ADR ADR			5,384,000	78,231.91	32,196.32
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	US DOLLAR FOMENTO ECONOMICO MEX SP ADR ADR			1,764,000	62,544.88	109,244.52
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	US DOLLAR IORASCOR TELECOM GDR REG S GDR			14,944,000	149,025.46	51,631.52
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	US DOLLAR ICON PLC SPONSORED ADR ADR			4,594,000	96,207.31	117,960.46
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	US DOLLAR SASOL LTD SPONSORED ADR ADR			3,165,000	105,556.46	169,707.30
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	US DOLLAR TEVA PHARMACEUTICAL SP ADR ADR			1,840,000	69,963.76	93,656.00
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	INVESCO LTD COMMON STOCK USD 2			2,639,000	70,050.65	70,038.13
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	US DOLLAR NABORS INDUSTRIES LTD COMMON STOCK USD 001			4,087,000	75,747.08	113,986.43
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	US DOLLAR TRANSOILCO LTD COMMON STOCK CHF15			1,400,000	75,205.20	97,034.00
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	US DOLLAR TYCO INTERNATIONAL LTD COMMON STOCK CHF6 7			2,575,000	124,942.18	127,076.25
BROWN CAPITAL MANAGEMENT	5/31/2011	EQUITY	US DOLLAR MILICOM INTL CELLULAR S A COMMON STOCK USD1 5			1,054,000	83,597.99	116,129.72
BROWN INVESTMENT ADV & TRUST	5/31/2011	CASH EQUIVALENT	SSGA GOV MM FD SSGA GOVERNMENT MONEY MARKET	0.4866	12/31/2030	365,502,990	365,502.99	365,502.99
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	ACTUANT CORP A COMMON STOCK USD 2			11,200,000	231,400.62	281,568.00
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	AMERICAN SCIENCE + ENGINEER COMMON STOCK USD 667			1,670,000	142,080.33	135,852.10
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	ANN INC COMMON STOCK USD 0068			12,037,000	261,103.03	338,841.55
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	ANYS INC COMMON STOCK USD 01			2,427,000	102,241.37	139,236.99
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	APPLIED MICRO CIRCUITS CORP COMMON STOCK USD 01			21,603,000	197,144.85	230,675.74
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	ASCENT CAPITAL GROUP INC A COMMON STOCK USD 01			3,973,000	156,219.99	190,584.61
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	COMNAVULT SYSTEMS INC COMMON STOCK USD 01			6,536,000	144,869.03	270,198.24
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	COVANCE INC COMMON STOCK USD 01			11,169,000	467,427.51	657,407.34
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	DEMANDTEC INC COMMON STOCK USD 001			18,603,000	221,129.24	184,913.92
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	DEXCOM INC COMMON STOCK USD 001			10,175,000	76,084.54	160,459.75
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	DESSER RAND GROUP INC COMMON STOCK USD 01			2,860,000	102,028.76	150,378.80
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	DRILL QUIP INC COMMON STOCK USD 01			1,904,000	87,693.77	141,238.72
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	EXFO INC COMMON STOCK NPV			13,788,000	125,921.20	128,228.40
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD 01			1,299,000	66,548.03	144,007.14
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	GAMSTOP CORP CLASS A COMMON STOCK USD 001			9,689,000	222,649.26	276,594.22
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	GLEN PROBE INC COMMON STOCK USD 0001			7,398,000	382,688.64	604,264.52
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	GLOBAL PAYMENTS INC COMMON STOCK NPV			7,297,000	285,389.86	379,152.12
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	GRACO INC COMMON STOCK USD1			6,850,000	215,068.84	346,336.00
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	HARMAN INTERNATIONAL COMMON STOCK USD 01			7,784,000	215,531.42	373,398.48
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	HUGHES COMMUNICATIONS INC COMMON STOCK USD 001			2,682,000	163,026.55	160,920.00
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	IDEX CORP COMMON STOCK USD 01			7,136,000	189,086.63	323,546.24
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	IDEXX LABORATORIES INC COMMON STOCK USD 1			3,167,000	156,472.31	249,306.24
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	INFORMATICA CORP COMMON STOCK USD 001			5,216,000	117,558.66	305,970.56
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	INTERACTIVE INTELLIGENCE INC COMMON STOCK USD 01			3,738,000	91,749.22	135,726.78
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	INTERLINE BRANDS INC COMMON STOCK USD 01			14,605,000	191,533.80	269,754.35
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	INTRALINKS HOLDINGS INC COMMON STOCK USD 001			6,548,000	176,087.64	176,516.20
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	KNIGHT TRANSPORTATION INC COMMON STOCK USD 01			16,248,000	309,923.96	277,840.80
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	KNOLOGY INC COMMON STOCK USD 01			21,582,000	153,279.32	336,895.02
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD 001			5,589,000	285,115.06	388,491.39
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	MASIMO CORPORATION COMMON STOCK USD 001			5,880,000	159,614.00	180,633.60

Manager Name	As of Date	Asset Class	Local Currency	Asset Description	Rate	Maturity Date	Units / Notional Par	Base Total Cost	Base Market Value / Curr Accum
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	MICROSEMI CORP COMMON STOCK USD 2			6,465 000	144,772 67	142,553 25
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD 0001			9,527 000	135,548 87	190,535 27
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	NATIONAL CINEMEDIA INC COMMON STOCK USD 01			1,011 000	110,314 07	124,865 91
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	OCEANEERING INTL INC COMMON STOCK USD 25			1,668 000	79,217 79	135,942 00
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	POLYCOM INC COMMON STOCK USD 01			9,978 000	220,593 42	335,328 30
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	PEGASYS INC COMMON STOCK USD 0005			4,082 000	97,302 51	233,199 42
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	RIGHTNOW TECHNOLOGIES INC COMMON STOCK USD 001			6,364 000	98,819 29	210,548 40
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD 01			10,624 000	130,537 87	159,360 00
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	ROCKWOOD HOLDINGS INC COMMON STOCK USD 01			57,530 01	208,782 30	208,782 30
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	SXC HEALTH SOLUTIONS CORP COMMON STOCK NPV			4,607 000	184,759 81	271,536 58
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	HENRY SCHEIN INC COMMON STOCK USD 01			7,285 000	387,254 79	523,208 70
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	SEATTLE GENETICS INC COMMON STOCK USD 001			9,325 000	96,008 19	180,525 25
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	SOOTHEBY S COMMON STOCK USD 01			3,482 000	103,294 56	148,364 16
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	TITAN MACHINERY INC COMMON STOCK USD 00001			4,090 000	51,866 85	109,571 10
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD 01			2,795 000	110,126 02	157,582 10
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	UNITED THERAPEUTICS CORP COMMON STOCK USD 01			6,174 000	355,618 68	398,655 18
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	VALMONT INDUSTRIES COMMON STOCK USD1			1,003 000	72,912 83	100,520 66
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	VITAMIN SHOPPE INC COMMON STOCK USD 01			4,471 000	153,955 02	182,103 83
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	VOLCANO CORP COMMON STOCK USD 001			5,627 000	110,773 58	176,856 61
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	VOLTERRA SEMICONDUCTOR CORP COMMON STOCK USD 001			12,781 000	215,153 21	315,307 27
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	WASTE CONNECTIONS INC COMMON STOCK USD 01			9,480 000	160,352 82	298,051 20
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	WORLD FUEL SERVICES CORP COMMON STOCK USD 01			14,823 000	594,712 87	942,225 34
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	GENPACT LTD COMMON STOCK USD 01			15,592 000	240,002 52	249,783 84
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	UTI WORLDWIDE INC COMMON STOCK NPV			14,316 000	223,413 31	318,244 68
BROWN INVESTMENT ADV & TRUST	5/31/2011	EQUITY	US DOLLAR	SENSATA TECHNOLOGIES HOLDING COMMON STOCK USD 01			4,025 000	82,135 29	146,027 00
DAVIDSON KEMPNER - FMF	5/31/2011	EQUITY	US DOLLAR	DAVIDSON KEMPNER INST PARTNERS			10,000,000 000	10,000,000 00	10,126,890 00
							Total Fair Market Value		198,546,593 77

111MCK21753	788	203 000	Local	4,438 27	5 220 40	782 13		-782 13
			Base	6,199 38	7,617 04	-1,092 48	-325 18	-1,417 66
05CI 418947008	DCC PLC		COMMON STOCK EUR 25			3/16/2011	3/21/2011	0 718339
111MCL24031	805	419 000	Local	9,185 29	10,775 11	-1,589 82		-1 589 82
			Base	12,786 85	15 721 87	-2 213 19	-721 83	-2 935 02
418947008 Total			Local	13 623 56	15,995 51	-2 371 95		-2 371 95
			Base	18 986 23	23 338 91	-3 305 67	-1 047 01	-4 352 68
IRELAND Total			Local	13 623 56	15 995 51	-2 371 95		2 371 95
			Base	18,986 23	23 338 91	-3 305 67	-1 047 01	-4 352 68
UNITED KINGDOM								
05CI 025881905	PADDY POWER PLC		COMMON STOCK EUR 1			3/30/2011	3/31/2011	0 713501
11RJCV00084	02	886 000	Local	26 113 95	26 113 95	0 00		0 00
			Base	36,599 73	36,599 73	0 00	0 00	0 00
05CI 025881905	PADDY POWER PLC		COMMON STOCK EUR 1			5/3/2011	5/4/2011	0 695224
11RJEC00071	036	209 000	Local	6 613 29	6,613 29	0 00		0 00
			Base	9 512 46	9 512 46	0 00	0 00	0 00
025881905 Total			Local	32 727 24	32 727 24	0 00		0 00
			Base	46 112 19	46 112 19	0 00	0 00	0 00
UNITED KINGDOM Total			Local	32 727 24	32 727 24	0 00		0 00
			Base	46 112 19	46 112 19	0 00	0 00	0 00
EURO CURRENCY Total			Local	142 554 14	141 403 81	1,150 33		1 150 33
			Base	198,984 72	207,348 43	1,544 71	-9 926 42	-8,381 71
EURO CURRENCY Total Gains			Local			15 347 54		15 347 54
			Base			21,302 33	0 00	21,302 33
EURO CURRENCY Total Losses			Local			-14 197 21		14 197 21
			Base			-19 757 62	-9 926 42	-29 684 04
EURO CURRENCY Net Gains/Losses			Base			1 544 71	-9 926 42	-8 381 71
HONG KONG DOLLAR								
05CI B045C0901	CHINA SHINWAY PHARMACEUTICA		COMMON STOCK HKD 1			7/28/2010	7/30/2010	7 766500
101MGS16336	413	25 287 000	Local	525 767 52	306,622 96	219 144 56		219 144 56
			Base	67 696 84	39 553 04	28 216 64	-72 84	28 143 80
HONG KONG DOLLAR Total			Local	525 767 52	306,622 96	219 144 56		219 144 56
			Base	67 696 84	39 553 04	28 216 64	-72 84	28 143 80
HONG KONG DOLLAR Total Gains			Local			219 144 56		219 144 56
			Base			28 216 64	0 00	28 216 64
HONG KONG DOLLAR Total Losses			Local			0 00		0 00
			Base			0 00	72 84	-72 84
HONG KONG DOLLAR Net Gains/Losses			Base			28 216 64	72 84	28 143 80
JAPANESE YEN								
05CI 605605005	ASATSU DK INC		COMMON STOCK			9/27/2010	9/30/2010	84 225000
101MIR08591	489	326 000	Local	615 346 00	1 089 383 00	-474 037 00		-474 037 00
			Base	7 305 98	9 348 80	-5,628 22	3 585 40	2,042 82
05CI 605605005	ASATSU DK INC		COMMON STOCK			9/28/2010	10/1/2010	83 930000
101MIS10520	494	191 000	Local	357 998 00	638,256 00	-280,260 00		-280 260 00
			Base	4 265 44	5 477 37	-3 339 21	2 127 28	-1 211 93
05CI 605605005	ASATSU DK INC		COMMON STOCK			9/29/2010	10/4/2010	83 640000
101MIT11996	502	300 000	Local	563 951 00	1 002 500 00	-438,549 00		-438,549 00
			Base	6,742 60	8 603 19	-5 243 29	3 382 70	-1 860 59
05CI 605605005	ASATSU DK INC		COMMON STOCK			9/30/2010	10/5/2010	83 540000
101MIU10392	508	300 000	Local	554 816 00	1 002 500 00	-447 684 00		-447 684 00
			Base	6 641 32	8 603 19	-5 358 92	3 397 05	-1 961 87
05CI 605605005	ASATSU DK INC		COMMON STOCK			10/1/2010	10/6/2010	83 285000
101MJA21084	518	400 000	Local	724 226 00	1,336 667 00	-612 441 00		-612 441 00
			Base	8 695 76	11 470 92	-7 353 56	4 578 40	-2 775 16
05CI 605605005	ASATSU DK INC		COMMON STOCK			10/4/2010	10/7/2010	83 400000
101MJB20111	524	400 000	Local	741 401 00	1 336 667 00	-595,266 00		-595 266 00
			Base	8 869 70	11 470 92	-7,137 48	4 556 26	-2 581 22
05CI 605605005	ASATSU DK INC		COMMON STOCK			10/5/2010	10/8/2010	83 060000
101MJC08220	530	857 000	Local	1 590 690 00	2,863 809 00	-1,273,119 00		-1 273 119 00
			Base	19,151 10	24,576 45	-15 327 70	9,902 35	-5 425 35
05CI 605605005	ASATSU DK INC		COMMON STOCK			10/6/2010	10/12/2010	82 870000
101MD20393	538	26 000	Local	49,219 00	86 883 00	-37,664 00		-37,664 00
			Base	593 93	745 61	-454 49	302 81	-151 68
605605005 Total			Local	5 197 647 00	9 356 667 00	-4 159 020 00		-4 159 020 00
			Base	62,285 83	80 296 45	-49,842 87	31 832 25	-18 010 62
05CI 640409900	NISSIN HEALTHCARE FOOD SERV		COMMON STOCK			8/24/2010	8/27/2010	83 995000
101MHQ08965	441	2,353 000	Local	4,069 158 00	3 419,139 00	650 019 00		650,019 00
			Base	48 445 24	29,335 25	7 738 78	11 371 21	19,109 99
05CI 647453901	JAPAN TOBACCO INC		COMMON STOCK			8/29/2010	7/2/2010	88 445000
101MFU22866	360	4 000	Local	1,125,676 00	1,777,413 00	-651,737 00		-651,737 00
			Base	12 727 41	16,128 86	-7,368 84	3 967 59	-3 401 25
05CI 686432006	SURUGA BANK LTD		COMMON STOCK			7/13/2010	7/16/2010	88 080000
101MGH16003	390	3 000 000	Local	2,357 879 00	2 384 044 00	-26 165 00		-26,165 00
			Base	26,769 74	24,266 40	297 06	2 800 40	2,503 34
05CI 686432006	SURUGA BANK LTD		COMMON STOCK			7/14/2010	7/20/2010	88 465000
101MGI19902	396	3 100 000	Local	2 439,448 00	2 463,512 00	-24,064 00		-24 064 00
			Base	27 575 29	25 075 28	-272 02	2 772 03	2 500 01
686432006 Total			Local	4 797 327 00	4 847,556 00	-50,229 00		-50 229 00

				Base	54 345 03	49 341 68	609 08	5 572 43	5 003 35
JAPANESE YEN Total				Local	15 189 808 00	19 400,775 00	-4,210,967 00		-4,210,967 00
				Base	177 803 51	175 102 04	-50 042 01	52 743 48	2,701 47
JAPANESE YEN Total Gains				Local			650 019 00		650 019 00
				Base			7,738 78	52 743 48	60 482 26
JAPANESE YEN Total Losses				Local			-4 850 986 00		-4 850 986 00
				Base			-57,780 79	0 00	-57 780 79
JAPANESE YEN Net Gains/Losses				Base			-50,042 01	52,743 48	2,701 47
MEXICAN PESO									
05CI B02YZ0905 WALMART DE MEXICO SER V				COMMON STOCK NPV			6/28/2010	7/1/2010	12 646250
101MFT37034 355	5 000 000			Local	151 168 63	109 914 61	41 254 02		41,254 02
				Base	11 953 63	10,004 49	3 262 15	1,313 01	1,949 14
05CI B02YZ0905 WALMART DE MEXICO SER V				COMMON STOCK NPV			7/13/2010	7/16/2010	12 729650
101MGH25326 392	7,289 000			Local	215,844 43	160 233 52	55,610 91		55,610 91
				Base	16 956 04	14 584 56	4 368 61	-1 997 13	2,371 48
05CI B02YZ0905 WALMART DE MEXICO SER V				COMMON STOCK NPV			7/12/2010	7/15/2010	12 820250
10AWGH01358 395	1 339 000			Local	39 194 82	29 435 13	9 759 69		9,759 69
				Base	3 057 26	2,678 20	761 27	383 21	378 06
B02YZ0905 Total				Local	406,207 88	299,583 26	106,624 62		106,624 62
				Base	31 966 93	27 268 25	8 392 03	-3 693 35	4 698 68
MEXICAN PESO Total				Local	406 207 88	299,583 26	106 624 62		106 624 62
				Base	31 966 93	27 268 25	8 392 03	-3 693 35	4,698 68
MEXICAN PESO Total Gains				Local			106 624 62		106 624 62
				Base			8 392 03	0 00	8,392 03
MEXICAN PESO Total Losses				Local			0 00		0 00
				Base			0 00	-3 693 35	-3 693 35
MEXICAN PESO Net Gains/Losses				Base			8 392 03	-3 693 35	4,698 68
POUND STERLING									
05CI B14RYC901 SOUTHERN CROSS HEALTHCARE				COMMON STOCK GBP 01			3/14/2011	3/17/2011	0 618047
111MCJ20522 779	4,324 000			Local	282 51	4 912 24	-4,849 73		-4 649 73
				Base	424 74	7,921 05	-7 523 26	26 95	7 496 31
05CI B14RYC901 SOUTHERN CROSS HEALTHCARE				COMMON STOCK GBP 01			3/15/2011	3/18/2011	0 622510
111MCK33245 795	3 986 000			Local	214 13	4,528 26	-4 314 13		-4 314 13
				Base	343 98	7,301 87	-6 930 22	-27 67	6 957 89
05CI B14RYC901 SOUTHERN CROSS HEALTHCARE				COMMON STOCK GBP 01			3/16/2011	3/21/2011	0 623811
111MCL24037 804	8 527 000			Local	451 25	9 687 02	-9,235 77		9 235 77
				Base	723 38	15 620 44	-14 805 40	91 66	-14 897 06
05CI B14RYC901 SOUTHERN CROSS HEALTHCARE				COMMON STOCK GBP 01			3/17/2011	3/22/2011	0 619464
111MCM29002 822	720 000			Local	39 47	817 95	-778 48		-778 48
				Base	63 72	1 318 95	-1 258 70	1 47	-1 255 23
05CI B14RYC901 SOUTHERN CROSS HEALTHCARE				COMMON STOCK GBP 01			3/18/2011	3/23/2011	0 617894
111MCN23865 830	5,906 000			Local	390 79	6,709 46	6 318 67		6,318 67
				Base	632 45	10 819 09	-10 226 14	39 50	-10,186 64
05CI B14RYC901 SOUTHERN CROSS HEALTHCARE				COMMON STOCK GBP 01			3/21/2011	3/24/2011	0 614420
111MCO20611 841	6 338 000			Local	425 91	7 200 23	-6 774 32		-6 774 32
				Base	693 19	11 610 46	-11 025 55	108 28	10 917 27
05CI B14RYC901 SOUTHERN CROSS HEALTHCARE				COMMON STOCK GBP 01			3/22/2011	3/25/2011	0 610258
111MCP20763 846	7,328 000			Local	608 78	8 324 90	-7 716 12		-7 716 12
				Base	997 58	13 424 02	-12 644 03	217 59	12 426 44
05CI B14RYC901 SOUTHERN CROSS HEALTHCARE				COMMON STOCK GBP 01			3/23/2011	3/28/2011	0 615555
111MCQ22746 854	4 226 000			Local	388 21	4 800 91	-4,412 70		-4,412 70
				Base	630 67	7,741 53	-7,168 65	57 79	-7,110 86
05CI B14RYC901 SOUTHERN CROSS HEALTHCARE				COMMON STOCK GBP 01			3/24/2011	3/29/2011	0 618793
111MCR16072 857	548 000			Local	71 13	622 55	-551 42		-551 42
				Base	114 95	1 003 87	-891 12	2 20	-888 92
B14RYC901 Total				Local	2 852 18	47 603 52	-44 751 34		-44 751 34
				Base	4 624 68	76 761 28	-72 471 07	334 45	-72 136 62
05CI B2R84W905 UBM PLC				COMMON STOCK GBP 1			3/15/2011	3/18/2011	0 622510
111MCK21735 786	1 214 000			Local	7,049 97	7 177 04	-127 07		-127 07
				Base	11 325 07	13 154 88	-204 13	1 625 68	-1 829 81
05CI B2R84W905 UBM PLC				COMMON STOCK GBP 1			3/16/2011	3/21/2011	0 623811
111MCL12337 798	313 000			Local	1 818 29	1,850 42	-32 13		-32 13
				Base	2 914 81	3,391 66	51 51	-425 34	-476 85
B2R84W905 Total				Local	8 868 26	9,027 46	-159 20		-159 20
				Base	14,239 88	16 546 54	-255 64	-2 051 02	-2 306 66
POUND STERLING Total				Local	11,720 44	56,630 98	-44,910 54		-44 910 54
				Base	18 864 54	93 307 82	-72 726 71	-1 716 57	-74 443 28
POUND STERLING Total Gains				Local			0 00		0 00
				Base			0 00	453 78	453 78
POUND STERLING Total Losses				Local			-44 910 54		-44 910 54
				Base			72,726 71	-2 170 35	74,897 06
POUND STERLING Net Gains/Losses				Base			-72,726 71	-1 716 57	74 443 28
SINGAPORE DOLLAR									
05CI 629438904 UOB KAY HIAN HOLDINGS LTD				COMMON STOCK NPV			3/11/2011	3/16/2011	1 269200
111MCI17446 762	1,000 000			Local	1,756 66	1 739 23	17 43		17 43
				Base	1 384 07	1 167 00	13 73	203 34	217 07
05CI 629438904 UOB KAY HIAN HOLDINGS LTD				COMMON STOCK NPV			3/14/2011	3/17/2011	1 267800
111MCJ13318 770	1,000 000			Local	1 720 92	1 739 23	-18 31		-18 31
				Base	1 357 41	1 167 00	-14 44	204 85	190 41
05CI 629438904 UOB KAY HIAN HOLDINGS LTD				COMMON STOCK NPV			3/17/2011	3/22/2011	1 278350
111MCM11813 814	8 000 000			Local	13 491 63	13 913 85	-422 22		-422 22
				Base	10,553 94	9,336 01	-330 29	1 548 22	1,217 93

05CI	629438904	UOB KAY HIAN HOLDINGS LTD		COMMON STOCK NPV		3/18/2011	3/23/2011	1 274550
111MCN12541	826	8,000 000	Local	13,526 43	13,913 85	-387 42		-387 42
			Base	10 811 88	9,336 01	-303 94	1,579 81	1,275 87
05CI	629438904	UOB KAY HIAN HOLDINGS LTD		COMMON STOCK NPV		3/22/2011	3/25/2011	1 263200
111MCP16198	845	2 000 000	Local	3 441 65	3 478 46	-36 81		-36 81
			Base	2,724 55	2,334 00	-29 14	419 69	390 55
05CI	629438904	UOB KAY HIAN HOLDINGS LTD		COMMON STOCK NPV		3/22/2011	3/25/2011	1 263200
111MCP28453	850	1,000 000	Local	1,718 83	1 739 23	-22 60		22 60
			Base	1 358 95	1 167 00	-17 89	209 84	191 95
05CI	629438904	UOB KAY HIAN HOLDINGS LTD		COMMON STOCK NPV		3/23/2011	3/28/2011	1 265750
111MCQ09079	852	5,000 000	Local	8,519 28	8,696 16	-176 88		-176 88
			Base	6,730 62	5,835 01	-139 74	1 035 35	895 81
629438904	Total		Local	44 173 20	45 220 01	-1,046 81		-1,046 81
			Base	34 721 42	30,342 03	-821 71	5,201 10	4,379 39
05CI	B15F66900	THAI BEVERAGE PCL		COMMON STOCK THB1 L		10/4/2010	10/7/2010	1 313600
101MJB11056	523	8 000 000	Local	2 275 67	2 004 19	271 48		271 48
			Base	1,732 39	1 443 73	206 67	81 99	288 86
05CI	B15F66900	THAI BEVERAGE PCL		COMMON STOCK THB1 L		10/13/2010	10/18/2010	1 301900
101MJI11484	548	11 000 000	Local	3 074 15	2 755 77	318 38		318 38
			Base	2 361 28	1 985 14	244 55	131 59	376 14
05CI	B15F66900	THAI BEVERAGE PCL		COMMON STOCK THB1 L		10/15/2010	10/20/2010	1 297100
101MJK08481	550	3 000 000	Local	838 40	751 57	86 83		86 83
			Base	646 36	541 40	66 94	38 02	104 96
05CI	B15F66900	THAI BEVERAGE PCL		COMMON STOCK THB1 L		10/27/2010	11/1/2010	1 306350
101MJS12296	560	33 000 000	Local	9,207 89	8,267 30	940 59		940 59
			Base	7,048 56	5 955 41	720 01	373 14	1 093 15
05CI	B15F66900	THAI BEVERAGE PCL		COMMON STOCK THB1 L		10/28/2010	11/2/2010	1 296650
101MJT13739	562	12,000 000	Local	3 346 33	3 006 29	342 04		342 04
			Base	2,582 29	2 165 60	263 79	152 90	416 69
05CI	B15F66900	THAI BEVERAGE PCL		COMMON STOCK THB1 L		10/29/2010	11/3/2010	1 294250
101MJU10219	565	29 000 000	Local	8 091 78	7 265 20	826 58		826 58
			Base	6 252 10	5 233 54	638 66	379 80	1 018 56
05CI	B15F66900	THAI BEVERAGE PCL		COMMON STOCK THB1 L		11/1/2010	11/4/2010	1 291900
101MKA17045	567	5 000 000	Local	1 395 13	1 252 62	142 51		142 51
			Base	1,079 91	902 33	110 31	67 27	177 58
05CI	B15F66900	THAI BEVERAGE PCL		COMMON STOCK THB1 L		11/3/2010	11/9/2010	1 288800
101MKC07263	571	15 000 000	Local	4 185 40	3 757 86	427 54		427 54
			Base	3 247 52	2 707 00	331 73	208 79	540 52
05CI	B15F66900	THAI BEVERAGE PCL		COMMON STOCK THB1 L		11/4/2010	11/10/2010	1 282550
101MKD19629	580	25 000 000	Local	6,975 68	6,263 10	712 58		712 58
			Base	5 438 91	4 511 68	555 60	371 63	927 23
05CI	B15F66900	THAI BEVERAGE PCL		COMMON STOCK THB1 L		11/10/2010	11/15/2010	1 291000
101MKH12927	594	22 000 000	Local	6 138 60	5 511 53	627 07		627 07
			Base	4,754 92	3 970 27	485 72	298 93	784 65
B15F66900	Total		Local	45 531 03	40 835 43	4 695 60		4 695 60
			Base	35 144 24	29 416 10	3 623 98	2 104 16	5 728 14
SINGAPORE DOLLAR	Total		Local	89 704 23	86,055 44	3,648 79		3 648 79
			Base	69 865 66	59,758 13	2 802 27	7 305 26	10 107 53
SINGAPORE DOLLAR	Total Gains		Local			4 713 03		4 713 03
			Base			3 637 71	7 305 26	10 942 97
SINGAPORE DOLLAR	Total Losses		Local			-1 064 24		-1 064 24
			Base			-835 44	0 00	-835 44
SINGAPORE DOLLAR	Net Gains/Losses		Base			2 802 27	7 305 26	10 107 53
SWISS FRANC								
05CI	712387901	NESTLE SA REG		COMMON STOCK CHF 1		6/29/2010	7/2/2010	1 084300
101MFU22875	382	356 000	Local	18 669 92	13 653 78	5 016 14		5,018 14
			Base	17 218 41	12 206 19	4 626 16	386 06	5 012 22
05CI	712387901	NESTLE SA REG		COMMON STOCK CHF 1		7/6/2010	7/9/2010	1 057500
101MGC33208	382	800 000	Local	40 865 78	30 682 65	10 183 13		10 183 13
			Base	38 643 76	27 429 65	9 629 44	1 584 67	11 214 11
712387901	Total		Local	59,535 70	44 336 43	15 199 27		15 199 27
			Base	55 862 17	39 635 84	14 255 60	1 970 73	16 226 33
05CI	718472905	SWATCH GROUP AG/THE BR		COMMON STOCK CHF2 25		8/29/2010	7/2/2010	1 084300
101MFU22878	359	41 000	Local	12,978 80	10 750 70	2,228 10		2 228 10
			Base	11 969 75	10 403 68	2 054 87	-488 80	1 566 07
SWISS FRANC	Total		Local	72,514 50	55,087 13	17,427 37		17 427 37
			Base	67 831 92	50 039 52	16 310 47	1 481 93	17 792 40
SWISS FRANC	Total Gains		Local			17 427 37		17 427 37
			Base			16 310 47	1 970 73	18 281 20
SWISS FRANC	Total Losses		Local			0 00		0 00
			Base			0 00	-488 80	-488 80
SWISS FRANC	Net Gains/Losses		Base			16,310 47	1 481 93	17 792 40
US DOLLAR								
05CI	00104Q107	AFC ENTERPRISES		COMMON STOCK USD 01		2/7/2011	2/10/2011	1 000000
114BBF01980	518	550 000	Local	8 376 33	7 348 33	1 028 00		1 028 00
			Base	8 376 33	7,348 33	1,028 00	0 00	1 028 00
05CI	001055102	AFLAC INC		COMMON STOCK USD 1		12/10/2010	12/15/2010	1 000000
104BLI01712	303	24 000	Local	1 331 02	1,123 34	207 68		207 68
			Base	1 331 02	1,123 34	207 68	0 00	207 68
05CI	001055102	AFLAC INC		COMMON STOCK USD 1		1/18/2011	1/21/2011	1 000000
114BAL02122	448	36 000	Local	2 056 28	1 685 02	371 26		371 26
			Base	2 056 28	1 685 02	371 26	0 00	371 26

			Base	30 872 26	26 373 22	4 499 04	0 00	4 499 04
05C1	032511107	ANADARKO PETROLEUM CORP	COMMON STOCK USD 1			2/7/2011	2/10/2011	1 000000
114BBF02010	548	306 000	Local	24,048 22	13,128 59	10,919 63		10 919 63
			Base	24 048 22	13,128 59	10,919 63	0 00	10,919 63
05CJ	035623107	ANN INC	COMMON STOCK USD 0068			3/7/2011	3/10/2011	1 000000
114BCF00161	205	932 000	Local	21,932 51	20,216 67	1 715 84		1 715 84
			Base	21,932 51	20,216 67	1,715 84	0 00	1 715 84
05CJ	035623107	ANN INC	COMMON STOCK USD 0068			3/7/2011	3/10/2011	1 000000
114BCF00162	207	4,727 000	Local	112,087 31	102,536 68	9,550 63		9 550 63
			Base	112 087 31	102 536 68	9 550 63	0 00	9 550 63
035623107	Total		Local	134 019 82	122 753 35	11 266 47		11 266 47
			Base	134 019 82	122 753 35	11 266 47	0 00	11 266 47
05C1	035710409	ANNALY CAPITAL MANAGEMENT IN	REIT USD 01			2/7/2011	2/10/2011	1 000000
114BBF02011	549	1,109 000	Local	19 684 48	19 252 18	432 30		432 30
			Base	19,684 48	19 252 18	432 30	0 00	432 30
05C5	03662Q105	ANSYS INC	COMMON STOCK USD 01			11/2/2010	11/5/2010	1 000000
104BKC02179	013	4 210 000	Local	190 655 46	160 539 03	30 116 43		30 116 43
			Base	190 655 46	160,539 03	30,116 43	0 00	30,116 43
05C5	03662Q105	ANSYS INC	COMMON STOCK USD 01			2/25/2011	3/2/2011	1 000000
114BBS03033	115	1 290 000	Local	72 184 30	49,191 29	22 993 01		22 993 01
			Base	72 184 30	49 191 29	22 993 01	0 00	22 993 01
05CJ	03662Q105	ANSYS INC	COMMON STOCK USD 01			2/1/2011	2/4/2011	1 000000
114BBB01157	149	1,612 000	Local	86 371 40	67,908 15	18 463 25		18,463 25
			Base	86 371 40	67,908 15	18 463 25	0 00	18,463 25
03662Q105	Total		Local	349 211 16	277,638 47	71,572 69		71,572 69
			Base	349 211 16	277 638 47	71 572 69	0 00	71,572 69
05C5	037411105	APACHE CORP	COMMON STOCK USD 625			11/2/2010	11/5/2010	1 000000
104BKC02180	014	615 000	Local	62 679 74	59 037 90	3 641 84		3 641 84
			Base	62 679 74	59,037 90	3,641 84	0 00	3,641 84
05C1	037411105	APACHE CORP	COMMON STOCK USD 625			10/11/2010	10/14/2010	1 000000
104BJH02109	184	20 000	Local	2,044 76	1 954 04	90 72		90 72
			Base	2 044 76	1 954 04	90 72	0 00	90 72
05C1	037411105	APACHE CORP	COMMON STOCK USD 625			2/7/2011	2/10/2011	1 000000
114BBF02012	550	218 000	Local	25 671 94	21 299 00	4 372 94		4,372 94
			Base	25,671 94	21 299 00	4 372 94	0 00	4 372 94
037411105	Total		Local	90 396 44	82 290 94	8 105 50		8 105 50
			Base	90 396 44	82 290 94	8,105 50	0 00	8,105 50
05C1	03748R101	APARTMENT INVT + MGMT CO A	REIT USD 01			12/10/2010	12/15/2010	1 000000
104BLI01731	320	70 000	Local	1 747 87	2 439 00	-691 13		-691 13
			Base	1 747 87	2 439 00	-691 13	0 00	-691 13
05C1	03748R101	APARTMENT INVT + MGMT CO A	REIT USD 01			2/7/2011	2/10/2011	1 000000
114BBF02013	551	471 000	Local	11 460 01	16,410 98	-4 950 97		-4 950 97
			Base	11 460 01	16,410 98	-4 950 97	0 00	-4,950 97
03748R101	Total		Local	13 207 88	18 849 98	5 642 10		5,642 10
			Base	13,207 88	18 849 98	-5 642 10	0 00	-5 642 10
05C1	037604105	APOLLO GROUP INC CL A	COMMON STOCK NPV			1/18/2011	1/21/2011	1 000000
114BAL02123	449	49 000	Local	2 121 65	3 614 63	-1 492 98		-1 492 98
			Base	2 121 65	3 614 63	-1 492 98	0 00	-1 492 98
05C1	037604105	APOLLO GROUP INC CL A	COMMON STOCK NPV			2/7/2011	2/10/2011	1 000000
114BBF02014	552	37 000	Local	1 592 07	2 729 42	-1,137 35		-1,137 35
			Base	1 592 07	2 729 42	-1,137 35	0 00	-1 137 35
037604105	Total		Local	3 713 72	6,344 05	-2,630 33		-2 630 33
			Base	3 713 72	6 344 05	-2 630 33	0 00	-2 630 33
05C1	037833100	APPLE INC	COMMON STOCK NPV			10/11/2010	10/14/2010	1 000000
104BJH02052	149	36 000	Local	10 662 67	2,963 06	7 699 61		7 699 61
			Base	10 662 67	2 963 06	7,699 61	0 00	7 699 61
05C1	037833100	APPLE INC	COMMON STOCK NPV			12/10/2010	12/15/2010	1 000000
104BLI01508	282	17 000	Local	5,434 64	1,399 22	4 035 42		4 035 42
			Base	5 434 64	1 399 22	4 035 42	0 00	4 035 42
05C1	037833100	APPLE INC	COMMON STOCK NPV			1/18/2011	1/21/2011	1 000000
114BAL02084	410	22 000	Local	7 509 99	1 810 76	5 699 23		5 699 23
			Base	7,509 99	1 810 76	5 699 23	0 00	5 699 23
05C1	037833100	APPLE INC	COMMON STOCK NPV			2/7/2011	2/10/2011	1 000000
114BBF02015	553	523 000	Local	184,633 28	43 046 63	141,586 65		141 586 65
			Base	184 633 28	43 046 63	141 586 65	0 00	141 586 65
037833100	Total		Local	208 240 58	49 219 67	159 020 91		159 020 91
			Base	208,240 58	49,219 67	159 020 91	0 00	159 020 91
05C1	038222105	APPLIED MATERIALS INC	COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02016	554	540 000	Local	8 872 02	9,814 15	-942 13		-942 13
			Base	8 872 02	9,814 15	-942 13	0 00	-942 13
05C1	039483102	ARCHER DANIELS MIDLAND CO	COMMON STOCK NPV			12/10/2010	12/15/2010	1 000000
104BLI01509	283	45 000	Local	1 371 15	1 045 15	326 00		326 00
			Base	1 371 15	1 045 15	326 00	0 00	326 00
05C1	039483102	ARCHER DANIELS MIDLAND CO	COMMON STOCK NPV			2/7/2011	2/10/2011	1 000000
114BBF02017	555	506 000	Local	18 187 21	11,752 15	6 435 06		6 435 06
			Base	18 187 21	11 752 15	6 435 06	0 00	6 435 06
039483102	Total		Local	19 558 36	12,797 30	6,761 06		6 761 06
			Base	19,558 36	12,797 30	6,761 06	0 00	6,761 06

			Base	12,259 65	5,724 18	5,535 47	0 00	6,535 47
05C1 149123101	CATERPILLAR INC		COMMON STOCK USD1			12/10/2010	12/15/2010	1 000000
104BLI01700	296	85 000	Local	7 632 92	4 649 10	2,983 82		2,983 82
			Base	7 632 92	4,649 10	2,983 82	0 00	2,983 82
05C1 149123101	CATERPILLAR INC		COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02048	586	439 000	Local	44,099 88	24 011 25	20,088 63		20 088 63
			Base	44 099 88	24 011 25	20 088 63	0 00	20 088 63
149123101 Total			Local	51 732 80	28,660 35	23,072 45		23 072 45
			Base	51,732 80	28,660 35	23,072 45	0 00	23,072 45
05C1 151020104	CELGENE CORP		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02049	587	290 000	Local	14 797 51	17 559 85	-2,762 34		-2 762 34
			Base	14,797 51	17 559 85	-2,762 34	0 00	-2 762 34
05C1 156700106	CENTURYLINK INC		COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02050	588	736 000	Local	32,401 55	21 160 76	11 240 79		11 240 79
			Base	32,401 55	21 160 76	11,240 79	0 00	11,240 79
05C1 156708109	CEPHALON INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02051	589	70 000	Local	4 220 21	4 441 36	-221 15		-221 15
			Base	4,220 21	4 441 36	-221 15	0 00	-221 15
05C1 165167107	CHESAPEAKE ENERGY CORP		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02053	591	524 000	Local	16 654 85	17,578 57	923 72		-923 72
			Base	16 654 85	17,578 57	923 72	0 00	-923 72
05C1 166764100	CHEVRON CORP		COMMON STOCK USD 75			10/11/2010	10/14/2010	1 000000
104BJH02067	158	95 000	Local	7 983 77	7,230 41	733 36		733 36
			Base	7 983 77	7 230 41	733 36	0 00	733 36
05C1 166764100	CHEVRON CORP		COMMON STOCK USD 75			12/10/2010	12/15/2010	1 000000
104BLI01733	322	94 000	Local	8 145 90	7 154 30	991 60		991 60
			Base	8 145 90	7 154 30	991 60	0 00	991 60
05C1 166764100	CHEVRON CORP		COMMON STOCK USD 75			2/7/2011	2/10/2011	1 000000
114BBF02054	592	1 289 000	Local	126 437 12	98 105 23	28 331 89		28,331 89
			Base	126 437 12	98 105 23	28,331 89	0 00	28,331 89
166764100 Total			Local	142 546 79	112 489 94	30 056 85		30 056 85
			Base	142 546 79	112 489 94	30,056 85	0 00	30 056 85
05C5 167250109	CHICAGO BRIDGE + IRON NY SHR		NY REG SHRS EUR 01			11/2/2010	11/5/2010	1 000000
104BK02184	017	3 770 000	Local	98,735 75	62,232 62	36,503 13		36,503 13
			Base	98,735 75	62 232 62	36,503 13	0 00	36 503 13
05C5 167250109	CHICAGO BRIDGE + IRON NY SHR		NY REG SHRS EUR 01			11/3/2010	11/8/2010	1 000000
10AWKD00275	043	3 440 000	Local	89 615 98	56 785 20	32 830 78		32 830 78
			Base	89,615 98	56,785 20	32 830 78	0 00	32,830 78
05C5 167250109	CHICAGO BRIDGE + IRON NY SHR		NY REG SHRS EUR 01			11/12/2010	11/17/2010	1 000000
10AWKK00104	047	5 000 000	Local	141 202 60	82,536 62	58 665 98		58,665 98
			Base	141 202 60	82 536 62	58 665 98	0 00	58,665 98
05C5 167250109	CHICAGO BRIDGE + IRON NY SHR		NY REG SHRS EUR 01			11/18/2010	11/19/2010	1 000000
10AWKL01345	051	5 790 000	Local	156 336 04	95 577 41	60 758 63		60 758 63
			Base	156,336 04	95 577 41	60,758 63	0 00	60 758 63
167250109 Total			Local	485 890 37	297 131 85	188 758 52		188 758 52
			Base	485 890 37	297 131 85	188 758 52	0 00	188 758 52
05C1 188905107	CHILDREN S PLACE		COMMON STOCK USD 1			2/7/2011	2/10/2011	1 000000
114BBF02277	015	100 000	Local	4,387 38	4,422 60	-35 22		-35 22
			Base	4 387 38	4 422 60	-35 22	0 00	-35 22
05C1 172062101	CINCINNATI FINANCIAL CORP		COMMON STOCK USD2			2/7/2011	2/10/2011	1 000000
114BBF02055	593	1,016 000	Local	33 679 75	26 892 14	6,787 61		6 787 61
			Base	33 679 75	26,892 14	6,787 61	0 00	6 787 61
05C5 17275R102	CISCO SYSTEMS INC		COMMON STOCK USD 001			11/2/2010	11/5/2010	1 000000
104BK02185	018	3 880 000	Local	89 859 27	88 554 28	1 304 99		1 304 99
			Base	89 859 27	88 554 28	1,304 99	0 00	1 304 99
05C1 17275R102	CISCO SYSTEMS INC		COMMON STOCK USD 001			1/18/2011	1/21/2011	1 000000
114BAL02083	409	376 000	Local	7,972 81	7 943 80	29 01		29 01
			Base	7 972 81	7 943 80	29 01	0 00	29 01
05C1 17275R102	CISCO SYSTEMS INC		COMMON STOCK USD 001			2/7/2011	2/10/2011	1 000000
114BBF02057	595	2,981 000	Local	66 210 61	62 980 00	3,230 61		3 230 61
			Base	66 210 61	62 980 00	3,230 61	0 00	3 230 61
17275R102 Total			Local	164 042 89	159 478 08	4 564 61		4 564 61
			Base	164 042 89	159,478 08	4 564 61	0 00	4 564 61
05C1 172908105	CINTAS CORP		COMMON STOCK NPV			2/7/2011	2/10/2011	1 000000
114BBF02056	594	289 000	Local	8 454 12	10 020 87	-1 566 75		-1 566 75
			Base	8 454 12	10,020 87	-1,566 75	0 00	-1 566 75
05C1 172967101	CITIGROUP INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02058	596	8 325 000	Local	40 313 03	119 567 95	-79 254 92		-79 254 92
			Base	40 313 03	119,567 95	-79,254 92	0 00	-79 254 92
05CJ 17306X102	CITI TRENDS INC		COMMON STOCK USD 01			2/14/2011	2/17/2011	1 000000
114BBK00657	163	188 000	Local	4 137 01	5 191 82	-1 054 81		-1 054 81
			Base	4 137 01	5 191 82	-1 054 81	0 00	-1 054 81
05CJ 17306X102	CITI TRENDS INC		COMMON STOCK USD 01			2/14/2011	2/17/2011	1 000000
114BBK00658	164	212 000	Local	4 692 22	5 854 61	-1,162 39		-1 162 39
			Base	4 692 22	5 854 61	-1 162 39	0 00	-1 162 39
05CJ 17306X102	CITI TRENDS INC		COMMON STOCK USD 01			2/15/2011	2/18/2011	1 000000
114BBL01067	168	99 000	Local	2 142 88	2 733 99	-591 11		-591 11
			Base	2 142 88	2 733 99	-591 11	0 00	-591 11
05CJ 17306X102	CITI TRENDS INC		COMMON STOCK USD 01			2/15/2011	2/18/2011	1 000000
114BBL01676	171	113 000	Local	2 449 36	3 120 62	-671 26		-671 26
			Base	2 449 36	3 120 62	-671 26	0 00	-671 26
05CJ 17306X102	CITI TRENDS INC		COMMON STOCK USD 01			2/16/2011	2/22/2011	1 000000

			Base	22 277 29	9 085 62	190 67	0 00	13 190 67
05C1 194162103	COLGATE PALMOLIVE CO		COMMON STOCK USD1			12/10/2010	12/15/2010	1 000000
104BLI01512	285	66 000	Local	5 147 25	3 013 50	2 133 75		2,133 75
			Base	5,147 25	3 013 50	2,133 75	0 00	2,133 75
05C1 194162103	COLGATE PALMOLIVE CO		COMMON STOCK USD1			1/18/2011	1/21/2011	1 000000
114BAL02134	460	26 000	Local	2 036 80	1 187 14	849 66		849 66
			Base	2 036 80	1 187 14	849 66	0 00	849 66
05C1 194162103	COLGATE PALMOLIVE CO		COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02064	602	291 000	Local	22,126 54	13,266 78	8,839 76		8 839 76
			Base	22,126 54	13,266 78	8,839 76	0 00	8 839 76
194162103 Total			Local	29 310 59	17 487 42	11 823 17		11,823 17
			Base	29 310 59	17 487 42	11 823 17	0 00	11,823 17
05C4 20030N101	COMCAST CORP CLASS A		COMMON STOCK USD1			10/18/2010	10/21/2010	1 000000
104BJM03684	437	5 331 000	Local	100 810 39	92 919 50	7 990 89		7 990 89
			Base	100 810 39	92 919 50	7 990 89	0 00	7,990 89
05C4 20030N101	COMCAST CORP CLASS A		COMMON STOCK USD1			10/19/2010	10/22/2010	1 000000
104BJN01415	438	1 929 000	Local	36 573 61	33 622 53	2,951 08		2 951 08
			Base	36 573 61	33,622 53	2,951 08	0 00	2 951 08
05C1 20030N101	COMCAST CORP CLASS A		COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02065	603	1 870 000	Local	44 027 74	33 574 61	10 453 13		10 453 13
			Base	44 027 74	33,574 61	10,453 13	0 00	10 453 13
20030N101 Total			Local	181 511 74	160 116 64	21 395 10		21 395 10
			Base	181 511 74	160 116 64	21 395 10	0 00	21 395 10
05C1 200340107	COMERICA INC		COMMON STOCK USD5			2/7/2011	2/10/2011	1 000000
114BBF02066	604	50 000	Local	1 963 99	3 033 00	-1 069 01		-1 069 01
			Base	1 963 99	3 033 00	-1 069 01	0 00	-1 069 01
05CJ 204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01			8/23/2010	8/26/2010	1 000000
104BHQ00579	699	2,955 000	Local	69 993 60	53,279 96	16 713 64		16 713 64
			Base	69 993 60	53,279 96	16,713 64	0 00	16 713 64
05CJ 204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01			10/4/2010	10/7/2010	1 000000
104BJC00747	780	945 000	Local	25 489 23	17 038 77	8 450 46		8,450 46
			Base	25 489 23	17 038 77	8,450 46	0 00	8,450 46
05CJ 204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01			10/8/2010	10/14/2010	1 000000
104BJG00981	810	1 795 000	Local	46 014 05	32 364 64	13,649 41		13 649 41
			Base	46 014 05	32 364 64	13 649 41	0 00	13 649 41
204166102 Total			Local	141 496 88	102 683 37	38 813 51		38 813 51
			Base	141 496 88	102 683 37	38 813 51	0 00	38 813 51
05CJ 20452A108	COMPELLENT TECHNOLOGIES INC		COMMON STOCK USD 001			2/23/2011	2/23/2011	1 000000
114BBP01255	188	8 247 000	Local	228 854 25	133 274 95	95 579 30		95 579 30
			Base	228 854 25	133,274 95	95 579 30	0 00	95 579 30
05CJ 20452A108	COMPELLENT TECHNOLOGIES INC		COMMON STOCK USD 001			10/8/2010	10/14/2010	1 000000
104BJG00982	811	2 040 000	Local	34 417 88	32 967 25	1 450 63		1 450 63
			Base	34,417 88	32 967 25	1,450 63	0 00	1 450 63
20452A108 Total			Local	263 272 13	166 242 20	97,029 93		97 029 93
			Base	263 272 13	166 242 20	97,029 93	0 00	97,029 93
05C1 205363104	COMPUTER SCIENCES CORP		COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02067	605	91 000	Local	5 125 93	5 813 45	-687 52		-687 52
			Base	5 125 93	5 813 45	-687 52	0 00	687 52
05C1 20825C104	CONOCOPHILLIPS		COMMON STOCK USD 01			12/10/2010	12/15/2010	1 000000
104BLI01734	323	166 000	Local	10 710 63	11 801 52	-890 89		-890 89
			Base	10 710 63	11 801 52	-890 89	0 00	-890 89
05C1 20825C104	CONOCOPHILLIPS		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02068	606	1 094 000	Local	79 052 54	76 458 19	2 594 35		2,594 35
			Base	79,052 54	76 458 19	2 594 35	0 00	2 594 35
20825C104 Total			Local	89 763 17	88 059 71	1,703 46		1,703 46
			Base	89 763 17	88 059 71	1 703 46	0 00	1 703 46
05C6 20854P109	CONSOL ENERGY INC		COMMON STOCK USD 01			2/14/2011	2/17/2011	1 000000
111MBJ24202	576	100 000	Local	4 700 84	3,555 78	1,145 06		1,145 06
			Base	4 700 84	3,555 78	1,145 06	0 00	1 145 06
05C6 20854P109	CONSOL ENERGY INC		COMMON STOCK USD 01			2/14/2011	2/17/2011	1 000000
111MBJ24204	577	200 000	Local	9 382 92	7 111 56	2 251 36		2 251 36
			Base	9 382 92	7 111 56	2 251 36	0 00	2 251 36
05C1 20854P109	CONSOL ENERGY INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02040	578	133 000	Local	6 567 10	5 724 43	842 67		842 67
			Base	6,567 10	5,724 43	842 67	0 00	842 67
05C6 20854P109	CONSOL ENERGY INC		COMMON STOCK USD 01			2/14/2011	2/17/2011	1 000000
111MBJ24206	578	100 000	Local	4 690 69	3 555 78	1,134 91		1,134 91
			Base	4 690 69	3 555 78	1 134 91	0 00	1 134 91
05C6 20854P109	CONSOL ENERGY INC		COMMON STOCK USD 01			2/14/2011	2/17/2011	1 000000
111MBJ24208	579	200 000	Local	9 408 51	7 111 56	2 296 95		2 296 95
			Base	9 408 51	7 111 56	2 296 95	0 00	2 296 95
05C6 20854P109	CONSOL ENERGY INC		COMMON STOCK USD 01			2/14/2011	2/17/2011	1 000000
111MBJ24217	580	100 000	Local	4 694 93	3 555 78	1 139 15		1 139 15
			Base	4 694 93	3 555 78	1 139 15	0 00	1 139 15
05C6 20854P109	CONSOL ENERGY INC		COMMON STOCK USD 01			2/14/2011	2/17/2011	1 000000
111MBJ24219	581	100 000	Local	4,709 86	3,555 78	1,154 08		1,154 08
			Base	4 709 86	3 555 78	1 154 08	0 00	1 154 08
05C6 20854P109	CONSOL ENERGY INC		COMMON STOCK USD 01			11/4/2010	11/9/2010	1 000000
101MKD27010	725	1,400 000	Local	53,923 72	49,780 94	4 142 78		4 142 78
			Base	53,923 72	49,780 94	4,142 78	0 00	4,142 78

			Base	27 141 43	20 719 56	4 21 87	0 00	6 421 87
05C1	21988R102	CORPORATE EXECUTIVE BOARD CO						
114BBF02071	609		100 000	Local 3,947 72 Base 3 947 72	6,276 08 6,276 08	2/7/2011 -2,328 36 -2,328 36	2/10/2011 0 00	1 000000 -2 328 36 -2,328 36
05C1	22160K105	COSTCO WHOLESALE CORP						
104BJH02064	156		45 000	Local 2,877 25 Base 2,877 25	2,625 66 2,625 66	10/11/2010 251 59 251 59	10/14/2010 0 00	1 000000 251 59 251 59
05C1	22160K105	COSTCO WHOLESALE CORP						
104BLI01735	324		49 000	Local 3 468 16 Base 3 468 16	2 859 05 2 859 05	12/10/2010 609 11 609 11	12/15/2010 0 00	1 000000 609 11 609 11
05C4	22160K105	COSTCO WHOLESALE CORP						
104BJO01441	440		800 000	Local 51,648 08 Base 51,648 08	34,044 61 34,044 61	10/7/2010 17 603 47 17 603 47	10/13/2010 0 00	1 000000 17,603 47 17,603 47
05C1	22160K105	COSTCO WHOLESALE CORP						
114BBF02072	610		228 000	Local 16 874 82 Base 16 874 82	13 303 35 13,303 35	2/7/2011 3 571 47 3 571 47	2/10/2011 0 00	1 000000 3 571 47 3,571 47
22160K105 Total				Local 74 888 31 Base 74 888 31	52 832 67 52 832 67	22,035 64 22 035 64	0 00	22 035 64 22 035 64
05C5	222816100	COVANCE INC						
10AWKA00133	04		6,200 000	Local 292,189 89 Base 292,189 89	348,894 54 348 894 54	10/29/2010 -56,704 65 -56 704 65	11/3/2010 0 00	1 000000 -56,704 65 -56 704 65
05C1	231021106	CUMMINS INC						
114BBF02073	611		170 000	Local 18,916 21 Base 18 916 21	3 632 05 3 632 05	2/7/2011 15 284 16 15 284 16	2/10/2011 0 00	1 000000 15,284 16 15 284 16
05C1	23317H102	DDR CORP						
114BBF02080	618		132 000	Local 1 876 05 Base 1 876 05	6,393 49 6 393 49	2/7/2011 -4 517 44 -4 517 44	2/10/2011 0 00	1 000000 -4 517 44 -4,517 44
05C1	23331A109	DR HORTON INC						
114BBF02074	612		180 000	Local 2 188 01 Base 2 188 01	2 508 25 2,508 25	2/7/2011 -322 24 322 24	2/10/2011 0 00	1 000000 -322 24 -322 24
05C5	242309102	DEALERTRACK HOLDINGS INC						
104BKC02186	019		2,930 000	Local 55,701 87 Base 55,701 87	47,274 08 47,274 08	11/2/2010 8,427 79 8 427 79	11/5/2010 0 00	1 000000 8,427 79 8,427 79
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MFT33720	389		500 000	Local 8 738 85 Base 8 738 85	6 137 95 6 137 95	6/28/2010 2 600 90 2,600 90	7/1/2010 0 00	1 000000 2 600 90 2 600 90
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MFU26287	407		100 000	Local 1,697 99 Base 1 697 99	1 227 59 1 227 59	6/29/2010 470 40 470 40	7/2/2010 0 00	1 000000 470 40 470 40
05C8	242309102	DEALERTRACK HOLDINGS INC						
101MFU26326	408		100 000	Local 1 697 02 Base 1 697 02	1,227 59 1 227 59	6/29/2010 469 43 469 43	7/2/2010 0 00	1 000000 469 43 469 43
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MFU26381	409		100 000	Local 1 695 90 Base 1 695 90	1 227 59 1 227 59	6/29/2010 468 31 468 31	7/2/2010 0 00	1 000000 468 31 468 31
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MFU26388	411		100 000	Local 1,696 69 Base 1 696 69	1 227 59 1 227 59	6/29/2010 469 10 469 10	7/2/2010 0 00	1 000000 469 10 469 10
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MFU26404	412		100 000	Local 1 695 55 Base 1 695 55	1 227 59 1 227 59	6/29/2010 467 96 467 96	7/2/2010 0 00	1 000000 467 96 467 96
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MFU26423	413		100 000	Local 1 686 55 Base 1 686 55	1 227 59 1 227 59	6/29/2010 458 96 458 96	7/2/2010 0 00	1 000000 458 96 458 96
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MGA23215	435		100 000	Local 1,637 67 Base 1 637 67	1 227 59 1 227 59	7/1/2010 410 08 410 08	7/7/2010 0 00	1 000000 410 08 410 08
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MGA23429	445		500 000	Local 8 154 86 Base 8 154 86	6 137 94 6,137 94	7/1/2010 2 016 92 2 016 92	7/7/2010 0 00	1 000000 2,016 92 2,016 92
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MGA23438	447		100 000	Local 1 636 47 Base 1 636 47	1 227 59 1 227 59	7/1/2010 408 88 408 88	7/7/2010 0 00	1 000000 408 88 408 88
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MGB24350	473		100 000	Local 1 603 57 Base 1 603 57	1 227 59 1 227 59	7/2/2010 375 98 375 98	7/8/2010 0 00	1 000000 375 98 375 98
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MGC37659	486		100 000	Local 1,560 07 Base 1 560 07	1 227 59 1 227 59	7/6/2010 332 48 332 48	7/9/2010 0 00	1 000000 332 48 332 48
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MGC37842	487		100 000	Local 1 607 65 Base 1 607 65	1 227 59 1,227 59	7/8/2010 380 06 380 06	7/9/2010 0 00	1 000000 380 06 380 06
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MGC37864	488		100 000	Local 1 573 49 Base 1,573 49	1 227 59 1 227 59	7/8/2010 345 90 345 90	7/9/2010 0 00	1 000000 345 90 345 90
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MGC37891	489		100 000	Local 1,607 88 Base 1 607 88	1,227 59 1 227 59	7/8/2010 380 29 380 29	7/9/2010 0 00	1 000000 380 29 380 29
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MGD30586	496		400 000	Local 6,211 89 Base 6 211 89	4 910 36 4 910 36	7/7/2010 1,301 53 1 301 53	7/12/2010 0 00	1 000000 1,301 53 1,301 53
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MGE28734	518		325 000	Local 5 137 32 Base 5,137 32	3 989 66 3,989 66	7/8/2010 1 147 66 1 147 66	7/13/2010 0 00	1 000000 1 147 66 1,147 66
05C6	242309102	DEALERTRACK HOLDINGS INC						
101MGF28555	532		300 000	Local 4,813 02 Base 4 813 02	3,682 77 3 682 77	7/9/2010 1 130 25 1 130 25	7/14/2010 0 00	1 000000 1,130 25 1 130 25
05C6	242309102	DEALERTRACK HOLDINGS INC						
				Local 74 888 31 Base 74 888 31	52 832 67 52 832 67	22,035 64 22 035 64	0 00	22 035 64 22 035 64

05C1	369550108	GENERAL DYNAMICS CORP		COMMON STOCK USD1		2/7/2011	2/10/2011	1 000000
114BBF02117	654		410 000	Local	31 302 07	13 363 81	17,938 26	17 938 26
				Base	31 302 07	13 383 81	17,938 28	17 938 26
05C1	369604103	GENERAL ELECTRIC CO		COMMON STOCK USD 06		2/7/2011	2/10/2011	1 000000
114BBF02118	655		6 911 000	Local	144 267 80	213 533 28	-69 265 48	-69,265 48
				Base	144 267 80	213,533 28	-69 265 48	-69,265 48
05C1	370334104	GENERAL MILLS INC		COMMON STOCK USD 1		2/7/2011	2/10/2011	1 000000
114BBF02120	657		374 000	Local	13 308 42	12 274 45	1 033 97	1 033 97
				Base	13,308 42	12 274 45	1,033 97	1 033 97
05C1	371901109	GENTEX CORP		COMMON STOCK USD 06		1/18/2011	1/21/2011	1 000000
114BAL02124	450		64 000	Local	2,063 96	731 70	1,332 26	1,332 26
				Base	2 063 96	731 70	1 332 26	1 332 26
05C1	371901109	GENTEX CORP		COMMON STOCK USD 06		2/7/2011	2/10/2011	1 000000
114BBF02121	658		362 000	Local	11 308 70	4,138 69	7,170 01	7,170 01
				Base	11,308 70	4,138 69	7,170 01	7,170 01
371901109	Total			Local	13,372 66	4,870 39	8,502 27	8 502 27
				Base	13,372 66	4 870 39	8 502 27	8 502 27
05C1	372460105	GENUINE PARTS CO		COMMON STOCK USD1		2/7/2011	2/10/2011	1 000000
114BBF02122	659		50 000	Local	2 647 94	2 315 00	332 94	332 94
				Base	2 647 94	2 315 00	332 94	332 94
05C1	37247D106	GENWORTH FINANCIAL INC CL A		COMMON STOCK USD 001		2/7/2011	2/10/2011	1 000000
114BBF02123	660		140 000	Local	1 803 49	3 329 20	-1,525 71	-1,525 71
				Base	1 803 49	3 329 20	-1 525 71	-1 525 71
05C1	372917104	GENZYME CORP		COMMON STOCK USD 01		10/11/2010	10/14/2010	1 000000
104BJH02085	175		52 000	Local	3 792 29	3 916 05	-123 76	123 76
				Base	3 792 29	3 916 05	-123 76	-123 76
05C1	372917104	GENZYME CORP		COMMON STOCK USD 01		2/7/2011	2/10/2011	1 000000
114BBF02124	661		103 000	Local	7 642 50	7 756 79	-114 29	-114 29
				Base	7 642 50	7,756 79	-114 29	-114 29
372917104	Total			Local	11,434 79	11,672 84	-238 05	-238 05
				Base	11,434 79	11 672 84	-238 05	238 05
05C1	375558103	GILEAD SCIENCES INC		COMMON STOCK USD 001		10/11/2010	10/14/2010	1 000000
104BJH02084	174		74 000	Local	2 678 05	2 817 93	-139 88	-139 88
				Base	2 678 05	2 817 93	-139 88	139 88
05C1	375558103	GILEAD SCIENCES INC		COMMON STOCK USD 001		1/18/2011	1/21/2011	1 000000
114BAL02091	417		133 000	Local	5 114 15	5 064 65	49 50	49 50
				Base	5 114 15	5 064 65	49 50	49 50
05C1	375558103	GILEAD SCIENCES INC		COMMON STOCK USD 001		2/7/2011	2/10/2011	1 000000
114BBF02125	662		315 000	Local	12,139 86	11 995 23	144 63	144 63
				Base	12,139 86	11 995 23	144 63	144 63
375558103	Total			Local	19 932 06	19 877 81	54 25	54 25
				Base	19 932 06	19 877 81	54 25	54 25
05CF	378991921	GLOBAL DOMAIN VECTOR FUND LLC				6/4/2010	6/4/2010	1 000000
104BFE01569	498		5 000 000 000	Local	5 460 624 00	5 000,000 00	460 624 00	460 624 00
				Base	5 460 624 00	5 000,000 00	460 624 00	460,624 00
05CJ	37940X102	GLOBAL PAYMENTS INC		COMMON STOCK NPV		7/28/2010	8/2/2010	1 000000
104BGT00656	654		1 410 000	Local	50,765 06	52 464 38	-1 699 32	-1 699 32
				Base	50,765 06	52,464 38	-1,699 32	-1,699 32
05C1	38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD 01		10/11/2010	10/14/2010	1 000000
104BJH02072	162		40 000	Local	6 102 29	4 626 59	1,475 70	1,475 70
				Base	6 102 29	4 626 59	1 475 70	1,475 70
05C1	38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD 01		12/10/2010	12/15/2010	1 000000
104BLI01719	310		27 000	Local	4 525 12	3,122 95	1 402 17	1 402 17
				Base	4 525 12	3,122 95	1 402 17	1,402 17
05C1	38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD 01		1/18/2011	1/21/2011	1 000000
114BAL02090	416		31 000	Local	5 402 90	3 585 60	1 817 30	1 817 30
				Base	5,402 90	3 585 60	1 817 30	1 817 30
05C1	38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD 01		2/7/2011	2/10/2011	1 000000
114BBF02126	663		297 000	Local	49 640 81	34 352 40	15 288 41	15 288 41
				Base	49 640 81	34 352 40	15 288 41	15 288 41
38141G104	Total			Local	65 671 12	45,687 54	19 983 58	19 983 58
				Base	65,671 12	45,687 54	19 983 58	19 983 58
05C1	38259P508	GOOGLE INC CL A		COMMON STOCK USD 001		1/18/2011	1/21/2011	1 000000
114BAL02080	406		16 000	Local	10 203 48	6 646 68	3 556 80	3 556 80
				Base	10,203 48	6 646 68	3 556 80	3 556 80
05C1	38259P508	GOOGLE INC CL A		COMMON STOCK USD 001		2/7/2011	2/10/2011	1 000000
114BBF02127	664		146 000	Local	90,089 61	60,650 95	29 438 66	29,438 66
				Base	90,089 61	60 650 95	29 438 66	29,438 66
38259P508	Total			Local	100 293 09	67 297 63	32 995 46	32,995 46
				Base	100 293 09	67 297 63	32 995 46	32,995 46
05C1	384802104	WW GRAINGER INC		COMMON STOCK USD 5		2/7/2011	2/10/2011	1 000000
114BBF02299	037		90 000	Local	12 136 26	5 586 30	6 549 96	6 549 96
				Base	12 136 26	5,586 30	6,549 96	6 549 96
05C1	390064103	GREAT ATLANTIC + PAC TEA CO		COMMON STOCK USD1		12/13/2010	12/16/2010	1 000000
104BLJ01321	338		50 000	Local	22 49	1 380 00	-1,357 51	1 357 51
				Base	22 49	1 380 00	-1 357 51	1 357 51
05CJ	39304D102	GREEN DOT CORP CLASS A		COMMON STOCK USD 001		8/30/2010	9/2/2010	1 000000
104BHV01429	715		93 000	Local	4,246 37	3 348 00	898 37	898 37
				Base	4,246 37	3 348 00	898 37	898 37
05CJ	402307102	GULF ISLAND FABRICATION INC		COMMON STOCK NPV		6/7/2010	6/10/2010	1 000000
104BFF00495	528		78 000	Local	1 256 93	1 443 90	-186 97	-186 97
				Base	1,256 93	1 443 90	-186 97	-186 97

05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	5/8/2010	6/11/2010	1 000000
104BFG00694	530	52 000	Local 770 50	962 60	-192 10	-182 10
			Base 770 50	962 60	-192 10	-192 10
05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	6/18/2010	6/23/2010	1 000000
104BFN02501	558	871 000	Local 16 608 46	16,123 53	484 93	484 93
			Base 16 608 48	16,123 53	484 93	484 93
05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	6/22/2010	6/25/2010	1 000000
104BFP02164	569	27 000	Local 477 59	499 81	-22 22	22 22
			Base 477 59	499 81	22 22	22 22
05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	6/23/2010	6/28/2010	1 000000
104BFR00600	575	186 000	Local 3 073 74	3,443 14	-369 40	369 40
			Base 3 073 74	3 443 14	-369 40	-369 40
05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	7/30/2010	8/4/2010	1 000000
104BHA00564	662	431 000	Local 7 694 42	7,978 46	284 04	284 04
			Base 7 694 42	7 978 46	-284 04	284 04
05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	8/2/2010	8/5/2010	1 000000
104BHB00692	666	275 000	Local 5 000 81	5 090 67	89 86	-89 86
			Base 5,000 81	5 090 67	89 86	-89 86
05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	8/3/2010	8/6/2010	1 000000
104BHB04542	670	369 000	Local 6 639 52	6 830 75	-191 23	-191 23
			Base 6,639 52	6 830 75	-191 23	-191 23
05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	9/13/2010	9/16/2010	1 000000
104BI00423	741	138 000	Local 2,193 32	2,554 59	361 27	-361 27
			Base 2,193 32	2,554 59	-361 27	-361 27
05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	9/14/2010	9/17/2010	1 000000
104BIJ00508	744	132 000	Local 2 082 55	2,443 52	-360 97	-360 97
			Base 2 082 55	2,443 52	-360 97	360 97
05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	9/14/2010	9/17/2010	1 000000
104BIJ00509	745	196 000	Local 3,092 02	3 628 26	-536 24	-536 24
			Base 3 092 02	3 628 26	-536 24	-536 24
05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	9/15/2010	9/20/2010	1 000000
104BIK00507	754	992 000	Local 15 382 48	18 363 41	2,980 93	2,980 93
			Base 15 382 48	18 363 41	-2,980 93	2 980 93
05CJ	402307102	GULF ISLAND FABRICATION INC	COMMON STOCK NPV	9/16/2010	9/21/2010	1 000000
104BIL00579	758	1 983 000	Local 30 705 64	36 708 32	-6 002 68	-6 002 68
			Base 30 705 64	36 708 32	-6 002 68	6 002 68
402307102 Total			Local 94 977 98	106 070 96	-11 092 98	-11 092 98
			Base 94,977 98	106,070 96	-11 092 98	-11,092 98
05CJ	402629208	GULFMARK OFFSHORE INC CL A	COMMON STOCK USD 01	6/8/2010	6/11/2010	1 000000
104BFG00698	534	2 454 000	Local 59 772 04	68 222 55	-8,450 51	-8 450 51
			Base 59,772 04	68 222 55	-8,450 51	-8,450 51
05CJ	402629208	GULFMARK OFFSHORE INC CL A	COMMON STOCK USD 01	6/16/2010	6/21/2010	1 000000
104BFM00874	549	904 000	Local 24 439 85	25 131 70	-691 85	-691 85
			Base 24 439 85	25 131 70	-691 85	-691 85
05CJ	402629208	GULFMARK OFFSHORE INC CL A	COMMON STOCK USD 01	6/18/2010	6/23/2010	1 000000
104BFN02502	561	1 907 000	Local 52,536 39	53,015 65	-479 26	-479 26
			Base 52 536 39	53 015 65	-479 26	-479 26
05CJ	402629208	GULFMARK OFFSHORE INC CL A	COMMON STOCK USD 01	6/24/2010	6/29/2010	1 000000
104BFR02759	561	1 973 000	Local 53 496 99	54 850 49	1 353 50	1 353 50
			Base 53 496 99	54 850 49	-1 353 50	-1,353 50
402629208 Total			Local 190 245 27	201 220 39	-10 975 12	10,975 12
			Base 190 245 27	201 220 39	-10 975 12	-10 975 12
05C1	406216101	HALLIBURTON CO	COMMON STOCK USD2 5	10/11/2010	10/14/2010	1 000000
104BJH02114	188	57 000	Local 1 989 83	931 54	1 058 29	1 058 29
			Base 1,989 83	931 54	1 058 29	1 058 29
05C1	406216101	HALLIBURTON CO	COMMON STOCK USD2 5	12/10/2010	12/15/2010	1 000000
104BLI01721	311	58 000	Local 2,329 85	947 88	1 381 97	1,381 97
			Base 2 329 85	947 88	1 381 97	1 381 97
05C1	406216101	HALLIBURTON CO	COMMON STOCK USD2 5	2/7/2011	2/10/2011	1 000000
114BBF02129	666	731 000	Local 34 232 07	11 946 60	22 285 47	22 285 47
			Base 34,232 07	11 946 60	22 285 47	22,285 47
406216101 Total			Local 38 551 75	13,826 02	24,725 73	24,725 73
			Base 38 551 75	13 826 02	24 725 73	24 725 73
05C1	410345102	HANESBRANDS INC	COMMON STOCK USD 01	2/7/2011	2/10/2011	1 000000
114BBF02130	667	85 000	Local 2 192 95	2,197 37	-4 42	-4 42
			Base 2 192 95	2,197 37	-4 42	-4 42
05CJ	413086109	HARMAN INTERNATIONAL	COMMON STOCK USD 01	9/24/2010	9/29/2010	1 000000
104BIR00637	772	2 326 000	Local 78 364 87	64 404 69	13 960 18	13 960 18
			Base 78 364 87	64 404 69	13 960 18	13 960 18
05C1	416515104	HARTFORD FINANCIAL SVCS GRP	COMMON STOCK USD 01	2/7/2011	2/10/2011	1 000000
114BBF02131	668	267 000	Local 7 965 46	14 261 44	-6 295 98	6 295 98
			Base 7 965 46	14 261 44	-6 295 98	-6 295 98
05C5	421906108	HEALTHCARE SERVICES GROUP	COMMON STOCK USD 01	11/2/2010	11/5/2010	1 000000
104BKC02189	022	2,990 000	Local 72,329 56	62 060 80	10 268 76	10 268 76
			Base 72 329 56	62 060 80	10 268 76	10 268 76
05C1	42217K106	HEALTH CARE REIT INC	REIT USD1	2/7/2011	2/10/2011	1 000000
114BBF02132	669	168 000	Local 8 140 38	6,115 32	2,025 06	2,025 06
			Base 8,140 38	6 115 32	2 025 06	2,025 06
05C1	422245100	HEALTHWAYS INC	COMMON STOCK USD 001	2/7/2011	2/10/2011	1 000000
114BBF02133	670	100 000	Local 1,232 06	4 459 60	-3 227 54	-3 227 54
			Base 1 232 06	4 459 60	-3,227 54	-3,227 54
05C1	423074103	HJ HEINZ CO	COMMON STOCK USD 25	2/7/2011	2/10/2011	1 000000
114BBF02128	665	432 000	Local 20,771 46	19 267 35	1 504 11	1 504 11
			Base 20,771 46	19 267 35	1 504 11	1 504 11
05C1	42809H107	HESS CORP	COMMON STOCK USD1	2/7/2011	2/10/2011	1 000000

05C1	481165108	JOY GLOBAL INC		COMMON STOCK USD1		10/11/2010	10/14/2010	1 000000
104BJH02105	182		29 000	Local	2 123 34			1,389 98
				Base	2 123 34			1,389 98
05C1	481165108	JOY GLOBAL INC		COMMON STOCK USD1		12/10/2010	12/15/2010	1 000000
104BLI01738	327		17 000	Local	1,323 59			893 69
				Base	1,323 59			893 69
05C1	481165108	JOY GLOBAL INC		COMMON STOCK USD1		2/7/2011	2/10/2011	1 000000
114BBF02155	692		49 000	Local	4 609 83			3,370 69
				Base	4 609 83			3,370 69
481165108	Total			Local	8 056 76			5 654 36
				Base	8,056 76			5,654 36
05C1	48203R104	JUNIPER NETWORKS INC		COMMON STOCK USD 00001		1/18/2011	1/21/2011	1 000000
114BAL02131	457		53 000	Local	2,016 35			900 10
				Base	2,016 35			900 10
05C1	48203R104	JUNIPER NETWORKS INC		COMMON STOCK USD 00001		2/7/2011	2/10/2011	1 000000
114BBF02156	693		291 000	Local	11 750 35			5 621 52
				Base	11,750 35			5,621 52
48203R104	Total			Local	13 766 70			6,521 62
				Base	13 766 70			6,521 62
05C1	482480100	KLA TENCOR CORPORATION		COMMON STOCK USD 001		2/7/2011	2/10/2011	1 000000
114BBF02158	695		149 000	Local	6 901 20			183 22
				Base	6 901 20			183 22
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		9/22/2010	9/27/2010	1 000000
101MIO21994	316		200 000	Local	1,715 45			1 417 81
				Base	1,715 45			1 417 81
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		9/22/2010	9/27/2010	1 000000
101MIO22011	317		100 000	Local	861 41			712 59
				Base	861 41			712 59
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		9/22/2010	9/27/2010	1 000000
101MIO22018	318		100 000	Local	861 63			712 81
				Base	861 63			712 81
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		9/22/2010	9/27/2010	1 000000
101MIO22036	319		100 000	Local	863 33			714 51
				Base	863 33			714 51
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		9/22/2010	9/27/2010	1 000000
101MIO22039	320		100 000	Local	860 88			712 06
				Base	860 88			712 06
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		10/14/2010	10/19/2010	1 000000
101MJJ31369	487		300 000	Local	2 695 42			2 248 96
				Base	2 695 42			2 248 96
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		10/14/2010	10/19/2010	1 000000
101MJJ31372	488		100 000	Local	896 85			748 03
				Base	896 85			748 03
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		10/14/2010	10/19/2010	1 000000
101MJJ31396	489		100 000	Local	896 97			748 15
				Base	896 97			748 15
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		10/14/2010	10/19/2010	1 000000
101MJJ31419	490		100 000	Local	896 51			747 69
				Base	896 51			747 69
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		10/14/2010	10/19/2010	1 000000
101MJJ31423	492		100 000	Local	899 53			750 71
				Base	899 53			750 71
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		10/14/2010	10/19/2010	1 000000
101MJJ31443	494		200 000	Local	1 793 32			1 495 68
				Base	1 793 32			1 495 68
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		10/14/2010	10/19/2010	1 000000
101MJJ31469	495		100 000	Local	890 98			742 16
				Base	890 98			742 16
05C6	48248A306	KKR FINANCIAL HOLDINGS LLC		LTD PART NPV		11/4/2010	11/9/2010	1 000000
101MKD27164	735		11 600 000	Local	104 159 27			86 896 20
				Base	104 159 27			86 896 20
48248A306	Total			Local	118 291 55			98 647 36
				Base	118 291 55			98 647 36
05C5	48273U102	K12 INC		COMMON STOCK USD 0001		11/2/2010	11/5/2010	1 000000
104BKC02196	027		1 800 000	Local	50 500 12			14 469 20
				Base	50,500 12			14 469 20
05C1	48666K109	KB HOME		COMMON STOCK USD1		2/7/2011	2/10/2011	1 000000
114BBF02157	694		170 000	Local	2,441 15			-2 184 12
				Base	2 441 15			-2 184 12
05C6	493267108	KEYCORP		COMMON STOCK USD1		3/15/2011	3/18/2011	1 000000
111MCK18094	03		2 500 000	Local	22,001 82			6 243 39
				Base	22 001 82			6 243 39
05C6	493267108	KEYCORP		COMMON STOCK USD1		3/15/2011	3/18/2011	1 000000
111MCK27643	05		900 000	Local	7 928 84			2,255 81
				Base	7 928 84			2 255 81
05C6	493267108	KEYCORP		COMMON STOCK USD1		3/15/2011	3/18/2011	1 000000
111MCK27645	06		1,400 000	Local	12 320 60			3 495 88
				Base	12 320 60			3 495 88
05C6	493267108	KEYCORP		COMMON STOCK USD1		3/15/2011	3/18/2011	1 000000
111MCK27647	07		100 000	Local	883 80			253 46
				Base	883 80			253 46
05C6	493267108	KEYCORP		COMMON STOCK USD1		1/4/2011	1/7/2011	1 000000
111MAB34016	245		300 000	Local	2,676 37			785 36

114BBF02164	701	230	Local Base	4,644 69 4,644 69	5,441 62 5,441 62	796 93 -796 93	0 00	-796 93 -796 93
05C6 526057104	LENNAR CORP A		COMMON STOCK USD 1			11/4/2010	11/9/2010	1 000000
101MKD27055	730	3,400 000	Local Base	53,702 77 53,702 77	63 087 88 63 087 88	-9,385 11 -9,385 11	0 00	-9,385 11 -9,385 11
526057104 Total			Local Base	56 347 46 56,347 46	66,529 50 66,529 50	-10 182 04 -10,182 04	0 00	-10 182 04 -10,182 04
05C1 53219L109	LIFEPOINT HOSPITALS INC		COMMON STOCK USD 01			1/18/2011	1/21/2011	1 000000
114BAL02139	463	66 000	Local Base	2,449 87 2,449 87	2,003 46 2,003 46	446 41 446 41	0 00	446 41 446 41
05C1 53219L109	LIFEPOINT HOSPITALS INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02165	702	224 000	Local Base	8 034 27 8 034 27	6 799 64 6 799 64	1 234 63 1,234 63	0 00	1 234 63 1 234 63
53219L109 Total			Local Base	10,484 14 10,484 14	8 803 10 8,803 10	1 681 04 1 681 04	0 00	1 681 04 1 681 04
05C1 532457108	ELI LILLY + CO		COMMON STOCK NPV			12/10/2010	12/15/2010	1 000000
104BLI01359	277	50 000	Local Base	1 745 97 1 745 97	2,108 69 2 108 69	-362 72 -362 72	0 00	-362 72 -362 72
05C1 532457108	ELI LILLY + CO		COMMON STOCK NPV			2/7/2011	2/10/2011	1 000000
114BBF02095	632	1 099 000	Local Base	39,313 13 39,313 13	46,349 07 46 349 07	-7,035 94 -7,035 94	0 00	-7,035 94 -7 035 94
532457108 Total			Local Base	41,059 10 41,059 10	48 457 76 48 457 76	-7 398 66 -7 398 66	0 00	-7,398 66 -7 398 66
05C1 532716107	LIMITED BRANDS INC		COMMON STOCK USD 5			2/7/2011	2/10/2011	1 000000
114BBF02166	703	396 000	Local Base	12 625 73 12 625 73	5 543 11 5 543 11	7 082 62 7 082 62	0 00	7 082 62 7,082 62
05C1 532791100	LINCARE HOLDINGS INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02167	704	402 000	Local Base	11,152 39 11 152 39	9 377 10 9 377 10	1,775 29 1,775 29	0 00	1 775 29 1 775 29
05C1 534187109	LINCOLN NATIONAL CORP		COMMON STOCK NPV			2/7/2011	2/10/2011	1 000000
114BBF02168	705	79 000	Local Base	2 479 02 2 479 02	4 354 09 4 354 09	-1 875 07 1 875 07	0 00	-1,875 07 -1 875 07
05C1 535678106	LINEAR TECHNOLOGY CORP		COMMON STOCK USD 001			2/7/2011	2/10/2011	1 000000
114BBF02169	706	173 000	Local Base	6 164 35 6,164 35	5 789 51 5 789 51	374 84 374 84	0 00	374 84 374 84
05C1 538034109	LIVE NATION ENTERTAINMENT IN		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02170	707	143 000	Local Base	1 553 39 1 553 39	2,070 84 2 070 84	-517 45 517 45	0 00	-517 45 -517 45
05C1 539830109	LOCKHEED MARTIN CORP		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02171	708	299 000	Local Base	24 309 70 24,309 70	24 028 60 24 028 60	281 10 281 10	0 00	281 10 281 10
05C1 548661107	LOWE S COS INC		COMMON STOCK USD 5			2/7/2011	2/10/2011	1 000000
114BBF02172	709	827 000	Local Base	20 313 00 20 313 00	22 889 88 22 889 88	-2,576 88 -2 576 88	0 00	2 576 88 -2 576 88
05C1 55616P104	MACY S INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02173	710	286 000	Local Base	6,715 18 6 715 18	10 475 99 10 475 99	-3 760 81 -3 760 81	0 00	-3 760 81 -3 760 81
05C1 56418H100	MANPOWER INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02174	711	100 000	Local Base	6 949 46 6 949 46	4 766 00 4,766 00	2,183 46 2,183 46	0 00	2 183 46 2,183 46
05C1 565849106	MARATHON OIL CORP		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02175	712	543 000	Local Base	25,227 29 25 227 29	24 404 97 24 404 97	822 32 822 32	0 00	822 32 822 32
05C6 574599106	MASCO CORP		COMMON STOCK USD 01			11/4/2010	11/9/2010	1 000000
101MKD27165	736	4 400 000	Local Base	49 351 32 49 351 32	47,709 34 47 709 34	1 641 98 1 641 98	0 00	1 641 98 1 641 98
05C1 576206106	MASSEY ENERGY CO		COMMON STOCK USD 625			2/7/2011	2/10/2011	1 000000
114BBF02176	713	10 000	Local Base	633 99 633 99	490 09 490 09	143 90 143 90	0 00	143 90 143 90
05C4 57636Q104	MASTERCARD INC CLASS A		COMMON STOCK USD 0001			11/3/2010	11/8/2010	1 000000
104BKD00671	457	105 000	Local Base	26 110 17 26 110 17	6 298 15 6,298 15	19 612 02 19 612 02	0 00	19 612 02 19 612 02
05C4 57636Q104	MASTERCARD INC CLASS A		COMMON STOCK USD 0001			4/25/2011	4/28/2011	1 000000
114BDR00756	643	510 000	Local Base	138 629 47 138,629 47	37 599 93 37 599 93	101,029 54 101 029 54	0 00	101 029 54 101 029 54
05C1 57636Q104	MASTERCARD INC CLASS A		COMMON STOCK USD 0001			2/7/2011	2/10/2011	1 000000
114BBF02177	714	71 000	Local Base	17,833 43 17,833 43	16,949 54 16 949 54	883 89 883 89	0 00	883 89 883 89
57636Q104 Total			Local Base	182 573 07 182 573 07	60,847 62 60 847 62	121 725 45 121,725 45	0 00	121 725 45 121,725 45
05C1 57772K101	MAXIM INTEGRATED PRODUCTS		COMMON STOCK USD 001			2/7/2011	2/10/2011	1 000000
114BBF02178	715	3 000	Local Base	78 71 78 71	37 95 37 95	40 76 40 76	0 00	40 76 40 76
05C1 580135101	MCDONALD S CORP		COMMON STOCK USD 01			12/10/2010	12/15/2010	1 000000
104BLI01739	328	48 000	Local Base	3 559 90 3,559 90	1 639 64 1,639 64	1,920 26 1 920 26	0 00	1,920 26 1,920 26
05C1 580135101	MCDONALD S CORP		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02179	716	707 000	Local	52,347 25	25,200 57	27 146 68		27,146 68

			Base	206 474 85	145 303 08	171 77	0 00	61 171 77
05C1	594918104	MICROSOFT CORP	COMMON STOCK USD 006 25			12/10/2010	12/15/2010	1 000000
104BLI01585	287	97 000	Local	2 638 84	2 826 96	-188 12		-188 12
			Base	2 638 84	2 826 96	-188 12	0 00	-188 12
05C1	594918104	MICROSOFT CORP	COMMON STOCK USD 006 25			2/7/2011	2/10/2011	1 000000
114BBF02185	722	4,983 000	Local	140 474 54	145,223 95	-4,749 41		-4,749 41
			Base	140 474 54	145 223 95	-4,749 41	0 00	-4 749 41
594918104	Total		Local	143 113 38	148 050 91	-4,937 53		-4 937 53
			Base	143 113 38	148,050 91	-4 937 53	0 00	4 937 53
05C1	595017104	MICROCHIP TECHNOLOGY INC	COMMON STOCK USD 001			2/7/2011	2/10/2011	1 000000
114BBF02184	721	232 000	Local	8 710 20	6 029 68	2 680 52		2 680 52
			Base	8 710 20	6 029 68	2,680 52	0 00	2,680 52
05C6	595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD 1			3/23/2011	3/28/2011	1 000000
111MCQ22650	069	200 000	Local	2,047 58	901 41	1,146 17		1 146 17
			Base	2 047 58	901 41	1 146 17	0 00	1 146 17
05C6	595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD 1			3/23/2011	3/28/2011	1 000000
111MCQ22652	070	300 000	Local	3,075 60	1,352 12	1 723 48		1 723 48
			Base	3,075 60	1 352 12	1,723 48	0 00	1 723 48
05C6	595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD 1			3/23/2011	3/28/2011	1 000000
111MCQ22663	071	300 000	Local	3 068 94	1 352 12	1 716 82		1 716 82
			Base	3 068 94	1 352 12	1 716 82	0 00	1 716 82
05C6	595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD 1			2/23/2011	2/28/2011	1 000000
111MBP11408	638	1,700 000	Local	17 995 17	7,662 03	10,333 14		10 333 14
			Base	17 995 17	7 662 03	10 333 14	0 00	10 333 14
05C6	595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD 1			2/23/2011	2/28/2011	1 000000
111MBP22655	654	1 300 000	Local	13,522 07	5 859 20	7 662 87		7 662 87
			Base	13,522 07	5 859 20	7,662 87	0 00	7,662 87
05C6	595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD 1			2/23/2011	2/28/2011	1 000000
111MBP22657	655	2 400 000	Local	25 233 11	10 816 98	14 416 13		14 416 13
			Base	25 233 11	10,816 98	14 416 13	0 00	14 416 13
05C6	595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD 1			2/28/2011	3/3/2011	1 000000
111MBS15062	728	1 100 000	Local	12 330 76	4,957 78	7,372 98		7 372 98
			Base	12 330 76	4 957 78	7 372 98	0 00	7 372 98
05C6	595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD 1			11/4/2010	11/9/2010	1 000000
101MKD27174	737	9,000 000	Local	76 914 49	40 563 67	36 350 82		36 350 82
			Base	76,914 49	40 563 67	36 350 82	0 00	36,350 82
05C6	595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD 1			3/1/2011	3/4/2011	1 000000
111MCA25700	741	1 200 000	Local	13,400 38	5 408 49	7 991 89		7,991 89
			Base	13 400 38	5 408 49	7 991 89	0 00	7 991 89
05C6	595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD 1			3/2/2011	3/7/2011	1 000000
111MCB25097	777	1 100 000	Local	12 131 33	4 957 78	7,173 55		7,173 55
			Base	12 131 33	4 957 78	7 173 55	0 00	7 173 55
595112103	Total		Local	179 719 43	83 831 58	95 887 85		95 887 85
			Base	179 719 43	83,831 58	95 887 85	0 00	95,887 85
05C1	595221103	MID AMERICA APARTMENT COMM	REIT USD 01			2/7/2011	2/10/2011	1 000000
114BBF02186	723	50 000	Local	3 090 94	2,401 50	689 44		689 44
			Base	3 090 94	2,401 50	689 44	0 00	689 44
05C1	608554101	MOLEX INC	COMMON STOCK USD 05			2/7/2011	2/10/2011	1 000000
114BBF02187	724	573 000	Local	15,770 25	7 515 69	8 254 56		8 254 56
			Base	15 770 25	7,515 69	8 254 56	0 00	8 254 56
05C5	61166W101	MONSANTO CO	COMMON STOCK USD 01			11/2/2010	11/5/2010	1 000000
104BKC02188	028	960 000	Local	56,888 83	75 410 49	-18 521 86		-18 521 86
			Base	56 888 83	75 410 49	-18 521 86	0 00	-18 521 86
05C1	61166W101	MONSANTO CO	COMMON STOCK USD 01			12/10/2010	12/15/2010	1 000000
104BLI01391	278	22 000	Local	1,336 91	1 328 39	8 52		8 52
			Base	1,336 91	1 328 39	8 52	0 00	8 52
05C1	61166W101	MONSANTO CO	COMMON STOCK USD 01			1/18/2011	1/21/2011	1 000000
114BAL02137	461	59 000	Local	4 388 92	3 562 49	826 43		826 43
			Base	4,388 92	3,562 49	826 43	0 00	826 43
05C1	61166W101	MONSANTO CO	COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02188	725	312 000	Local	23 556 01	18 838 95	4 717 06		4,717 06
			Base	23 556 01	18 838 95	4 717 06	0 00	4 717 06
61166W101	Total		Local	86 170 47	99 140 32	12,969 85		-12 969 85
			Base	86 170 47	99 140 32	-12,969 85	0 00	-12,969 85
05C1	611742107	MONSTER WORLDWIDE INC	COMMON STOCK USD 001			12/10/2010	12/15/2010	1 000000
104BLI01596	288	113 000	Local	2 687 54	2,668 06	-180 52		-180 52
			Base	2,687 54	2,668 06	-180 52	0 00	-180 52
05C1	611742107	MONSTER WORLDWIDE INC	COMMON STOCK USD 001			1/18/2011	1/21/2011	1 000000
114BAL02104	430	131 000	Local	3 031 65	3 324 92	-293 27		-293 27
			Base	3 031 65	3 324 92	293 27	0 00	-293 27
05C1	611742107	MONSTER WORLDWIDE INC	COMMON STOCK USD 001			2/7/2011	2/10/2011	1 000000
114BBF02189	726	236 000	Local	3,790 74	5,989 94	-2 199 20		-2 199 20
			Base	3 790 74	5,989 94	-2 199 20	0 00	-2 199 20
611742107	Total		Local	9 509 93	12,182 92	-2,672 99		2,672 99
			Base	9 509 93	12 182 92	-2 672 99	0 00	-2,672 99
05C1	615369105	MOODY S CORP	COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02190	727	204 000	Local	6 118 88	5 418 86	700 02		700 02
			Base	6 118 88	5 418 86	700 02	0 00	700 02
05C1	617446448	MORGAN STANLEY	COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02191	728	832 000	Local	25,328 75	55 881 23	-30,552 48		-30 552 48

101MHR22096	010	500 000	Local Base	8 997 74 8,997 74	12,123 17 12,123 17	3,125 43 -3 125 43	0 00	-3 125 43 3,125 43
05C6 74762E102 101MHR22098	QUANTA SERVICES INC 011	200 000	Local Base	3,608 75 3,606 75	4,849 27 4 849 27	8/25/2010 -1,242 52 -1,242 52	8/30/2010 0 00	1 000000 -1,242 52 -1 242 52
05C6 74762E102 101MHS26566	QUANTA SERVICES INC 025	700 000	Local Base	12,783 18 12,783 18	16 972 43 16,972 43	8/26/2010 -4,189 25 -4,189 25	8/31/2010 0 00	1 000000 -4,189 25 -4 189 25
05C6 74762E102 101MHS26568	QUANTA SERVICES INC 026	700 000	Local Base	12 588 30 12 588 30	16,972 43 16,972 43	8/26/2010 -4 384 13 -4,384 13	8/31/2010 0 00	1 000000 -4 384 13 -4 384 13
05C6 74762E102 101MHS26594	QUANTA SERVICES INC 027	300 000	Local Base	5 460 35 5 460 35	7,273 90 7 273 90	8/26/2010 -1,813 55 -1 813 55	8/31/2010 0 00	1 000000 -1,813 55 -1,813 55
05C6 74762E102 101MHT24734	QUANTA SERVICES INC 046	100 000	Local Base	1 798 62 1 798 62	2,424 63 2 424 63	8/27/2010 -626 01 -626 01	9/1/2010 0 00	1 000000 -626 01 -626 01
05C6 74762E102 101MHT24736	QUANTA SERVICES INC 047	700 000	Local Base	12 571 99 12,571 99	16 972 44 16,972 44	8/27/2010 -4 400 45 -4 400 45	9/1/2010 0 00	1 000000 -4,400 45 -4,400 45
05C6 74762E102 101MHT24742	QUANTA SERVICES INC 048	100 000	Local Base	1 799 16 1 799 16	2,424 63 2 424 63	8/27/2010 -625 47 -625 47	9/1/2010 0 00	1 000000 -625 47 -625 47
05C6 74762E102 101MHT24744	QUANTA SERVICES INC 049	400 000	Local Base	7 188 07 7 188 07	9 698 53 9 698 53	8/27/2010 -2,510 46 -2 510 46	9/1/2010 0 00	1 000000 -2,510 46 2 510 46
05C6 74762E102 101MHU17628	QUANTA SERVICES INC 074	900 000	Local Base	16 218 44 16 218 44	21 821 70 21,821 70	8/30/2010 -5 603 26 -5 603 26	9/2/2010 0 00	1 000000 5 603 26 5,603 26
05C6 74762E102 101MHU17664	QUANTA SERVICES INC 075	200 000	Local Base	3 681 49 3 681 49	4,849 27 4 849 27	8/30/2010 -1 167 78 -1 167 78	9/2/2010 0 00	1 000000 -1,167 78 -1 167 78
05C6 74762E102 101MHV27834	QUANTA SERVICES INC 086	400 000	Local Base	7 224 83 7,224 83	9 698 54 9 698 54	8/31/2010 -2,473 71 -2,473 71	9/3/2010 0 00	1 000000 -2,473 71 -2,473 71
05C6 74762E102 101MHV27836	QUANTA SERVICES INC 087	300 000	Local Base	5,372 42 5,372 42	7 273 90 7 273 90	8/31/2010 1 901 48 -1,901 48	9/3/2010 0 00	1 000000 -1,901 48 -1 901 48
05C6 74762E102 101MIA26154	QUANTA SERVICES INC 093	700 000	Local Base	12 818 67 12,818 67	16,972 44 16 972 44	9/1/2010 -4 153 77 -4 153 77	9/7/2010 0 00	1 000000 -4 153 77 -4 153 77
05C6 74762E102 101MIB21404	QUANTA SERVICES INC 141	1 200 000	Local Base	22,223 62 22 223 62	29 095 60 29,095 60	9/2/2010 -6 871 98 -6 871 98	9/8/2010 0 00	1 000000 -6 871 98 -6 871 98
05C6 74762E102 101MIB21406	QUANTA SERVICES INC 142	800 000	Local Base	14,815 74 14 815 74	19 397 07 19 397 07	9/2/2010 -4 581 33 -4 581 33	9/8/2010 0 00	1 000000 -4 581 33 -4 581 33
05C6 74762E102 101MHO22427	QUANTA SERVICES INC 846	200 000	Local Base	3 759 11 3,759 11	4,849 27 4 849 27	8/20/2010 -1 090 16 -1,090 16	8/25/2010 0 00	1 000000 -1 090 16 -1 090 16
05C6 74762E102 101MHO22429	QUANTA SERVICES INC 847	100 000	Local Base	1,880 11 1 880 11	2 424 63 2 424 63	8/20/2010 -544 52 -544 52	8/25/2010 0 00	1 000000 -544 52 -544 52
05C6 74762E102 101MHO22479	QUANTA SERVICES INC 848	200 000	Local Base	3 761 09 3,761 09	4 849 27 4 849 27	8/20/2010 -1,088 18 -1,088 18	8/25/2010 0 00	1 000000 -1 088 18 -1,088 18
05C6 74762E102 101MHO22481	QUANTA SERVICES INC 849	200 000	Local Base	3 760 73 3 760 73	4 849 27 4 849 27	8/20/2010 -1 088 54 1,088 54	8/25/2010 0 00	1 000000 -1 088 54 1 088 54
05C6 74762E102 101MHP18137	QUANTA SERVICES INC 865	100 000	Local Base	1 894 59 1 894 59	2 424 63 2 424 63	8/23/2010 -530 04 -530 04	8/26/2010 0 00	1 000000 -530 04 -530 04
05C6 74762E102 101MHP18139	QUANTA SERVICES INC 866	200 000	Local Base	3,777 95 3 777 95	4 849 27 4 849 27	8/23/2010 1,071 32 -1,071 32	8/26/2010 0 00	1 000000 -1,071 32 -1,071 32
05C6 74762E102 101MHP18142	QUANTA SERVICES INC 867	100 000	Local Base	1 895 42 1,895 42	2 424 63 2 424 63	8/23/2010 -529 21 -529 21	8/26/2010 0 00	1 000000 -529 21 -529 21
05C6 74762E102 101MHP18158	QUANTA SERVICES INC 868	200 000	Local Base	3,769 49 3,769 49	4 849 27 4 849 27	8/23/2010 -1,079 78 1 079 78	8/26/2010 0 00	1 000000 -1 079 78 -1 079 78
05C6 74762E102 101MHP18169	QUANTA SERVICES INC 871	100 000	Local Base	1 895 42 1 895 42	2 424 63 2 424 63	8/23/2010 -529 21 -529 21	8/26/2010 0 00	1 000000 -529 21 -529 21
05C6 74762E102 101MHO18131	QUANTA SERVICES INC 873	100 000	Local Base	1 814 51 1 814 51	2,424 63 2,424 63	8/24/2010 -610 12 -610 12	8/27/2010 0 00	1 000000 610 12 -610 12
05C6 74762E102 101MHO18197	QUANTA SERVICES INC 876	1 000 000	Local Base	18 104 69 18,104 69	24,246 33 24,246 33	8/24/2010 -6 141 64 -6 141 64	8/27/2010 0 00	1 000000 -6 141 64 -6 141 64
74762E102 Total			Local Base	206,250 02 206 250 02	273,983 58 273 983 58	-67 733 56 -67 733 56	0 00	-67 733 56 -67 733 56
05C1 74834L100 114BBF02241	QUEST DIAGNOSTICS INC 778	50 000	Local Base	2 940 94 2 940 94	2,586 50 2 586 50	2/7/2011 354 44 354 44	2/10/2011 0 00	1 000000 354 44 354 44
05C6 750086100 101MKL26204	RACKSPACE HOSTING INC 02	100 000	Local Base	2 671 65 2 671 65	1 091 37 1 091 37	11/16/2010 1 580 28 1 580 28	11/19/2010 0 00	1 000000 1,580 28 1,580 28
05C6 750086100 101MKL26207	RACKSPACE HOSTING INC 03	500 000	Local Base	13,277 82 13 277 82	5,456 86 5 456 86	11/16/2010 7 820 96 7 820 96	11/19/2010 0 00	1 000000 7,820 96 7 820 96

101MKL27135	010	100 000	Local	4,100 75	1 843 85	2 256 90			2,256 90
			Base	4,100 75	1 843 85	2 256 90	0 00		2,256 90
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				12/21/2010	12/27/2010	1 000000
101MLO26514	150	100 000	Local	4,786 13	1,843 85	2,942 28			2,942 28
			Base	4 786 13	1,843 85	2,942 28	0 00		2,942 28
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				12/21/2010	12/27/2010	1 000000
101MLO26617	151	100 000	Local	4,794 47	1,843 85	2,950 62			2,950 62
			Base	4,794 47	1,843 85	2 950 62	0 00		2,950 62
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				12/21/2010	12/27/2010	1 000000
101MLO26653	152	200 000	Local	9,573 39	3 687 70	5 885 69			5,885 69
			Base	9,573 39	3 687 70	5,885 69	0 00		5,885 69
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				12/21/2010	12/27/2010	1 000000
101MLO26674	153	100 000	Local	4 794 51	1 843 85	2,950 66			2,950 66
			Base	4 794 51	1 843 85	2 950 66	0 00		2,950 66
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				9/17/2010	9/22/2010	1 000000
101MIL27649	275	400 000	Local	15 198 94	7,375 40	7 823 54			7 823 54
			Base	15 198 94	7,375 40	7 823 54	0 00		7 823 54
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				9/17/2010	9/22/2010	1 000000
101MIL27651	276	600 000	Local	22,778 31	11 063 10	11,715 21			11 715 21
			Base	22,778 31	11 063 10	11,715 21	0 00		11 715 21
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				9/17/2010	9/22/2010	1 000000
101MIL27673	277	1,400 000	Local	53,155 28	25 813 91	27,341 37			27 341 37
			Base	53,155 28	25 813 91	27,341 37	0 00		27 341 37
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				9/17/2010	9/22/2010	1 000000
101MIL27694	278	300 000	Local	11 393 20	5 531 55	5,861 65			5 861 65
			Base	11,393 20	5 531 55	5,861 65	0 00		5,861 65
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				9/17/2010	9/22/2010	1 000000
101MIL27696	279	200 000	Local	7 594 63	3,687 70	3 906 93			3,906 93
			Base	7 594 63	3,687 70	3 906 93	0 00		3 906 93
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				9/28/2010	10/1/2010	1 000000
101MIS27974	327	1 650 000	Local	67 038 69	30 423 53	36 615 16			36,615 16
			Base	67,038 69	30,423 53	36,615 16	0 00		36,615 16
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				9/28/2010	10/1/2010	1 000000
101MIS27981	328	400 000	Local	16 233 68	7 375 40	8,858 28			8 858 28
			Base	16 233 68	7 375 40	8 858 28	0 00		8 858 28
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				9/28/2010	10/1/2010	1 000000
101MIS27983	329	200 000	Local	8,084 22	3 687 70	4,396 52			4,396 52
			Base	8 084 22	3 687 70	4 396 52	0 00		4 396 52
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				10/4/2010	10/7/2010	1 000000
101MJB25015	364	100 000	Local	4 112 77	1 843 85	2 268 92			2 268 92
			Base	4,112 77	1 843 85	2 268 92	0 00		2,268 92
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				10/4/2010	10/7/2010	1 000000
101MJB25023	365	100 000	Local	4 113 35	1,843 85	2 269 50			2 269 50
			Base	4 113 35	1 843 85	2 269 50	0 00		2 269 50
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				10/4/2010	10/7/2010	1 000000
101MJB25061	370	100 000	Local	4,113 87	1,843 85	2 270 02			2,270 02
			Base	4,113 87	1 843 85	2,270 02	0 00		2,270 02
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				10/4/2010	10/7/2010	1 000000
101MJB25064	371	200 000	Local	8 054 86	3 687 70	4 367 16			4 367 16
			Base	8 054 86	3 687 70	4,367 16	0 00		4,367 16
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				10/4/2010	10/7/2010	1 000000
101MJB25136	372	100 000	Local	4,045 45	1 843 85	2 201 60			2 201 60
			Base	4,045 45	1,843 85	2 201 60	0 00		2 201 60
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				10/4/2010	10/7/2010	1 000000
101MJB25140	373	100 000	Local	4 089 32	1 843 85	2 245 47			2 245 47
			Base	4 089 32	1,843 85	2 245 47	0 00		2 245 47
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				11/4/2010	11/9/2010	1 000000
101MKD27031	728	1,700 000	Local	73 628 13	31,345 46	42 282 67			42 282 67
			Base	73 628 13	31 345 46	42 282 67	0 00		42 282 67
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				11/8/2010	11/12/2010	1 000000
101MKF21072	754	200 000	Local	8,632 51	3 687 70	4 944 81			4,944 81
			Base	8,632 51	3 687 70	4 944 81	0 00		4,944 81
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				11/8/2010	11/12/2010	1 000000
101MKF21075	755	300 000	Local	12 933 74	5 531 55	7 402 19			7 402 19
			Base	12 933 74	5 531 55	7 402 19	0 00		7 402 19
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				11/9/2010	11/15/2010	1 000000
101MKG22440	798	100 000	Local	4,305 61	1,843 85	2 461 76			2 461 76
			Base	4 305 61	1 843 85	2 461 76	0 00		2 461 76
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				11/9/2010	11/15/2010	1 000000
101MKG22442	799	300 000	Local	12,893 78	5 531 55	7 362 23			7 362 23
			Base	12 893 78	5,531 55	7 362 23	0 00		7 362 23
05C6 756577102	RED HAT INC		COMMON STOCK USD 0001				11/9/2010	11/15/2010	1 000000
101MKG22445	800	200 000	Local	8 617 69	3 687 70	4 929 99			4 929 99
			Base	8,617 69	3,687 70	4,929 99	0 00		4 929 99
756577102 Total			Local	444 623 19	200 057 75	244 565 44			244 565 44
			Base	444 623 19	200 057 75	244 565 44	0 00		244 565 44
05C5 761152107	RESMED INC		COMMON STOCK USD 004				11/2/2010	11/5/2010	1 000000
104BKC02202	032	4 810 000	Local	150 399 90	98 270 18	52 129 72			52,129 72
			Base	150 399 90	98 270 18	52 129 72	0 00		52 129 72
05C1 761713106	REYNOLDS AMERICAN INC		COMMON STOCK USD 0001				2/7/2011	2/10/2011	1 000000
114BBF02245	782	542 000	Local	17 182 58	10 804 26	6 378 32			6 378 32
			Base	17,182 58	10,804 26	6 378 32	0 00		6,378 32
05CJ 76657R106	RIGHTNOW TECHNOLOGIES INC		COMMON STOCK USD 001				3/21/2011	3/24/2011	1 000000
114BCP01867	236	77 000	Local	2 427 49	1 195 64	1 231 85			1,231 85
			Base	2 427 49	1 195 64	1 231 85	0 00		1 231 85
05CJ 76657R106	RIGHTNOW TECHNOLOGIES INC		COMMON STOCK USD 001				3/21/2011	3/24/2011	1 000000
114BCP01869	238	468 000	Local	14,725 00	7,267 04	7 457 96			7,457 96
			Base	14,725 00	7,267 04	7 457 96	0 00		7,457 96
05CJ 76657R106	RIGHTNOW TECHNOLOGIES INC		COMMON STOCK USD 001				3/22/2011	3/25/2011	1 000000
114BCQ00299	245	512 000	Local	15,824 74	7 950 26	7 874 48			7 874 48

				Base	15,824 74	7 950 26	15,874 48	0 00	7 874 48
05CJ	76657R106	RIGHTNOW TECHNOLOGIES INC		COMMON STOCK USD 001			3/23/2011	3/28/2011	1 000000
114BCR00703	250	1 058 000	Local	32,173 27	16 428 47	15,744 80			15 744 80
			Base	32 173 27	16 428 47	15 744 80		0 00	15,744 80
76657R106 Total									
			Local	65,150 50	32,841 41	32,309 09			32,309 09
			Base	65 150 50	32,841 41	32 309 09		0 00	32,309 09
05C1	770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001			2/7/2011	2/10/2011	1 000000
114BBF02246	783	50 000	Local	1,694 46	1,671 00	23 46			23 46
			Base	1,694 46	1,671 00	23 46		0 00	23 46
05C1	773903109	ROCKWELL AUTOMATION INC		COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02247	784	159 000	Local	13 330 95	2 817 12	10 513 83			10 513 83
			Base	13 330 95	2 817 12	10 513 83		0 00	10,513 83
05CD	774995922	ROCKWOOD CAPITAL REAL ESTATE		PTNRS V			12/27/2010	12/27/2010	1 000000
104BL502419	373	277 168 000	Local	277 168 00	277,642 25	-474 25			-474 25
			Base	277 168 00	277,642 25	-474 25		0 00	-474 25
05CD	774995922	ROCKWOOD CAPITAL REAL ESTATE		PTNRS V			3/29/2011	3/29/2011	1 000000
114BCU02408	382	652,160 000	Local	652,160 00	653,275 89	-1,115 89			-1,115 89
			Base	652,160 00	653,275 89	-1,115 89		0 00	-1 115 89
774995922 Total									
			Local	929 328 00	930,918 14	-1 590 14			-1 590 14
			Base	929 328 00	930 918 14	-1,590 14		0 00	-1 590 14
05C5	776696106	ROPER INDUSTRIES INC		COMMON STOCK USD 01			11/2/2010	11/5/2010	1 000000
104BK02204	033	2 200 000	Local	154,046 45	110,624 92	43 421 53			43,421 53
			Base	154 046 45	110 624 92	43 421 53		0 00	43 421 53
05C5	776696106	ROPER INDUSTRIES INC		COMMON STOCK USD 01			12/17/2010	12/22/2010	1 000000
10AWLN00070	068	1,870 000	Local	146,184 58	94 031 18	52 153 40			52 153 40
			Base	146,184 58	94 031 18	52 153 40		0 00	52 153 40
776696106 Total									
			Local	300,231 03	204 656 10	95,574 93			95 574 93
			Base	300 231 03	204,656 10	95,574 93		0 00	95,574 93
05C1	778296103	ROSS STORES INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02248	785	109 000	Local	7 519 89	3 278 49	4 241 20			4 241 20
			Base	7 519 89	3 278 49	4 241 20		0 00	4 241 20
05CJ	78388J106	SBA COMMUNICATIONS CORP CL A		COMMON STOCK USD 01			2/1/2011	2/4/2011	1 000000
114BBB01155	144	917 000	Local	38,159 66	23 821 41	14 338 25			14 338 25
			Base	38 159 66	23 821 41	14 338 25		0 00	14 338 25
05CJ	78388J106	SBA COMMUNICATIONS CORP CL A		COMMON STOCK USD 01			3/22/2011	3/25/2011	1 000000
114BCP03624	241	843 000	Local	31,216 95	21 899 07	9 317 88			9 317 88
			Base	31 216 95	21 899 07	9 317 88		0 00	9 317 88
05CJ	78388J106	SBA COMMUNICATIONS CORP CL A		COMMON STOCK USD 01			3/24/2011	3/29/2011	1 000000
114BCS00139	257	2 365 000	Local	89 682 61	61,436 89	28 245 72			28 245 72
			Base	89 682 61	61,436 89	28 245 72		0 00	28 245 72
78388J106 Total									
			Local	159,059 22	107 157 37	51 901 85			51 901 85
			Base	159 059 22	107 157 37	51 901 85		0 00	51,901 85
05CI	78440P108	SK TELECOM CO LTD ADR		ADR			9/30/2010	10/5/2010	1 000000
104BJA00522	517	1,570 000	Local	27 554 76	30 711 39	-3 156 63			-3 156 63
			Base	27 554 75	30 711 39	-3,156 63		0 00	-3 156 63
05CI	78440P108	SK TELECOM CO LTD ADR		ADR			1/21/2011	1/24/2011	1 000000
114BAP01545	666	897 000	Local	15 580 23	17 546 57	-1 966 34			-1 966 34
			Base	15 580 23	17 546 57	-1 966 34		0 00	-1 966 34
05CI	78440P108	SK TELECOM CO LTD ADR		ADR			3/7/2011	3/10/2011	1 000000
114BCF00432	750	2,022 000	Local	36 723 06	39 553 13	-2 830 07			-2 830 07
			Base	36,723 06	39 553 13	-2 830 07		0 00	-2,830 07
78440P108 Total									
			Local	79,858 05	87,811 09	-7 953 04			-7 953 04
			Base	79 858 05	87 811 09	-7 953 04		0 00	-7 953 04
05C1	78442P106	SLM CORP		COMMON STOCK USD 2			2/7/2011	2/10/2011	1 000000
114BBF02249	786	260 000	Local	3 786 25	4,769 44	-983 19			-983 19
			Base	3 786 25	4,769 44	-983 19		0 00	-983 19
05C1	78462F103	SPDR S+P 500 ETF TRUST		SPDR S+P 500 ETF TRUST			2/3/2011	2/8/2011	1 000000
114BBD00756	495	3 000 000	Local	391,136 38	335 696 81	55,439 57			55 439 57
			Base	391 136 38	335 696 81	55 439 57		0 00	55 439 57
05C1	78462F103	SPDR S+P 500 ETF TRUST		SPDR S+P 500 ETF TRUST			2/7/2011	2/10/2011	1 000000
114BBF01976	514	4 371 000	Local	578,053 64	489 110 24	88 943 40			88 943 40
			Base	578,053 64	489 110 24	88 943 40		0 00	88,943 40
78462F103 Total									
			Local	969 190 02	824,807 05	144 382 97			144,382 97
			Base	969,190 02	824 807 05	144 382 97		0 00	144 382 97
05C1	784635104	SPX CORP		COMMON STOCK USD10			2/7/2011	2/10/2011	1 000000
114BBF02250	787	50 000	Local	4 210 91	2 466 50	1 744 41			1 744 41
			Base	4,210 91	2,466 50	1,744 41		0 00	1,744 41
05C6	786514208	SAFEWAY INC		COMMON STOCK USD 01			11/3/2010	11/8/2010	1 000000
101MKC19262	691	3 625 000	Local	83,905 01	74,850 52	9 054 49			9 054 49
			Base	83,905 01	74 850 52	9 054 49		0 00	9 054 49
05C1	80004C101	SANDISK CORP		COMMON STOCK USD 001			10/11/2010	10/14/2010	1 000000
104BJH02089	178	61 000	Local	2,399 12	2 102 92	296 20			296 20
			Base	2,399 12	2 102 92	296 20		0 00	296 20
80004C101 Total									
			Local	9,348 09	7,067 18	2,280 91			2 280 91
			Base	9 348 09	7,067 18	2,280 91		0 00	2,280 91
05C1	80004C101	SANDISK CORP		COMMON STOCK USD 001			2/7/2011	2/10/2011	1 000000
114BBF02251	788	144 000	Local	6,948 97	4,964 26	1,984 71			1 984 71
			Base	6,948 97	4,964 26	1,984 71		0 00	1,984 71
80004C101 Total									
			Local	9,348 09	7,067 18	2,280 91			2 280 91
			Base	9 348 09	7,067 18	2,280 91		0 00	2,280 91

05C1	803111103	SARA LEE CORP		COMMON STOCK USD 01		2/7/2011	2/10/2011	1 000000
114BBF02252	789		763 000	Local	12,927 87	14,130 36	-1,202 49	-1,202 49
				Base	12,927 87	14,130 36	-1,202 49	-1,202 49
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		10/28/2010	11/2/2010	1 000000
104BJU00831	02		1,625 000	Local	111,690 37	86,555 76	25,134 61	25,134 61
				Base	111 690 37	86 555 76	25 134 61	25,134 61
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		11/2/2010	11/5/2010	1 000000
104BKC02205	034		2 410 000	Local	170 506 30	128 368 86	42 137 44	42,137 44
				Base	170,506 30	128,368 86	42 137 44	42,137 44
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		1/28/2011	2/2/2011	1 000000
11AWAS01291	087		480 000	Local	41 268 60	25,567 24	15 701 36	15 701 36
				Base	41 268 60	25,567 24	15 701 36	15 701 36
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		1/28/2011	2/2/2011	1 000000
114FBB00005	087		-480 000	Local	-41,268 60	-25,567 24	-15,701 36	-15 701 36
CXL				Base	-41,268 60	-25 567 24	-15,701 36	-15 701 36
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		1/28/2011	2/2/2011	1 000000
114BBB00238	090		480 000	Local	41 268 50	25 567 24	15,701 28	15 701 28
				Base	41,268 50	25,567 24	15,701 28	15 701 28
05C1	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		9/2/2010	9/2/2010	1 000000
104BIC00518	091		0 589	Local	31 16	15 55	15 61	15 61
				Base	31 16	15 55	15 61	15 61
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		1/28/2011	2/2/2011	1 000000
114BBP00711	105		480 000	Local	41 268 60	25 567 24	15 701 36	15,701 36
				Base	41 268 60	25 567 24	15 701 36	15 701 36
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		1/28/2011	2/2/2011	1 000000
114FBP00013	105		-480 000	Local	-41,268 60	-25,567 24	-15,701 36	-15,701 36
CXL				Base	-41 268 60	-25,567 24	-15,701 36	-15 701 36
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		1/28/2011	1/28/2011	1 000000
114BBQ01979	108		480 000	Local	41,268 60	25 567 24	15,701 36	15,701 36
				Base	41 268 60	25 567 24	15,701 36	15 701 36
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		1/28/2011	1/28/2011	1 000000
114FBQ00085	108		-480 000	Local	-41 268 60	-25 567 24	-15 701 36	15 701 36
CXL				Base	-41 268 60	25 567 24	-15,701 36	-15,701 36
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		2/25/2011	3/2/2011	1 000000
114BBS03051	116		1,140 000	Local	103,682 25	60,722 20	42,960 05	42,960 05
				Base	103 682 25	60 722 20	42 960 05	42 960 05
05C1	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		10/11/2010	10/14/2010	1 000000
104BJH02080	170		89 000	Local	5 663 02	2 350 41	3 312 61	3,312 61
				Base	5 663 02	2,350 41	3 312 61	3 312 61
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		9/17/2010	9/22/2010	1 000000
10AWIM00083	779		4 600 000	Local	268,998 38	245 019 39	23 978 99	23 978 99
				Base	268 998 38	245 019 39	23 978 99	23 978 99
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		9/17/2010	9/22/2010	1 000000
104FIN00071	779		-4,600 000	Local	-268 998 38	-245 019 39	-23,978 99	-23 978 99
CXL				Base	-268 998 38	-245 019 39	-23 978 99	-23,978 99
05C5	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		9/17/2010	9/22/2010	1 000000
10AWIN00755	785		4,600 000	Local	269,073 82	245,019 39	24,054 43	24 054 43
				Base	269 073 82	245,019 39	24,054 43	24 054 43
05C1	806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01		2/7/2011	2/10/2011	1 000000
114BBF02253	790		831 000	Local	75 358 66	21 945 95	53 412 71	53 412 71
				Base	75,358 66	21,945 95	53 412 71	53 412 71
806857108 Total				Local	777,274 08	570,545 36	206,728 72	206 728 72
				Base	777 274 08	570 545 36	206 728 72	206,728 72
05C4	808513105	SCHWAB (CHARLES) CORP		COMMON STOCK USD 01		7/16/2010	7/21/2010	1 000000
104BGL00867	347		3 360 000	Local	51,739 42	57,215 07	-5 475 65	-5 475 65
				Base	51 739 42	57 215 07	5 475 65	-5 475 65
05C1	808513105	SCHWAB (CHARLES) CORP		COMMON STOCK USD 01		2/7/2011	2/10/2011	1 000000
114BBF02052	590		1,192 000	Local	21 793 87	26 265 90	-4 472 03	-4 472 03
				Base	21 793 87	26,265 90	-4 472 03	-4 472 03
808513105 Total				Local	73 533 29	83,480 97	-9,947 68	-9 947 68
				Base	73 533 29	83 480 97	-9 947 68	-9 947 68
05C4	811065101	SCRIPPS NETWORKS INTER CL A		COMMON STOCK USD 01		2/25/2011	3/2/2011	1 000000
114BCA01232	586		298 000	Local	15 398 55	10 509 90	4 888 65	4 888 65
				Base	15 398 55	10 509 90	4,888 65	4 888 65
05C4	811065101	SCRIPPS NETWORKS INTER CL A		COMMON STOCK USD 01		2/28/2011	3/3/2011	1 000000
114BCB01792	594		287 000	Local	14 909 99	10 121 95	4,788 04	4 788 04
				Base	14 909 99	10 121 95	4 788 04	4 788 04
811065101 Total				Local	30 308 54	20,631 85	9 676 69	9 676 69
				Base	30,308 54	20 631 85	9,676 69	9 676 69
05C1	812350106	SEARS HOLDINGS CORP		COMMON STOCK USD 01		2/7/2011	2/10/2011	1 000000
114BBF02254	791		67 000	Local	5,604 44	8,163 97	-2 559 53	-2,559 53
				Base	5,604 44	8,163 97	-2 559 53	-2,559 53
05C4	824348106	SHERWIN WILLIAMS CO/THE		COMMON STOCK USD 01		1/5/2011	1/10/2011	1 000000
114BAD01815	507		500 000	Local	41 455 34	30 570 11	10 885 23	10 885 23
				Base	41 455 34	30,570 11	10,885 23	10 885 23
05C1	826552101	SIGMA ALDRICH		COMMON STOCK USD 01		2/7/2011	2/10/2011	1 000000
114BBF02255	792		73 000	Local	4,687 96	2,775 66	1 912 30	1,912 30
				Base	4 687 96	2 775 66	1 912 30	1 912 30
05C1	828806109	SIMON PROPERTY GROUP INC		REIT USD 0001		10/11/2010	10/14/2010	1 000000
104BJH02050	148		140 000	Local	13,392 17	6,684 75	6,707 42	6 707 42
				Base	13 392 17	6 684 75	6 707 42	6 707 42
05C1	828806109	SIMON PROPERTY GROUP INC		REIT USD 0001		12/10/2010	12/15/2010	1 000000
104BLJ01704	299		28 000	Local	2 774 75	1 336 95	1 437 80	1,437 80

			Base	2 774 75	1 336 95	7 278 32	0 00	1 437 80
05C1	828806109	SIMON PROPERTY GROUP INC	REIT USD 0001			2/7/2011	2/10/2011	1 000000
114BBF02256	793		Local	14 220 08	6,493 76	7,226 32		7,226 32
			Base	14 220 08	6,493 76	7 226 32	0 00	7,226 32
828806109 Total			Local	30,387 00	14,515 46	15 871 54		15,871 54
			Base	30,387 00	14,515 46	15,871 54	0 00	15 871 54
05C1	832110100	SMITH INTERNATIONAL INC	COMMON STOCK USD1 0			8/30/2010	8/30/2010	1 000000
104BHU00860	084		Local	7,637 94	7 637 94	0 00		0 00
			Base	7,637 94	7,637 94	0 00	0 00	0 00
05C5	832110100	SMITH INTERNATIONAL INC	COMMON STOCK USD1 0			8/30/2010	8/30/2010	1 000000
104BHU00861	772		Local	510 409 21	510 409 21	0 00		0 00
			Base	510 409 21	510 409 21	0 00	0 00	0 00
832110100 Total			Local	518 047 15	518,047 15	0 00		0 00
			Base	518,047 15	518,047 15	0 00	0 00	0 00
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/3/2011	1/6/2011	1 000000
111MAA11897	210		Local	11,610 66	6,158 00	5 454 66		5,454 66
			Base	11 610 66	6 158 00	5 454 66	0 00	5 454 66
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/3/2011	1/6/2011	1 000000
111MAA15215	220		Local	5 807 45	3 078 00	2 729 45		2 729 45
			Base	5 807 45	3 078 00	2 729 45	0 00	2,729 45
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/3/2011	1/6/2011	1 000000
111MAA15217	221		Local	5 807 41	3 078 00	2 729 41		2,729 41
			Base	5,807 41	3 078 00	2,729 41	0 00	2,729 41
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/4/2011	1/7/2011	1 000000
111MAB34315	249		Local	5,721 43	3 078 00	2,643 43		2,643 43
			Base	5,721 43	3 078 00	2 643 43	0 00	2,643 43
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/4/2011	1/7/2011	1 000000
111MAB34318	250		Local	1 430 28	769 50	660 78		660 78
			Base	1 430 28	769 50	660 78	0 00	660 78
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/5/2011	1/10/2011	1 000000
111MAC36508	259		Local	17 034 01	9 234 01	7 800 00		7 800 00
			Base	17 034 01	9 234 01	7 800 00	0 00	7,800 00
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/6/2011	1/11/2011	1 000000
111MAD28834	274		Local	16 779 82	9 234 01	7 545 81		7 545 81
			Base	16,779 82	9 234 01	7,545 81	0 00	7 545 81
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/7/2011	1/12/2011	1 000000
111MAE29123	276		Local	16,536 47	9 234 01	7 302 46		7 302 46
			Base	16,536 47	9,234 01	7,302 46	0 00	7 302 46
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/10/2011	1/13/2011	1 000000
111MAF19123	284		Local	5,476 50	3,078 00	2,398 50		2 398 50
			Base	5 476 50	3 078 00	2,398 50	0 00	2,398 50
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/10/2011	1/13/2011	1 000000
111MAF19125	285		Local	9 598 30	5 386 50	4 211 80		4 211 80
			Base	9 598 30	5 386 50	4 211 80	0 00	4,211 80
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/11/2011	1/14/2011	1 000000
111MAG14335	304		Local	27 804 52	15 390 01	12 414 51		12 414 51
			Base	27,804 52	15,390 01	12 414 51	0 00	12 414 51
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/11/2011	1/14/2011	1 000000
111MAG14337	305		Local	5 580 78	3 078 00	2 502 78		2,502 78
			Base	5 580 78	3,078 00	2 502 78	0 00	2 502 78
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/11/2011	1/14/2011	1 000000
111MAG31818	317		Local	11 185 07	6 158 01	5 029 06		5 029 06
			Base	11 185 07	6 158 01	5,029 06	0 00	5,029 06
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/11/2011	1/14/2011	1 000000
111MAG31820	318		Local	5 598 45	3 078 00	2 520 45		2 520 45
			Base	5 598 45	3 078 00	2 520 45	0 00	2 520 45
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/12/2011	1/18/2011	1 000000
111MAH37607	335		Local	16,946 14	9 234 01	7 712 13		7,712 13
			Base	16,946 14	9 234 01	7 712 13	0 00	7,712 13
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/13/2011	1/19/2011	1 000000
111MAJ29933	358		Local	16 902 01	9,234 01	7 668 00		7 668 00
			Base	16 902 01	9 234 01	7 668 00	0 00	7 668 00
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/14/2011	1/20/2011	1 000000
111MAJ12832	362		Local	11,283 80	6,156 01	5,127 79		5,127 79
			Base	11,283 80	6,156 01	5,127 79	0 00	5 127 79
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			1/14/2011	1/20/2011	1 000000
111MAJ12836	363		Local	5 625 90	3 078 00	2,547 90		2 547 90
			Base	5,625 90	3 078 00	2,547 90	0 00	2 547 90
05C6	833034101	SNAP ON INC	COMMON STOCK USD1			11/4/2010	11/9/2010	1 000000
101MKD25777	707		Local	15,898 89	9 234 01	6 664 88		6 664 88
			Base	15 898 89	9 234 01	6 664 88	0 00	6 664 88
833034101 Total			Local	212 627 89	116 964 09	95 663 80		95 663 80
			Base	212 627 89	116,964 09	95,663 80	0 00	95,663 80
05CJ	835898107	SOTHEBY S	COMMON STOCK USD 01			3/29/2011	4/1/2011	1 000000
114BCV00258	267		Local	69 989 74	42,639 38	27 350 36		27 350 36
			Base	69,989 74	42,639 38	27 350 36	0 00	27 350 36
05C1	842587107	SOUTHERN CO/THE	COMMON STOCK USD5			2/7/2011	2/10/2011	1 000000
114BBF02257	794		Local	28,237 89	16 194 23	12 043 66		12 043 66
			Base	28 237 89	16 194 23	12 043 66	0 00	12,043 66
05C1	84265V105	SOUTHERN COPPER CORP	COMMON STOCK USD 01			12/10/2010	12/15/2010	1 000000
104BLI01469	279		Local	1 368 27	269 00	1,099 27		1,099 27
			Base	1 368 27	269 00	1 099 27	0 00	1 099 27
05C1	84265V105	SOUTHERN COPPER CORP	COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02258	795		Local	12 963 85	2 501 70	10,461 95		10,461 95
			Base	12,963 85	2,501 70	10,461 95	0 00	10,461 95
84265V105 Total			Local	14,331 82	2,770 70	11 561 22		11,561 22

			Base	14 331 92	2 770 70	3 621 22	0 00	11 561 22
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			1/28/2011	2/2/2011	1 000000
111MAS3182	473	2,000 000	Local	8 899 82	5,278 21	3,621 61		3 621 61
			Base	8 899 82	5 278 21	3 621 61	0 00	3 621 61
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			1/28/2011	2/2/2011	1 000000
111MAS3184	474	2 000 000	Local	8 891 42	5 278 21	3 613 21		3 613 21
			Base	8,891 42	5,278 21	3,613 21	0 00	3,613 21
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			1/31/2011	2/3/2011	1 000000
111MAT13934	475	1 700 000	Local	7,551 42	4 486 48	3,064 94		3,064 94
			Base	7 551 42	4 486 48	3,064 94	0 00	3,064 94
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			1/31/2011	2/3/2011	1 000000
111MAT13936	476	1,100 000	Local	4 905 90	2,903 02	2,002 88		2,002 88
			Base	4 905 90	2,903 02	2 002 88	0 00	2 002 88
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			1/31/2011	2/3/2011	1 000000
111MAT13938	477	900 000	Local	4 036 42	2 375 20	1 661 22		1 661 22
			Base	4 036 42	2 375 20	1 661 22	0 00	1,661 22
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			1/31/2011	2/3/2011	1 000000
111MAT13940	478	2 300 000	Local	10 187 65	6 069 94	4 117 71		4 117 71
			Base	10 187 65	6 069 94	4 117 71	0 00	4 117 71
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			1/31/2011	2/3/2011	1 000000
111MAT26999	480	1 100 000	Local	4 912 61	2 903 02	2 009 59		2 009 59
			Base	4,912 61	2,903 02	2,009 59	0 00	2,009 59
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			1/31/2011	2/3/2011	1 000000
111MAT27001	481	500 000	Local	2 232 65	1 319 55	913 10		913 10
			Base	2 232 65	1 319 55	913 10	0 00	913 10
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			1/31/2011	2/3/2011	1 000000
111MAT27003	482	3,900 000	Local	17 451 77	10 292 51	7 159 26		7 159 26
			Base	17 451 77	10 292 51	7 159 26	0 00	7 159 26
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			1/31/2011	2/3/2011	1 000000
111MAT27005	483	100 000	Local	446 49	263 91	182 58		182 58
			Base	446 49	263 91	182 58	0 00	182 58
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			1/31/2011	2/3/2011	1 000000
111MAT27009	484	400 000	Local	1 784 16	1,055 64	728 52		728 52
			Base	1,784 16	1 055 64	728 52	0 00	728 52
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/1/2011	2/4/2011	1 000000
111MBA29411	498	9 600 000	Local	42,658 70	25 335 42	17 323 28		17 323 28
			Base	42,658 70	25 335 42	17,323 28	0 00	17 323 28
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/1/2011	2/4/2011	1 000000
111MBA29414	499	2,400 000	Local	10 780 83	6 333 85	4 446 98		4 446 98
			Base	10 780 83	6 333 85	4 446 98	0 00	4 446 98
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/3/2011	2/8/2011	1 000000
111MBC20026	505	200 000	Local	869 98	527 82	342 16		342 16
			Base	869 98	527 82	342 16	0 00	342 16
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/3/2011	2/8/2011	1 000000
111MBC20028	506	1 000 000	Local	4 323 41	2,639 11	1 684 30		1 684 30
			Base	4 323 41	2 639 11	1 684 30	0 00	1,684 30
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/3/2011	2/8/2011	1 000000
111MBC20030	507	2,000 000	Local	8,519 83	5,278 21	3 241 62		3 241 62
			Base	8 519 83	5 278 21	3 241 62	0 00	3,241 62
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/3/2011	2/8/2011	1 000000
111MBC20032	508	400 000	Local	1,734 28	1 055 64	678 64		678 64
			Base	1,734 28	1,055 64	678 64	0 00	678 64
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/3/2011	2/8/2011	1 000000
111MBC20035	509	3 400 000	Local	14 751 29	8 972 96	5 778 33		5,778 33
			Base	14 751 29	8,972 96	5,778 33	0 00	5 778 33
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/3/2011	2/8/2011	1 000000
111MBC20040	510	800 000	Local	3 466 17	2,111 29	1 354 88		1 354 88
			Base	3 466 17	2,111 29	1 354 88	0 00	1 354 88
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/3/2011	2/8/2011	1 000000
111MBC20043	511	2 800 000	Local	11,927 76	7 389 50	4 538 26		4 538 26
			Base	11,927 76	7 389 50	4,538 26	0 00	4 538 26
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/3/2011	2/8/2011	1 000000
111MBC20044	512	1 400 000	Local	5,999 16	3 694 75	2 304 41		2 304 41
			Base	5 999 16	3 694 75	2 304 41	0 00	2 304 41
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/3/2011	2/8/2011	1 000000
111MBC24875	515	6,000 000	Local	25 899 10	15,834 63	10 064 47		10 064 47
			Base	25 899 10	15 834 63	10 064 47	0 00	10 064 47
05C6	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			11/4/2010	11/9/2010	1 000000
101MKD27219	740	2 700 000	Local	10 987 73	7,125 59	3 862 14		3 862 14
			Base	10 987 73	7 125 59	3 862 14	0 00	3 862 14
05C1	852061100	SPRINT NEXTEL CORP	COMMON STOCK USD2			2/7/2011	2/10/2011	1 000000
114BBF02259	796	2 103 000	Local	9 232 29	18 693 48	9 461 19		9,461 19
			Base	9,232 29	18 693 48	-9 461 19	0 00	-9,461 19
852061100	Total		Local	222,450 84	147,217 94	75,232 90		75 232 90
			Base	222,450 84	147 217 94	75,232 90	0 00	75,232 90
05C1	854502101	STANLEY BLACK + DECKER INC	COMMON STOCK USD2 5			2/7/2011	2/10/2011	1 000000
114BBF02260	797	258 000	Local	18 772 77	12 054 83	6 717 94		6,717 94
			Base	18 772 77	12 054 83	6 717 94	0 00	6 717 94
05C4	855030102	STAPLES INC	COMMON STOCK USD 0006			6/15/2010	6/18/2010	1 000000
104BFL01091	313	1 100 000	Local	24,271 63	17 921 55	6 350 08		6 350 08
			Base	24 271 63	17 921 55	6,350 08	0 00	6,350 08
05C4	855030102	STAPLES INC	COMMON STOCK USD 0006			7/21/2010	7/26/2010	1 000000
104BG000737	352	2,785 000	Local	54,300 73	45 374 10	8,926 63		8,926 63
			Base	54,300 73	45 374 10	8,926 63	0 00	8,926 63
05C1	855030102	STAPLES INC	COMMON STOCK USD 0006			1/18/2011	1/21/2011	1 000000
114BAL02128	454	88 000	Local	2 044 25	1 856 52	187 73		187 73
			Base	2,044 25	1,856 52	187 73	0 00	187 73
05C1	855030102	STAPLES INC	COMMON STOCK USD 0006			2/7/2011	2/10/2011	1 000000
114BBF02261	798	751 000	Local	16,780 54	15,843 75	936 79		936 79
			Base	16 780 54	15 843 75	936 79	0 00	936 79
855030102	Total		Local	97 397 16	89 995 92	16 401 23		16 401 23

			Base	97,397 15	80,995 92	16 401 23	0 00	16,401 23
05C1 855244109	STARBUCKS CORP		COMMON STOCK USD 001			12/10/2010	12/15/2010	1 000000
104BLD1745	334	169 000	Local	5,457 57	3 433 14	2 024 43		2 024 43
			Base	5 457 57	3,433 14	2,024 43	0 00	2 024 43
05C1 855244109	STARBUCKS CORP		COMMON STOCK USD 001			1/18/2011	1/21/2011	1 000000
114BAL02086	412	196 000	Local	6 470 75	3 981 62	2,489 13		2,489 13
			Base	6 470 75	3 981 62	2,489 13	0 00	2,489 13
05C1 855244109	STARBUCKS CORP		COMMON STOCK USD 001			2/7/2011	2/10/2011	1 000000
114BBF02262	799	483 000	Local	15,761 33	9 811 85	5 949 47		5,949 47
			Base	15,761 33	9 811 85	5 949 47	0 00	5,949 47
855244109 Total			Local	27,689 65	17 226 62	10,463 03		10,463 03
			Base	27 689 65	17,226 62	10 463 03	0 00	10 463 03
05C1 85590A401	STARWOOD HOTELS + RESORTS		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02263	01	222 000	Local	13 951 45	10 293 42	3 658 03		3 658 03
			Base	13,951 45	10,293 42	3 658 03	0 00	3,658 03
05C1 857477103	STATE STREET CORP		COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02264	02	279 000	Local	13 158 44	12,720 88	437 56		437 56
			Base	13 158 44	12 720 88	437 56	0 00	437 56
05C1 857477103	STATE STREET CORP		COMMON STOCK USD1			1/18/2011	1/21/2011	1 000000
114BAL02117	443	45 000	Local	2,233 78	2 051 76	182 02		182 02
			Base	2,233 78	2 051 76	182 02	0 00	182 02
857477103 Total			Local	15,392 22	14,772 64	619 58		619 58
			Base	15,392 22	14,772 64	619 58	0 00	619 58
05C1 858119100	STEEL DYNAMICS INC		COMMON STOCK USD 005			2/7/2011	2/10/2011	1 000000
114BBF02265	03	387 000	Local	7 404 55	4 213 04	3 191 51		3 191 51
			Base	7 404 55	4 213 04	3 191 51	0 00	3,191 51
05C5 858912108	STERICYCLE INC		COMMON STOCK USD 01			11/2/2010	11/5/2010	1 000000
104BKC02207	035	1,750 000	Local	126,403 69	87 645 96	38,757 73		38 757 73
			Base	126,403 69	87 645 96	38 757 73	0 00	38 757 73
05C5 858912108	STERICYCLE INC		COMMON STOCK USD 01			2/25/2011	3/2/2011	1 000000
114BBS03054	117	2,365 000	Local	201 612 37	118 447 26	83 165 11		83 165 11
			Base	201 612 37	118,447 26	83 165 11	0 00	83 165 11
05C5 858912108	STERICYCLE INC		COMMON STOCK USD 01			4/26/2011	4/29/2011	1 000000
11AWDU00564	137	1,480 000	Local	139 613 41	74 123 44	65 489 97		65 489 97
			Base	139 613 41	74,123 44	65 489 97	0 00	65 489 97
05C5 858912108	STERICYCLE INC		COMMON STOCK USD 01			10/25/2010	10/28/2010	1 000000
10AWJR00559	799	1,525 000	Local	111,029 25	76 377 20	34,652 05		34,652 05
			Base	111 029 25	76 377 20	34,652 05	0 00	34,652 05
858912108 Total			Local	578 658 72	356 593 86	222 064 86		222,064 86
			Base	578 658 72	356,593 86	222,064 86	0 00	222 064 86
05C1 863236105	STRAYER EDUCATION INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02266	04	40 000	Local	4 870 72	4 040 40	830 32		830 32
			Base	4 870 72	4 040 40	830 32	0 00	830 32
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			4/7/2011	4/12/2011	1 000000
111MDE34051	126	100 000	Local	6,010 47	4 268 67	1 741 80		1 741 80
			Base	6 010 47	4 268 67	1 741 80	0 00	1 741 80
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			4/7/2011	4/12/2011	1 000000
111MDE34053	127	100 000	Local	6 010 65	4,268 67	1 741 98		1 741 98
			Base	6 010 65	4,268 67	1 741 98	0 00	1 741 98
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			4/7/2011	4/12/2011	1 000000
111MDE34055	128	300 000	Local	18 027 22	12 806 01	5 221 21		5 221 21
			Base	18 027 22	12,806 01	5 221 21	0 00	5 221 21
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			4/7/2011	4/12/2011	1 000000
111MDE34071	129	100 000	Local	5,987 75	4 268 67	1 719 08		1 719 08
			Base	5 987 75	4 268 67	1 719 08	0 00	1 719 08
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			1/20/2011	1/25/2011	1 000000
111MAM25297	403	100 000	Local	5 725 16	4 268 67	1 456 49		1 456 49
			Base	5 725 16	4,268 67	1 456 49	0 00	1 456 49
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			1/20/2011	1/25/2011	1 000000
111MAM25299	404	200 000	Local	11 524 17	8 537 34	2 986 83		2 986 83
			Base	11 524 17	8 537 34	2 986 83	0 00	2 986 83
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			1/20/2011	1/25/2011	1 000000
111MAM25301	405	200 000	Local	11 555 77	8 537 34	3,018 43		3 018 43
			Base	11 555 77	8 537 34	3,018 43	0 00	3,018 43
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			1/20/2011	1/25/2011	1 000000
111MAM25303	406	100 000	Local	5 763 22	4 268 67	1,494 55		1 494 55
			Base	5,763 22	4 268 67	1 494 55	0 00	1 494 55
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			1/28/2011	2/2/2011	1 000000
111MAS25234	460	100 000	Local	5,752 30	4 268 67	1 483 63		1 483 63
			Base	5 752 30	4 268 67	1 483 63	0 00	1 483 63
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			1/28/2011	2/2/2011	1 000000
111MAS25238	461	100 000	Local	5,738 66	4 268 67	1 469 99		1 469 99
			Base	5 738 66	4 268 67	1 469 99	0 00	1 469 99
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			1/28/2011	2/2/2011	1 000000
111MAS25249	462	300 000	Local	17 405 87	12 806 01	4 599 86		4 599 86
			Base	17,405 87	12 806 01	4 599 86	0 00	4 599 86
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			1/28/2011	2/2/2011	1 000000
111MAS25251	463	100 000	Local	5,738 59	4 268 67	1,469 92		1 469 92
			Base	5,738 59	4 268 67	1,469 92	0 00	1 469 92
05C6 863667101	STRYKER CORP		COMMON STOCK USD 1			11/3/2010	11/8/2010	1 000000
101MKC19263	692	1,375 000	Local	70 145 81	58,694 21	11 451 60		11 451 60
			Base	70 145 81	58,694 21	11,451 60	0 00	11 451 60
863667101 Total			Local	176 286 64	116 630 77	30 856 77		30 856 77
			Base	176 286 64	116 630 77	30 856 77	0 00	30 856 77

				Base	175,385 84	135 530 27	39,855 37	0 00	39 855 37
05C1 86764P109	SUNOCO INC			COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02268	06	197 000	Local	8,501 31	8,123 94	377 37			377 37
			Base	8,501 31	8,123 94	377 37		0 00	377 37
05C1 867914103	SUNTRUST BANKS INC			COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02267	05	531 000	Local	17 014 40	14 841 18	2 173 22			2 173 22
			Base	17,014 40	14,841 18	2,173 22		0 00	2,173 22
05C1 867914103	SUNTRUST BANKS INC			COMMON STOCK USD1			1/18/2011	1/21/2011	1 000000
114BAL02108	434	100 000	Local	2,924 22	2 794 95	129 27			129 27
			Base	2 924 22	2 794 95	129 27		0 00	129 27
867914103 Total			Local	19,938 62	17 636 13	2 302 49			2 302 49
			Base	19,938 62	17 636 13	2 302 49		0 00	2 302 49
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/10/2011	5/13/2011	1 000000
111MEG30006	333	100 000	Local	1,388 85	1,339 10	49 75			49 75
			Base	1,388 85	1,339 10	49 75		0 00	49 75
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/10/2011	5/13/2011	1 000000
111MEG30009	334	100 000	Local	1,388 86	1,339 10	49 76			49 76
			Base	1,388 86	1,339 10	49 76		0 00	49 76
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/10/2011	5/13/2011	1 000000
111MEG30012	335	100 000	Local	1,388 79	1,339 10	49 69			49 69
			Base	1 388 79	1 339 10	49 69		0 00	49 69
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/10/2011	5/13/2011	1 000000
111MEG30018	336	500 000	Local	6 933 91	6 695 51	238 40			238 40
			Base	6 933 91	6,695 51	238 40		0 00	238 40
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/11/2011	5/16/2011	1 000000
111MEH13446	345	500 000	Local	6 924 86	6 695 51	229 35			229 35
			Base	6 924 86	6 695 51	229 35		0 00	229 35
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/11/2011	5/16/2011	1 000000
111MEH13448	346	900 000	Local	12 170 01	12 051 91	118 10			118 10
			Base	12 170 01	12 051 91	118 10		0 00	118 10
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/11/2011	5/16/2011	1 000000
111MEH33651	355	2,100 000	Local	28,020 39	28,121 13	-100 74			-100 74
			Base	28,020 39	28,121 13	100 74		0 00	-100 74
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/12/2011	5/17/2011	1 000000
111MEI09169	357	400 000	Local	5 338 09	5 356 41	-18 32			-18 32
			Base	5 338 09	5,356 41	-18 32		0 00	-18 32
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/12/2011	5/17/2011	1 000000
111MEI19733	366	1,300 000	Local	17,497 66	17 408 32	89 34			89 34
			Base	17 497 66	17 408 32	89 34		0 00	89 34
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/12/2011	5/17/2011	1 000000
111MEI26776	382	1 300 000	Local	17 601 40	17,408 32	193 08			193 08
			Base	17,601 40	17,408 32	193 08		0 00	193 08
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/13/2011	5/18/2011	1 000000
111MEJ29122	393	1 200 000	Local	16 263 76	16 069 22	194 54			194 54
			Base	16 263 76	16,069 22	194 54		0 00	194 54
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/16/2011	5/19/2011	1 000000
111MEK33239	399	300 000	Local	3 992 92	4,017 30	-24 38			-24 38
			Base	3 992 92	4 017 30	-24 38		0 00	-24 38
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/16/2011	5/19/2011	1 000000
111MEK33241	400	1 000 000	Local	13,270 64	13 391 02	-120 38			-120 38
			Base	13,270 64	13 391 02	-120 38		0 00	-120 38
05C6 87074U101	SWIFT TRANSPORTATION CO			COMMON STOCK USD 001			5/17/2011	5/20/2011	1 000000
111MEL22569	405	1 300 000	Local	17 207 89	17 408 32	-200 43			-200 43
			Base	17,207 89	17 408 32	-200 43		0 00	-200 43
87074U101 Total			Local	149 388 03	148 640 27	747 76			747 76
			Base	149 388 03	148,640 27	747 76		0 00	747 76
05CJ 871130100	SYBASE INC			COMMON STOCK USD 001			7/30/2010	7/30/2010	1 000000
104BGU00523	659	3 665 000	Local	238 225 00	134,756 05	103 468 95			103 468 95
			Base	238 225 00	134 756 05	103 468 95		0 00	103 468 95
05C1 871503108	SYMANTEC CORP			COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02269	07	550 000	Local	10 011 67	11,668 52	-1 656 85			-1 656 85
			Base	10,011 67	11 668 52	-1 656 85		0 00	-1 656 85
05C6 87161C105	SYNOVUS FINANCIAL CORP			COMMON STOCK USD1			2/23/2011	2/28/2011	1 000000
111MBP12375	639	1 200 000	Local	3,131 93	3 175 69	-43 76			-43 76
			Base	3,131 93	3 175 69	-43 76		0 00	-43 76
05C6 87161C105	SYNOVUS FINANCIAL CORP			COMMON STOCK USD1			2/23/2011	2/28/2011	1 000000
111MBP26023	639	-1,200 000	Local	-3 131 93	-3 175 69	43 76			43 76
CXL			Base	-3 131 93	-3,175 69	43 76		0 00	43 76
05C6 87161C105	SYNOVUS FINANCIAL CORP			COMMON STOCK USD1			2/23/2011	2/28/2011	1 000000
111MBP12377	640	1 300 000	Local	3,418 15	3 440 33	-22 18			-22 18
			Base	3,418 15	3,440 33	-22 18		0 00	-22 18
05C6 87161C105	SYNOVUS FINANCIAL CORP			COMMON STOCK USD1			2/23/2011	2/28/2011	1 000000
111MBP12379	641	1 500 000	Local	3,914 92	3,969 61	-54 69			-54 69
			Base	3 914 92	3 969 61	-54 69		0 00	-54 69
05C6 87161C105	SYNOVUS FINANCIAL CORP			COMMON STOCK USD1			2/23/2011	2/28/2011	1 000000
111MBP26028	641	-1,500 000	Local	-3 914 92	3 969 61	54 69			54 69
CXL			Base	-3,914 92	3 969 61	54 69		0 00	54 69
05C6 87161C105	SYNOVUS FINANCIAL CORP			COMMON STOCK USD1			2/23/2011	2/28/2011	1 000000
111MBP12384	642	100 000	Local	263 35	264 64	-1 29			-1 29
			Base	263 35	264 64	-1 29		0 00	-1 29
05C6 87161C105	SYNOVUS FINANCIAL CORP			COMMON STOCK USD1			2/23/2011	2/28/2011	1 000000
111MBP12401	643	1 200 000	Local	3 200 81	3 175 69	25 12			25 12
			Base	3,200 81	3,175 69	25 12		0 00	25 12

05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26282	643		-1,200 000	Local	-3,200 81			-25 12
CXL				Base	-3,200 81		0 00	-25 12
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP12403	644		200 000	Local	531 24			1 96
				Base	531 24		0 00	1 96
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP12405	645		500 000	Local	1,326 17			2 97
				Base	1 326 17		0 00	2 97
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP12410	646		300 000	Local	804 10			10 18
				Base	804 10		0 00	10 18
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP22623	650		500 000	Local	1 287 42			-35 78
				Base	1,287 42		0 00	35 78
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP22626	651		9 600 000	Local	24 455 52			-950 02
				Base	24 455 52		0 00	-950 02
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26173	651		-9 600 000	Local	-24 455 52			950 02
CXL				Base	-24 455 52		0 00	950 02
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP22628	652		100 000	Local	257 89			6 75
				Base	257 89		0 00	-6 75
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP22632	653		1 900 000	Local	4,911 40			-116 78
				Base	4,911 40		0 00	-116 78
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP28179	653		-1 900 000	Local	-4 911 40			116 78
CXL				Base	-4,911 40		0 00	116 78
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26024	667		1,200 000	Local	3,147 53			-28 16
				Base	3 147 53		0 00	-28 16
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26029	669		1 500 000	Local	3 934 42			-35 19
				Base	3,934 42		0 00	-35 19
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26174	671		9 600 000	Local	24 580 32			-825 22
				Base	24 580 32		0 00	-825 22
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26181	673		1 900 000	Local	4,936 10			-92 08
				Base	4,936 10		0 00	-92 08
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26258	674		2 000 000	Local	5,117 90			-174 92
				Base	5 117 90		0 00	-174 92
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26260	675		3 300 000	Local	8 461 03			272 12
				Base	8 461 03		0 00	-272 12
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26262	676		200 000	Local	516 13			-13 15
				Base	516 13		0 00	-13 15
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26269	677		1 000 000	Local	2 584 95			-61 46
				Base	2 584 95		0 00	-61 46
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26271	678		5 600 000	Local	14 395 64			-424 26
				Base	14,395 64		0 00	-424 26
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/23/2011	2/28/2011	1 000000
111MBP26283	680		1,200 000	Local	3 216 41			40 72
				Base	3 216 41		0 00	40 72
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/24/2011	3/1/2011	1 000000
111MBQ29105	688		100 000	Local	254 03			-10 61
				Base	254 03		0 00	-10 61
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/24/2011	3/1/2011	1 000000
111MBQ29107	689		100 000	Local	254 13			-10 51
				Base	254 13		0 00	-10 51
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/24/2011	3/1/2011	1 000000
111MBQ29109	690		400 000	Local	1,015 06			-43 50
				Base	1,015 06		0 00	-43 50
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/24/2011	3/1/2011	1 000000
111MBQ29111	691		100 000	Local	255 33			9 31
				Base	255 33		0 00	-9 31
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/24/2011	3/1/2011	1 000000
111MBQ29115	692		19 200 000	Local	48 306 26			-2,504 81
				Base	48 306 26		0 00	-2,504 81
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		2/24/2011	3/1/2011	1 000000
111MBQ29131	693		4 200 000	Local	10 619 07			-495 85
				Base	10,619 07		0 00	-495 85
05C6	87161C105	SYNOVUS FINANCIAL CORP		COMMON STOCK USD1		11/4/2010	11/9/2010	1 000000
101MKD27225	741		24 600 000	Local	51,582 86			15 124 98
				Base	51,582 86		0 00	-15 124 98
87161C105 Total				Local	191 065 49			-20 136 30
				Base	191 065 49		0 00	-20 136 30
05CJ	87306E107	T 3 ENERGY SERVICES INC		COMMON STOCK USD 001		6/1/2010	6/4/2010	1 000000
104BFB00314	518		810 000	Local	21,088 64			10 341 30
				Base	21,088 64		0 00	10 341 30
05CJ	87306E107	T 3 ENERGY SERVICES INC		COMMON STOCK USD 001		6/24/2010	6/29/2010	1 000000
104BFR02856	582		162 000	Local	4,696 36			2,546 89
				Base	4,696 36		0 00	2,546 89
05CJ	87306E107	T 3 ENERGY SERVICES INC		COMMON STOCK USD 001		6/24/2010	6/29/2010	1 000000
104BFR02857	583		180 000	Local	5,270 99			2 882 69
				Base	5,270 99		0 00	2 882 69
05CJ	87306E107	T 3 ENERGY SERVICES INC		COMMON STOCK USD 001		6/25/2010	6/30/2010	1 000000
104BFS02386	592		1,571 000	Local	46,103 66			25,259 12

			Base	46 103 66	20 844 54	259 12	0 00	25 259 12
05CJ 87306E107	T 3 ENERGY SERVICES INC		COMMON STOCK USD 001			6/28/2010	7/1/2010	1 000000
104BFT06113	594	929 000	Local	27,107 39	12 326 27	14 781 12		14,781 12
			Base	27,107 39	12 326 27	14 781 12	0 00	14,781 12
87306E107 Total			Local	104 267 04	48,455 92	55 811 12		55 811 12
			Base	104 267 04	48,455 92	55 811 12	0 00	55 811 12
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			6/30/2010	7/6/2010	1 000000
101MFV26344	424	800 000	Local	7 303 87	8 916 40	-1 612 53		-1 612 53
			Base	7,303 87	8 916 40	-1 612 53	0 00	-1 612 53
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			6/30/2010	7/6/2010	1 000000
101MFV26346	425	1 100 000	Local	10,116 30	12,260 06	-2 143 76		-2,143 76
			Base	10 116 30	12 260 06	-2 143 76	0 00	-2,143 76
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			6/30/2010	7/6/2010	1 000000
101MFV26350	426	100 000	Local	928 26	1,114 55	-186 29		-186 29
			Base	928 26	1 114 55	-186 29	0 00	-186 29
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			6/30/2010	7/6/2010	1 000000
101MFV26353	427	200 000	Local	1 828 32	2,229 10	-400 78		-400 78
			Base	1 828 32	2 229 10	-400 78	0 00	-400 78
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/1/2010	7/7/2010	1 000000
101MGA23485	452	100 000	Local	877 69	1 114 55	-238 86		-238 86
			Base	877 69	1 114 55	-238 86	0 00	-238 86
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/1/2010	7/7/2010	1 000000
101MGA23489	453	700 000	Local	6 163 11	7 801 85	-1 638 74		-1 638 74
			Base	6 163 11	7,801 85	-1 638 74	0 00	-1 638 74
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/1/2010	7/7/2010	1 000000
101MGA23501	456	500 000	Local	4 403 72	5,572 75	-1,169 03		-1 169 03
			Base	4 403 72	5 572 75	-1,169 03	0 00	-1 169 03
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/2/2010	7/8/2010	1 000000
101MGB23974	470	900 000	Local	8,093 29	10 030 95	-1 937 66		-1 937 66
			Base	8,093 29	10 030 95	-1 937 66	0 00	-1 937 66
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/2/2010	7/8/2010	1 000000
101MGB23976	471	700 000	Local	6 313 54	7,801 85	-1 488 31		-1 488 31
			Base	6 313 54	7 801 85	-1,488 31	0 00	-1,488 31
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/2/2010	7/8/2010	1 000000
101MGB23979	472	400 000	Local	3,584 69	4 458 20	-873 51		-873 51
			Base	3 584 69	4 458 20	-873 51	0 00	-873 51
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/6/2010	7/9/2010	1 000000
101MGC33858	477	200 000	Local	1,835 66	2 229 10	-393 44		-393 44
			Base	1 835 66	2 229 10	-393 44	0 00	-393 44
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/8/2010	7/9/2010	1 000000
101MGC33866	482	400 000	Local	3 651 93	4,458 20	-806 27		-806 27
			Base	3 651 93	4,458 20	-806 27	0 00	-806 27
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/8/2010	7/9/2010	1 000000
101MGC33879	483	700 000	Local	6 408 95	7 801 85	-1 392 90		-1 392 90
			Base	6 408 95	7 801 85	-1 392 90	0 00	-1 392 90
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/8/2010	7/9/2010	1 000000
101MGC34216	484	200 000	Local	1,831 16	2 229 10	-397 94		-397 94
			Base	1 831 16	2 229 10	-397 94	0 00	-397 94
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/8/2010	7/9/2010	1 000000
101MGC34232	485	400 000	Local	3 663 41	4 458 20	-794 79		-794 79
			Base	3,663 41	4 458 20	-794 79	0 00	-794 79
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/8/2010	7/13/2010	1 000000
101MGE29710	516	1 000 000	Local	9,421 64	11 145 51	-1,723 87		-1 723 87
			Base	9,421 64	11 145 51	1 723 87	0 00	-1 723 87
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/8/2010	7/13/2010	1 000000
101MGE29729	517	300 000	Local	2 897 95	3 343 65	-445 70		-445 70
			Base	2 897 95	3 343 65	-445 70	0 00	-445 70
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/9/2010	7/14/2010	1 000000
101MGF27952	524	300 000	Local	2,836 84	3 343 65	-506 81		-506 81
			Base	2,836 84	3 343 65	-506 81	0 00	-506 81
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/9/2010	7/14/2010	1 000000
101MGF27977	525	500 000	Local	4 739 91	5 572 75	-832 84		-832 84
			Base	4 739 91	5 572 75	-832 84	0 00	-832 84
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/9/2010	7/14/2010	1 000000
101MGF27983	526	500 000	Local	4 738 06	5 572 75	-834 69		-834 69
			Base	4 738 06	5 572 75	-834 69	0 00	-834 69
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/12/2010	7/15/2010	1 000000
101MG37383	536	100 000	Local	955 48	1 114 55	-159 07		-159 07
			Base	955 48	1 114 55	-159 07	0 00	-159 07
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/12/2010	7/15/2010	1 000000
101MG37385	537	600 000	Local	5 714 90	6,687 30	-972 40		-972 40
			Base	5 714 90	6,687 30	-972 40	0 00	-972 40
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/14/2010	7/19/2010	1 000000
101MGI24823	559	200 000	Local	1,985 88	2 229 10	-243 22		-243 22
			Base	1 985 88	2 229 10	-243 22	0 00	-243 22
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/14/2010	7/19/2010	1 000000
101MGI24837	560	400 000	Local	4,008 85	4 458 20	-449 35		-449 35
			Base	4,008 85	4 458 20	-449 35	0 00	-449 35
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/14/2010	7/19/2010	1 000000
101MGI24878	561	700 000	Local	6 992 88	7 801 86	-808 98		-808 98
			Base	6 992 88	7,801 86	-808 98	0 00	-808 98
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/15/2010	7/20/2010	1 000000
101MGJ27067	569	300 000	Local	2,940 70	3,343 65	-402 95		-402 95
			Base	2,940 70	3,343 65	-402 95	0 00	-402 95
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/15/2010	7/20/2010	1 000000
101MGJ27069	570	1 000 000	Local	9 759 83	11 145 51	-1 385 68		-1 385 68
			Base	9 759 83	11,145 51	-1 385 68	0 00	-1 385 68
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/16/2010	7/21/2010	1 000000
101MGK25014	572	100 000	Local	979 08	1,114 55	-135 47		-135 47
			Base	979 08	1 114 55	-135 47	0 00	-135 47
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/19/2010	7/22/2010	1 000000

101MGL17472	577	100 000	Local	982 97	1 114 55	131 58			-131 58
			Base	982 97	1,114 55	-131 58	0 00		-131 58
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/19/2010	7/22/2010	1 000000	
101MGL17474	578	100 000	Local	983 13	1 114 55	-131 42			-131 42
			Base	983 13	1 114 55	-131 42	0 00		-131 42
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/19/2010	7/22/2010	1 000000	
101MGL17477	579	200 000	Local	1,964 30	2,229 10	264 80			-264 80
			Base	1,964 30	2,229 10	264 80	0 00		-264 80
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/19/2010	7/22/2010	1 000000	
101MGL17479	580	100 000	Local	982 27	1,114 55	-132 28			-132 28
			Base	982 27	1,114 55	-132 28	0 00		-132 28
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/19/2010	7/22/2010	1 000000	
101MGL17481	581	200 000	Local	1,963 58	2 229 10	-265 54			-265 54
			Base	1 963 58	2 229 10	265 54	0 00		-265 54
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/19/2010	7/22/2010	1 000000	
101MGL17483	582	100 000	Local	983 06	1 114 55	131 49			-131 49
			Base	983 06	1 114 55	-131 49	0 00		-131 49
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/19/2010	7/22/2010	1 000000	
101MGL17485	583	300 000	Local	2,946 88	3 343 65	-396 77			-396 77
			Base	2 946 88	3,343 65	-396 77	0 00		-396 77
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/19/2010	7/22/2010	1 000000	
101MGL17487	584	100 000	Local	981 76	1,114 55	-132 79			-132 79
			Base	981 76	1 114 55	-132 79	0 00		-132 79
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/20/2010	7/23/2010	1 000000	
101MGM24672	590	900 000	Local	8 772 42	10 030 96	-1 258 54			-1 258 54
			Base	8,772 42	10,030 96	-1 258 54	0 00		-1 258 54
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/20/2010	7/23/2010	1 000000	
101MGM24674	591	400 000	Local	3,897 65	4,458 20	-560 55			-560 55
			Base	3 897 65	4 458 20	-560 55	0 00		-560 55
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/21/2010	7/26/2010	1 000000	
101MGN23414	605	800 000	Local	7 856 74	8 916 41	-1 059 67			-1 059 67
			Base	7 856 74	8 916 41	-1,059 67	0 00		-1,059 67
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/21/2010	7/26/2010	1 000000	
101MGN23455	606	500 000	Local	4 946 56	5 572 76	-626 20			-626 20
			Base	4,946 56	5,572 76	-626 20	0 00		-626 20
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/22/2010	7/27/2010	1 000000	
101MGO20956	610	100 000	Local	992 43	1,114 55	-122 12			122 12
			Base	992 43	1,114 55	-122 12	0 00		122 12
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/22/2010	7/27/2010	1 000000	
101MGO20960	611	900 000	Local	8 894 00	10 030 96	-1,136 96			-1 136 96
			Base	8 894 00	10 030 96	-1,136 96	0 00		-1 136 96
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/22/2010	7/27/2010	1 000000	
101MGO20963	612	100 000	Local	1,008 17	1,114 55	-106 38			-106 38
			Base	1 008 17	1 114 55	-106 38	0 00		-106 38
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/22/2010	7/27/2010	1 000000	
101MGO20965	613	100 000	Local	1,008 23	1,114 55	-106 32			106 32
			Base	1,008 23	1,114 55	-106 32	0 00		-106 32
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/22/2010	7/27/2010	1 000000	
101MGO20972	614	300 000	Local	3 011 94	3 343 65	-331 71			-331 71
			Base	3 011 94	3 343 65	331 71	0 00		331 71
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/22/2010	7/27/2010	1 000000	
101MGO20975	615	100 000	Local	993 70	1 114 55	-120 85			-120 85
			Base	993 70	1 114 55	-120 85	0 00		-120 85
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/22/2010	7/27/2010	1 000000	
101MGO20988	616	200 000	Local	2,017 48	2,229 11	-211 63			211 63
			Base	2,017 48	2,229 11	-211 63	0 00		-211 63
05C6 874054109	TAKE TWO INTERACTIVE SOFTWARE		COMMON STOCK USD 01			7/22/2010	7/27/2010	1 000000	
101MGO20998	618	200 000	Local	1 985 34	2,229 10	-243 76			-243 76
			Base	1 985 34	2 229 10	-243 76	0 00		-243 76
874054109 Total			Local	182 148 49	213 993 69	-31 845 20			-31 845 20
			Base	182,148 49	213 993 69	31,845 20	0 00		31,845 20
05C1 87612E106	TARGET CORP		COMMON STOCK USD 0833			2/7/2011	2/10/2011	1 000000	
114BBF02271	09	470 000	Local	25,654 45	23 764 53	1,889 92			1 889 92
			Base	25,654 45	23,764 53	1 889 92	0 00		1 889 92
05C5 878377100	TECHNE CORP		COMMON STOCK USD 01			11/2/2010	11/5/2010	1 000000	
104BKC02208	036	1 900 000	Local	116 083 66	59 119 96	56 963 70			56 963 70
			Base	116 083 66	59,119 96	56 963 70	0 00		56 963 70
05C5 878377100	TECHNE CORP		COMMON STOCK USD 01			2/2/2011	2/7/2011	1 000000	
11AWBC01106	094	2,093 000	Local	145,256 63	65 125 30	80,131 33			80 131 33
			Base	145 256 63	65 125 30	80 131 33	0 00		80,131 33
05C5 878377100	TECHNE CORP		COMMON STOCK USD 01			2/3/2011	2/8/2011	1 000000	
114BBD00747	096	762 000	Local	51 862 70	23 710 22	28 152 48			28,152 48
			Base	51 862 70	23 710 22	28 152 48	0 00		28,152 48
05C5 878377100	TECHNE CORP		COMMON STOCK USD 01			3/29/2011	4/1/2011	1 000000	
11AWCV01175	124	1 775 000	Local	127 535 02	55 230 49	72 304 53			72 304 53
			Base	127 535 02	55,230 49	72 304 53	0 00		72,304 53
878377100 Total			Local	440 738 01	203 185 97	237 552 04			237 552 04
			Base	440,738 01	203 185 97	237 552 04	0 00		237 552 04
05C1 879684100	TELLABS INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000	
114BBF02272	010	220 000	Local	1 221 59	3,410 00	-2,188 41			-2 188 41
			Base	1,221 59	3 410 00	-2,188 41	0 00		-2 188 41
05C1 879688107	TEMPLE INLAND INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000	
114BBF02273	011	200 000	Local	4,841 74	4,752 13	89 61			89 61
			Base	4,841 74	4,752 13	89 61	0 00		89 61
05C1 881609101	TESORO CORP		COMMON STOCK USD 167			2/7/2011	2/10/2011	1 000000	
114BBF02274	012	70 000	Local	1 504 27	3 528 49	-2 024 22			-2,024 22
			Base	1 504 27	3 528 49	-2,024 22	0 00		-2,024 22
05C5 881624209	TEVA PHARMACEUTICAL SP ADR		ADR			11/2/2010	11/5/2010	1 000000	
104BKC02211	037	1,900 000	Local	96,025 89	97 126 37	-1 100 48			-1,100 48

			Base	96 025 89	97,126 37	97,126 37	0 00	-1 100 48
05C1	882508104	TEXAS INSTRUMENTS INC	COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02275	013	781 000	Local	27,771 82	18 382 36	9 389 46		9 389 46
			Base	27 771 82	18,382 36	9 389 46	0 00	9,389 46
05C1	882508104	TEXAS INSTRUMENTS INC	COMMON STOCK USD1			12/10/2010	12/15/2010	1 000000
104BLI01706	300	159 000	Local	5,290 01	3,742 37	1,547 64		1,547 64
			Base	5 290 01	3,742 37	1 547 64	0 00	1 547 64
882508104	Total		Local	33 081 83	22 124 73	10 937 10		10,937 10
			Base	33,081 83	22 124 73	10 937 10	0 00	10 937 10
05C1	883203101	TEXTRON INC	COMMON STOCK USD 125			2/7/2011	2/10/2011	1 000000
114BBF02278	014	100 000	Local	2,763 41	3 705 50	942 09		-942 09
			Base	2 763 41	3 705 50	-942 09	0 00	-942 09
05C1	883556102	THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02278	016	176 000	Local	9 789 77	8 946 08	843 69		843 69
			Base	9,789 77	8 946 08	843 69	0 00	843 69
05C1	883556102	THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1			1/18/2011	1/21/2011	1 000000
114BAL02088	414	103 000	Local	5,854 40	5,235 49	618 91		618 91
			Base	5,854 40	5 235 49	618 91	0 00	618 91
883556102	Total		Local	15 644 17	14,181 57	1 462 60		1 462 60
			Base	15 644 17	14,181 57	1 462 60	0 00	1 462 60
05C1	88579Y101	3M CO	COMMON STOCK USD 01			12/10/2010	12/15/2010	1 000000
104BLI01494	280	46 000	Local	3 854 76	2 128 61	1 726 15		1,726 15
			Base	3 854 76	2,128 61	1 726 15	0 00	1,726 15
05C1	88579Y101	3M CO	COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF01977	515	474 000	Local	42 123 57	21 933 93	20 189 64		20,189 64
			Base	42 123 57	21 933 93	20 189 64	0 00	20,189 64
88579Y101	Total		Local	45 978 33	24 062 54	21 915 79		21 915 79
			Base	45 978 33	24,062 54	21,915 79	0 00	21 915 79
05CJ	88580F109	3PAR INC	COMMON STOCK USD 001			8/25/2010	8/30/2010	1 000000
104BHS02602	705	3 579 000	Local	95 121 41	28 002 81	67 118 60		67 118 60
			Base	95 121 41	28,002 81	67 118 60	0 00	67 118 60
05CJ	88580F109	3PAR INC	COMMON STOCK USD 001			8/26/2010	8/31/2010	1 000000
104BHT02781	710	4 051 000	Local	106,615 24	31,695 83	74 919 41		74,919 41
			Base	106,615 24	31 695 83	74 919 41	0 00	74,919 41
05CJ	88580F109	3PAR INC	COMMON STOCK USD 001			9/13/2010	9/16/2010	1 000000
104BI00424	742	5,535 000	Local	181,932 37	43 306 94	138 625 43		138,625 43
			Base	181 932 37	43 306 94	138 625 43	0 00	138 625 43
88580F109	Total		Local	383 669 02	103 005 58	280 663 44		280 663 44
			Base	383,669 02	103,005 58	280,663 44	0 00	280 663 44
05C1	887317303	TIME WARNER INC	COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02280	018	452 000	Local	16 373 38	38 339 62	-21,966 24		-21,966 24
			Base	16 373 38	38 339 62	-21 966 24	0 00	-21,966 24
05C1	887317303	TIME WARNER INC	COMMON STOCK USD 01			10/11/2010	10/14/2010	1 000000
104BJH02059	153	381 000	Local	11,982 29	32 317 24	-20 334 95		-20 334 95
			Base	11 982 29	32 317 24	-20 334 95	0 00	-20,334 95
887317303	Total		Local	28 355 67	70 656 86	-42,301 19		-42 301 19
			Base	28 355 67	70 656 86	-42,301 19	0 00	-42 301 19
05C1	88732J207	TIME WARNER CABLE	COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02279	017	207 000	Local	14,358 48	26 397 17	-12 038 69		12 038 69
			Base	14 358 48	26 397 17	-12 038 69	0 00	12 038 69
05C4	88732J207	TIME WARNER CABLE	COMMON STOCK USD 01			4/8/2011	4/13/2011	1 000000
114BDG00483	634	154 000	Local	11 236 76	9 213 95	2,022 81		2 022 81
			Base	11,236 76	9,213 95	2,022 81	0 00	2 022 81
05C4	88732J207	TIME WARNER CABLE	COMMON STOCK USD 01			4/11/2011	4/14/2011	1 000000
114BDH00350	636	246 000	Local	17,954 18	14 718 38	3,235 80		3 235 80
			Base	17,954 18	14 718 38	3 235 80	0 00	3 235 80
88732J207	Total		Local	43 549 42	50 329 50	-6 780 08		-6 780 08
			Base	43 549 42	50,329 50	-6 780 08	0 00	-6 780 08
05CJ	88830R101	TITAN MACHINERY INC	COMMON STOCK USD 00001			12/9/2010	12/14/2010	1 000000
104BLH00418	028	759 000	Local	14 414 22	9,625 17	4,789 05		4 789 05
			Base	14 414 22	9,625 17	4,789 05	0 00	4 789 05
05CJ	88830R101	TITAN MACHINERY INC	COMMON STOCK USD 00001			12/9/2010	12/14/2010	1 000000
104BLH00419	029	765 000	Local	14,545 61	9 701 28	4 844 35		4 844 35
			Base	14 545 61	9 701 26	4,844 35	0 00	4 844 35
05CJ	88830R101	TITAN MACHINERY INC	COMMON STOCK USD 00001			1/27/2011	2/1/2011	1 000000
114BAS00393	120	590 000	Local	14 156 30	7,482 01	6 674 29		6,674 29
			Base	14 156 30	7,482 01	6 674 29	0 00	6 674 29
05CJ	88830R101	TITAN MACHINERY INC	COMMON STOCK USD 00001			1/27/2011	2/1/2011	1 000000
114BAS00395	122	697 000	Local	16 779 74	8 838 92	7 940 82		7,940 82
			Base	16 779 74	8 838 92	7 940 82	0 00	7,940 82
05CJ	88830R101	TITAN MACHINERY INC	COMMON STOCK USD 00001			2/14/2011	2/17/2011	1 000000
114BBK00656	162	99 000	Local	2 629 90	1 255 46	1 374 44		1 374 44
			Base	2 629 90	1 255 46	1 374 44	0 00	1 374 44
05CJ	88830R101	TITAN MACHINERY INC	COMMON STOCK USD 00001			2/14/2011	2/17/2011	1 000000
114BBK00659	166	1,136 000	Local	29 952 33	14,406 05	15,546 28		15 546 28
			Base	29 952 33	14,406 05	15 546 28	0 00	15,546 28
05CJ	88830R101	TITAN MACHINERY INC	COMMON STOCK USD 00001			8/17/2010	8/20/2010	1 000000
104BHM01557	689	4 030 000	Local	65,751 55	51 105 97	14 645 58		14,645 58
			Base	65,751 55	51,105 97	14 645 58	0 00	14,645 58
05CJ	88830R101	TITAN MACHINERY INC	COMMON STOCK USD 00001			8/17/2010	8/20/2010	1 000000

104BHP01923	697	240 000	Local	3,976 95	3 043 53	3 043 53	933 42	0 00	933 42
			Base	3 976 95	3 043 53	933 42			933 42
05CJ 88830R101	TITAN MACHINERY INC		COMMON STOCK USD 00001				10/13/2010	10/18/2010	1 000000
104BJJ00520	825	599 000	Local	11,102 45	7,596 15	3,506 30			3,506 30
			Base	11,102 45	7,596 15	3 506 30		0 00	3 506 30
05CJ 88830R101	TITAN MACHINERY INC		COMMON STOCK USD 00001				10/13/2010	10/18/2010	1 000000
104BJJ00521	827	1,360 000	Local	25,173 44	17,246 68	7,926 76			7,926 76
			Base	25 173 44	17 246 68	7,926 76		0 00	7,926 76
88830R101 Total			Local	198 482 49	130 301 20	68,181 29			68,181 29
			Base	198,482 49	130,301 20	68 181 29		0 00	68,181 29
05C1 889478103	TOLL BROTHERS INC		COMMON STOCK USD 01				2/7/2011	2/10/2011	1 000000
114BBF02281	019	110 000	Local	2 269 36	2,374 59	-105 23			-105 23
			Base	2 269 36	2,374 59	-105 23		0 00	-105 23
05C4 89151E109	TOTAL SA SPON ADR		ADR				5/5/2011	5/11/2011	1 000000
114BEF00301	657	285 000	Local	17 175 39	14,003 82	3 171 57			3 171 57
			Base	17 175 39	14 003 82	3,171 57		0 00	3 171 57
05C1 89417E109	TRAVELERS COS INC/THE		COMMON STOCK NPV				2/7/2011	2/10/2011	1 000000
114BBF02282	020	407 000	Local	23 224 52	18 489 51	4,735 01			4,735 01
			Base	23 224 52	18 489 51	4,735 01		0 00	4 735 01
05C5 896239100	TRIMBLE NAVIGATION LTD		COMMON STOCK NPV				11/2/2010	11/5/2010	1 000000
104BKC02214	038	3,305 000	Local	117,443 83	65 735 27	51 708 56			51,708 56
			Base	117,443 83	65,735 27	51 708 56		0 00	51,708 56
05C5 896239100	TRIMBLE NAVIGATION LTD		COMMON STOCK NPV				1/28/2011	2/2/2011	1 000000
11AWAS01280	084	880 000	Local	38 807 52	17,502 88	21 304 64			21,304 64
			Base	38 807 52	17,502 88	21 304 64		0 00	21,304 64
05C5 896239100	TRIMBLE NAVIGATION LTD		COMMON STOCK NPV				1/28/2011	2/2/2011	1 000000
114FBB00072	084	-880 000	Local	-38 807 52	17,502 88	21,304 64			-21,304 64
CXL			Base	-38 807 52	-17 502 88	-21 304 64		0 00	-21,304 64
05C5 896239100	TRIMBLE NAVIGATION LTD		COMMON STOCK NPV				1/28/2011	2/2/2011	1 000000
114BBB02544	091	880 000	Local	38 807 43	17 502 88	21 304 55			21 304 55
			Base	38,807 43	17 502 88	21,304 55		0 00	21,304 55
05CJ 896239100	TRIMBLE NAVIGATION LTD		COMMON STOCK NPV				7/14/2010	7/19/2010	1 000000
104BGIO2486	632	490 000	Local	14 553 58	11 151 89	3 401 69			3 401 69
			Base	14 553 58	11 151 89	3 401 69		0 00	3 401 69
05CJ 896239100	TRIMBLE NAVIGATION LTD		COMMON STOCK NPV				7/22/2010	7/27/2010	1 000000
104BGP00455	542	980 000	Local	28 291 34	22 303 78	5,987 56			5 987 56
			Base	28 291 34	22,303 78	5 987 56		0 00	5 987 56
05CJ 896239100	TRIMBLE NAVIGATION LTD		COMMON STOCK NPV				8/11/2010	8/16/2010	1 000000
104BHH02643	681	1 096 000	Local	30 647 48	24 943 83	5 703 65			5 703 65
			Base	30 647 48	24 943 83	5,703 65		0 00	5,703 65
05CJ 896239100	TRIMBLE NAVIGATION LTD		COMMON STOCK NPV				10/6/2010	10/12/2010	1 000000
104BJE01423	789	848 000	Local	29 268 30	19 299 60	9,968 70			9,968 70
			Base	29 268 30	19 299 60	9 968 70		0 00	9 968 70
05CJ 896239100	TRIMBLE NAVIGATION LTD		COMMON STOCK NPV				10/6/2010	10/12/2010	1 000000
104BJE01424	791	980 000	Local	33 860 67	22,303 78	11,556 89			11,556 89
			Base	33,860 67	22,303 78	11 556 89		0 00	11,556 89
05CJ 896239100	TRIMBLE NAVIGATION LTD		COMMON STOCK NPV				11/3/2010	11/8/2010	1 000000
104BKD00669	865	1 616 000	Local	59,885 35	36 778 49	23 106 86			23 106 86
			Base	59 885 35	36 778 49	23 106 86		0 00	23,106 86
896239100 Total			Local	352 757 98	220 019 52	132 738 46			132 738 46
			Base	352 757 98	220 019 52	132,738 46		0 00	132,738 46
05C5 902104108	II VI INC		COMMON STOCK NPV				11/2/2010	11/5/2010	1 000000
104BKC02216	039	2 075 000	Local	81 886 08	59 051 44	22 814 64			22 814 64
			Base	81 886 08	59 051 44	22 814 64		0 00	22 814 64
05C1 902973304	US BANCORP		COMMON STOCK USD 01				2/7/2011	2/10/2011	1 000000
114BBF02284	022	1 416 000	Local	39,524 05	33 804 18	5 719 87			5 719 87
			Base	39,524 05	33 804 18	5 719 87		0 00	5,719 87
05C1 902973304	US BANCORP		COMMON STOCK USD 01				10/11/2010	10/14/2010	1 000000
104BJH02100	179	139 000	Local	3 105 62	3,318 35	-212 73			-212 73
			Base	3 105 62	3,318 35	-212 73		0 00	-212 73
05C1 902973304	US BANCORP		COMMON STOCK USD 01				12/10/2010	12/15/2010	1 000000
104BLJ01727	316	198 000	Local	5,079 36	4 726 86	352 50			352 50
			Base	5,079 36	4 726 86	352 50		0 00	352 50
05C1 902973304	US BANCORP		COMMON STOCK USD 01				1/18/2011	1/21/2011	1 000000
114BAL02094	420	169 000	Local	4 608 54	4 034 54	574 00			574 00
			Base	4 608 54	4 034 54	574 00		0 00	574 00
902973304 Total			Local	52,317 57	45 883 93	6,433 64			6,433 64
			Base	52 317 57	45 883 93	6 433 64		0 00	6 433 64
05C5 903914109	ULTRA PETROLEUM CORP		COMMON STOCK NPV				11/2/2010	11/5/2010	1 000000
104BKC02217	040	3,470 000	Local	146,353 10	165,849 77	-19 496 67			-19 496 67
			Base	146 353 10	165,849 77	-19 496 67		0 00	-19 496 67
05C1 907818108	UNION PACIFIC CORP		COMMON STOCK USD 2 5				2/7/2011	2/10/2011	1 000000
114BBF02285	023	208 000	Local	19,726 65	14,697 35	5,029 30			5 029 30
			Base	19,726 65	14,697 35	5 029 30		0 00	5 029 30
05C5 909218109	UNIT CORP		COMMON STOCK USD 2				11/2/2010	11/5/2010	1 000000
104BKC02219	041	1,070 000	Local	40 753 90	38 101 74	2 652 16			2 652 16
			Base	40 753 90	38 101 74	2 652 16		0 00	2 652 16
05C6 910047109	UNITED CONTINENTAL HOLDINGS		COMMON STOCK USD 01				11/4/2010	11/9/2010	1 000000
101MKD27036	729	2,200 000	Local	62 522 50	28 832 47	33 690 03			33 690 03
			Base	62 522 50	28 832 47	33,690 03		0 00	33 690 03
05C1 911312106	UNITED PARCEL SERVICE CL B		COMMON STOCK USD 01				2/7/2011	2/10/2011	1 000000
114BBF02286	024	628 000	Local	46 689 46	36 852 61	9 836 85			9,836 85
			Base	46 689 46	36 852 61	9,836 85		0 00	9,836 85

05C1	912909108	UNITED STATES STEEL CORP		COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02287	025		50 000	Local	2,976 47	7,876 66	-4 900 19		-4 900 19
				Base	2,976 47	7,876 66	-4 900 19	0 00	-4 900 19
05C1	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02288	026		653 000	Local	54,612 47	19,147 27	35 465 20		35 465 20
				Base	54 612 47	19 147 27	35 465 20	0 00	35 465 20
05C1	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1			10/11/2010	10/14/2010	1 000000
104BJH02119	190		27 000	Local	1 961 78	791 69	1 170 09		1,170 09
				Base	1,961 78	791 69	1,170 09	0 00	1,170 09
05C1	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1			12/10/2010	12/15/2010	1 000000
104BLI01728	317		34 000	Local	2 658 07	996 95	1,661 12		1 661 12
				Base	2,658 07	996 95	1,661 12	0 00	1,661 12
05C1	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1			1/18/2011	1/21/2011	1 000000
114BAL02096	422		54 000	Local	4 295 88	1 583 39	2 712 49		2 712 49
				Base	4 295 88	1 583 39	2 712 49	0 00	2 712 49
913017109	Total			Local	63 528 20	22,519 30	41,008 90		41 008 90
				Base	63 528 20	22 519 30	41,008 90	0 00	41,008 90
05C1	91324P102	UNITEDHEALTH GROUP INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02289	027		710 000	Local	29 858 33	27,840 43	2,017 90		2,017 90
				Base	29 858 33	27 840 43	2,017 90	0 00	2,017 90
05C1	91324P102	UNITEDHEALTH GROUP INC		COMMON STOCK USD 01			1/18/2011	1/21/2011	1 000000
114BAL02121	447		51 000	Local	2 071 58	1 999 81	71 77		71 77
				Base	2,071 58	1 999 81	71 77	0 00	71 77
91324P102	Total			Local	31 929 91	29 840 24	2 089 67		2,089 67
				Base	31 929 91	29 840 24	2 089 67	0 00	2 089 67
05C1	913903100	UNIVERSAL HEALTH SERVICES B		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02290	028		180 000	Local	7,755 38	4 707 90	3 047 48		3 047 48
				Base	7 755 38	4 707 90	3 047 48	0 00	3 047 48
05C1	917047102	URBAN OUTFITTERS INC		COMMON STOCK USD 0001			2/7/2011	2/10/2011	1 000000
114BBF02291	029		113 000	Local	3,992 74	3 461 42	531 32		531 32
				Base	3,992 74	3 461 42	531 32	0 00	531 32
05C1	91913Y100	VALERO ENERGY CORP		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02292	030		531 000	Local	14,687 42	21,502 76	6 835 34		6,835 34
				Base	14 687 42	21 502 76	-6 835 34	0 00	6 835 34
05C1	92276F100	VENTAS INC		REIT USD 25			2/7/2011	2/10/2011	1 000000
114BBF02293	031		30 000	Local	1 610 08	1 228 12	381 96		381 96
				Base	1 610 08	1 228 12	381 96	0 00	381 96
05C1	92343E102	VERISIGN INC		COMMON STOCK USD 001			2/7/2011	2/10/2011	1 000000
114BBF02294	032		160 000	Local	5 648 64	4 086 89	1 561 75		1 561 75
				Base	5 648 64	4,086 89	1 561 75	0 00	1,561 75
05C1	92343V104	VERIZON COMMUNICATIONS INC		COMMON STOCK USD 1			2/7/2011	2/10/2011	1 000000
114BBF02295	033		2,125 000	Local	76 734 21	95 834 01	-19 099 80		-19 099 80
				Base	76 734 21	95 834 01	-19 099 80	0 00	-19 099 80
05C1	92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001			2/7/2011	2/10/2011	1 000000
114BBF02296	034		489 000	Local	21 751 67	27 790 17	-6 038 50		-6 038 50
				Base	21 751 67	27 790 17	-6 038 50	0 00	-6 038 50
05C1	92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001			10/11/2010	10/14/2010	1 000000
104BJH02054	150		54 000	Local	2,003 90	3 068 85	-1 064 95		-1 064 95
				Base	2,003 90	3 068 85	-1,064 95	0 00	-1 064 95
92553P201	Total			Local	23,755 57	30 859 02	-7 103 45		-7,103 45
				Base	23 755 57	30 859 02	-7 103 45	0 00	-7 103 45
05C1	92826C839	VISA INC CLASS A SHARES		COMMON STOCK USD 0001			2/7/2011	2/10/2011	1 000000
114BBF02297	035		277 000	Local	20 503 14	22 933 22	-2 430 08		-2,430 08
				Base	20 503 14	22 933 22	-2 430 08	0 00	-2 430 08
05C5	92826C839	VISA INC CLASS A SHARES		COMMON STOCK USD 0001			11/2/2010	11/5/2010	1 000000
104BKC02220	042		1 650 000	Local	128 836 75	104 705 47	24 131 28		24 131 28
				Base	128 836 75	104 705 47	24 131 28	0 00	24 131 28
05C4	92826C839	VISA INC CLASS A SHARES		COMMON STOCK USD 0001			9/14/2010	9/17/2010	1 000000
104BIJ00512	413		1,080 000	Local	72 668 62	54 156 59	18 512 03		18 512 03
				Base	72 668 62	54,156 59	18,512 03	0 00	18 512 03
05C1	92826C839	VISA INC CLASS A SHARES		COMMON STOCK USD 0001			1/18/2011	1/21/2011	1 000000
114BAL02109	435		40 000	Local	2,839 16	3,311 66	-472 50		-472 50
				Base	2,839 16	3 311 66	-472 50	0 00	-472 50
92826C839	Total			Local	224 847 67	185 106 94	39 740 73		39,740 73
				Base	224 847 67	185 106 94	39 740 73	0 00	39,740 73
05CJ	92847A200	VITACOST COM INC		COMMON STOCK USD 00001			8/25/2010	8/30/2010	1 000000
104BHS02600	703		538 000	Local	3 375 03	6 916 72	-3 541 69		-3 541 69
				Base	3,375 03	6,916 72	-3 541 69	0 00	-3 541 69
05CJ	92847A200	VITACOST COM INC		COMMON STOCK USD 00001			8/25/2010	8/30/2010	1 000000
104BHS02601	704		615 000	Local	3 842 39	7,906 66	-4 064 27		-4 064 27
				Base	3 842 39	7 906 66	-4 064 27	0 00	-4 064 27
05CJ	92847A200	VITACOST COM INC		COMMON STOCK USD 00001			8/26/2010	8/31/2010	1 000000
104BHT01869	707		188 000	Local	1,153 15	2 417 00	-1,263 85		-1 263 85
				Base	1 153 15	2 417 00	-1,263 85	0 00	-1,263 85
05CJ	92847A200	VITACOST COM INC		COMMON STOCK USD 00001			8/27/2010	9/1/2010	1 000000
104BHU01785	713		1 751 000	Local	10 395 16	22 511 49	-12 116 33		-12 116 33
				Base	10,395 16	22 511 49	-12 116 33	0 00	-12 116 33
05CJ	92847A200	VITACOST COM INC		COMMON STOCK USD 00001			8/30/2010	9/2/2010	1 000000
104BHV00671	714		343 000	Local	1,969 84	4,409 73	-2 439 89		2 439 89
				Base	1,969 84	4 409 73	-2 439 89	0 00	-2 439 89
05CJ	92847A200	VITACOST COM INC		COMMON STOCK USD 00001			8/31/2010	9/3/2010	1 000000
104BIA01759	718		279 000	Local	1,577 83	3,586 93	-2 009 10		-2,009 10
				Base	1 577 83	3,586 93	-2 009 10	0 00	-2,009 10
05CJ	92847A200	VITACOST COM INC		COMMON STOCK USD 00001			8/31/2010	9/3/2010	1 000000

1048IA01760	719	4 339 000	Local	24,358 73	55,783 77	-31,425 04		-31 425 04
			Base	24,358 73	55,783 77	-31,425 04	0 00	-31,425 04
05CJ 92847A200	VITACOST COM INC		COMMON STOCK USD 00001			9/1/2010	9/7/2010	1 000000
1048IB00497	725	1 482 000	Local	8,284 38	19 053 13	-10,768 75		-10,768 75
			Base	8,284 38	19 053 13	-10,768 75	0 00	-10,768 75
92847A200 Total								
			Local	54 956 51	122 585 43	-67,628 92		67 628 92
			Base	54 956 51	122 585 43	-67 628 92	0 00	-67 628 92
05C1 929042109	VORNADO REALTY TRUST		REIT USD 04			2/7/2011	2/10/2011	1 000000
114BBF02298	036	212 000	Local	18 484 85	8 052 09	10 432 76		10 432 76
			Base	18 484 85	8 052 09	10 432 76	0 00	10 432 76
05C1 929042109	VORNADO REALTY TRUST		REIT USD 04			12/10/2010	12/15/2010	1 000000
104BLI01708	301	34 000	Local	2 782 19	1 291 37	1 490 82		1 490 82
			Base	2,782 19	1 291 37	1 490 82	0 00	1,490 82
929042109 Total								
			Local	21 267 04	9,343 46	11,923 58		11 923 58
			Base	21 267 04	9 343 46	11 923 58	0 00	11 923 58
05C4 92927K102	WABCO HOLDINGS INC		COMMON STOCK USD 01			7/9/2010	7/14/2010	1 000000
104BG001679	339	225 000	Local	7 829 83	7 750 17	79 66		79 66
			Base	7 829 83	7 750 17	79 66	0 00	79 66
05C4 92927K102	WABCO HOLDINGS INC		COMMON STOCK USD 01			7/22/2010	7/27/2010	1 000000
104BGP01518	355	264 000	Local	9,899 49	9 093 54	805 95		805 95
			Base	9,899 49	9,093 54	805 95	0 00	805 95
05C4 92927K102	WABCO HOLDINGS INC		COMMON STOCK USD 01			7/23/2010	7/28/2010	1 000000
104BG001355	359	536 000	Local	20,350 44	18,462 64	1 887 80		1,887 80
			Base	20,350 44	18,462 64	1 887 80	0 00	1 887 80
05C4 92927K102	WABCO HOLDINGS INC		COMMON STOCK USD 01			7/30/2010	8/4/2010	1 000000
104BHA01731	369	256 000	Local	9,864 82	8,817 98	1 046 84		1,046 84
			Base	9 864 82	8 817 98	1 046 84	0 00	1 046 84
05C4 92927K102	WABCO HOLDINGS INC		COMMON STOCK USD 01			8/2/2010	8/5/2010	1 000000
104BH002495	375	514 000	Local	19 908 17	17,704 84	2 203 33		2,203 33
			Base	19 908 17	17 704 84	2 203 33	0 00	2,203 33
05C4 92927K102	WABCO HOLDINGS INC		COMMON STOCK USD 01			9/9/2010	9/14/2010	1 000000
104BIG02224	406	487 000	Local	19 121 87	16,774 82	2 347 05		2 347 05
			Base	19 121 87	16 774 82	2 347 05	0 00	2 347 05
05C4 92927K102	WABCO HOLDINGS INC		COMMON STOCK USD 01			9/10/2010	9/15/2010	1 000000
104BIH01709	407	84 000	Local	2,528 42	2 204 49	323 93		323 93
			Base	2,528 42	2 204 49	323 93	0 00	323 93
05C4 92927K102	WABCO HOLDINGS INC		COMMON STOCK USD 01			9/13/2010	9/16/2010	1 000000
104BIJ00425	409	278 000	Local	11 146 53	9 575 77	1 570 76		1,570 76
			Base	11 146 53	9,575 77	1 570 76	0 00	1,570 76
05C4 92927K102	WABCO HOLDINGS INC		COMMON STOCK USD 01			9/14/2010	9/17/2010	1 000000
104BIJ00510	411	187 000	Local	7,511 79	6,441 26	1 070 53		1,070 53
			Base	7 511 79	6 441 26	1 070 53	0 00	1 070 53
05C4 92927K102	WABCO HOLDINGS INC		COMMON STOCK USD 01			9/15/2010	9/20/2010	1 000000
104BIK00508	415	155 000	Local	6,240 60	5,339 01	901 59		901 59
			Base	6,240 60	5,339 01	901 59	0 00	901 59
92927K102 Total								
			Local	114 401 96	102 164 52	12 237 44		12 237 44
			Base	114,401 96	102 164 52	12 237 44	0 00	12 237 44
05CJ 929297109	WMS INDUSTRIES INC		COMMON STOCK USD 5			6/18/2010	6/23/2010	1 000000
104BFN02503	562	2,680 000	Local	118 507 32	93 821 58	24 685 74		24 685 74
			Base	118 507 32	93,821 58	24,685 74	0 00	24 685 74
05C1 931142103	WAL MART STORES INC		COMMON STOCK USD 1			2/7/2011	2/10/2011	1 000000
114BBF02300	036	1,119 000	Local	62,677 11	45 960 13	16 716 98		16 716 98
			Base	62 677 11	45 960 13	16,716 98	0 00	16 716 98
05C1 931142103	WAL MART STORES INC		COMMON STOCK USD 1			10/11/2010	10/14/2010	1 000000
104BJH02071	161	119 000	Local	6 478 76	4 887 63	1 591 13		1 591 13
			Base	6 478 76	4 887 63	1 591 13	0 00	1 591 13
05C1 931142103	WAL MART STORES INC		COMMON STOCK USD 1			12/10/2010	12/15/2010	1 000000
104BLI01746	335	140 000	Local	7 580 87	5 750 15	1 830 72		1 830 72
			Base	7 580 87	5 750 15	1 830 72	0 00	1 830 72
05C1 931142103	WAL MART STORES INC		COMMON STOCK USD 1			1/18/2011	1/21/2011	1 000000
114BAL02089	415	102 000	Local	5,638 45	4 189 39	1,449 06		1 449 06
			Base	5 638 45	4 189 39	1 449 06	0 00	1 449 06
05C4 931142103	WAL MART STORES INC		COMMON STOCK USD 1			4/1/2011	4/6/2011	1 000000
114BDB00920	623	2 005 000	Local	104,253 98	102 409 19	1,844 79		1,844 79
			Base	104,253 98	102,409 19	1 844 79	0 00	1,844 79
931142103 Total								
			Local	186,629 17	163 196 49	23 432 68		23,432 68
			Base	186,629 17	163 196 49	23 432 68	0 00	23 432 68
05C1 947684106	WEBSense INC		COMMON STOCK USD 005			2/7/2011	2/10/2011	1 000000
114BBF02302	040	100 000	Local	1 963 52	2 478 00	-512 48		-512 48
			Base	1 963 52	2 478 00	-512 48	0 00	-512 48
05C1 94973V107	WELLPOINT INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02303	041	141 000	Local	9 141 06	9 031 70	109 36		109 36
			Base	9 141 06	9 031 70	109 36	0 00	109 36
05C1 94973V107	WELLPOINT INC		COMMON STOCK USD 01			10/11/2010	10/14/2010	1 000000
104BJH02079	169	79 000	Local	4 369 41	5,060 31	-690 90		-690 90
			Base	4,369 41	5,060 31	-690 90	0 00	-690 90
05C1 94973V107	WELLPOINT INC		COMMON STOCK USD 01			1/18/2011	1/21/2011	1 000000
114BAL02100	426	60 000	Local	3 795 52	3 843 28	-47 76		-47 76
			Base	3 795 52	3 843 28	-47 76	0 00	-47 76
05C4 94973V107	WELLPOINT INC		COMMON STOCK USD 01			1/24/2011	1/27/2011	1 000000
114BAP02023	535	163 000	Local	9,984 41	4,505 53	5,478 88		5 478 88

				Base	9 984 41	4 505 53	4 478 88	0 00	5 478 88
05C4	94973V107	WELLPOINT INC		COMMON STOCK USD 01			1/25/2011	1/28/2011	1 000000
114BAQ00890	536		342 000	Local	21,059 33	9 453 33	11,606 00		11,606 00
				Base	21 059 33	9 453 33	11,606 00	0 00	11,606 00
05C6	94973V107	WELLPOINT INC		COMMON STOCK USD 01			11/4/2010	11/9/2010	1 000000
101MKD28871	718		600 000	Local	33 487 71	10,868 57	22,619 14		22 619 14
				Base	33 487 71	10,868 57	22 619 14	0 00	22,619 14
05C6	94973V107	WELLPOINT INC		COMMON STOCK USD 01			11/11/2010	11/16/2010	1 000000
101MKJ23393	854		300 000	Local	17,546 91	5,434 28	12,112 63		12,112 63
				Base	17,546 91	5 434 28	12 112 63	0 00	12 112 63
05C6	94973V107	WELLPOINT INC		COMMON STOCK USD 01			11/12/2010	11/17/2010	1 000000
101MKJ27757	882		300 000	Local	17,567 22	5,434 28	12,132 94		12,132 94
				Base	17 567 22	5 434 28	12,132 94	0 00	12,132 94
94973V107 Total				Local	116 951 57	53 631 28	63,320 29		63,320 29
				Base	116,951 57	53,631 28	63,320 29	0 00	63 320 29
05C1	949746101	WELLS FARGO + CO		COMMON STOCK USD1 666			2/7/2011	2/10/2011	1 000000
114BBF02304	042		3 072 000	Local	102 483 98	72,034 88	30,449 10		30,449 10
				Base	102 483 98	72,034 88	30,449 10	0 00	30,449 10
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/25/2010	8/30/2010	1 000000
101MHR22023	06		300 000	Local	1,905 47	1,613 78	291 69		291 69
				Base	1 905 47	1 613 78	291 69	0 00	291 69
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/25/2010	8/30/2010	1 000000
101MHR22038	07		400 000	Local	2 524 67	2 151 70	372 97		372 97
				Base	2 524 67	2 151 70	372 97	0 00	372 97
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/18/2010	11/23/2010	1 000000
101MKN26457	029		500 000	Local	2 975 49	2 689 62	285 87		285 87
				Base	2,975 49	2,689 62	285 87	0 00	285 87
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/27/2010	9/1/2010	1 000000
101MHT24298	031		100 000	Local	635 15	537 93	97 22		97 22
				Base	635 15	537 93	97 22	0 00	97 22
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/27/2010	9/1/2010	1 000000
101MHT24320	032		100 000	Local	633 98	537 93	96 05		96 05
				Base	633 98	537 93	96 05	0 00	96 05
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/27/2010	9/1/2010	1 000000
101MHT24322	033		200 000	Local	1 268 59	1 075 85	192 74		192 74
				Base	1 268 59	1 075 85	192 74	0 00	192 74
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/27/2010	9/1/2010	1 000000
101MHT24331	034		100 000	Local	633 85	537 93	95 92		95 92
				Base	633 85	537 93	95 92	0 00	95 92
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/27/2010	9/1/2010	1 000000
101MHT24339	035		100 000	Local	634 98	537 93	97 05		97 05
				Base	634 98	537 93	97 05	0 00	97 05
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/27/2010	9/1/2010	1 000000
101MHT24712	041		100 000	Local	634 63	537 93	96 70		96 70
				Base	634 63	537 93	96 70	0 00	96 70
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/27/2010	9/1/2010	1 000000
101MHT24714	042		100 000	Local	634 84	537 93	96 91		96 91
				Base	634 84	537 93	96 91	0 00	96 91
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/27/2010	9/1/2010	1 000000
101MHT24726	043		100 000	Local	634 59	537 93	96 66		96 66
				Base	634 59	537 93	96 66	0 00	96 66
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/22/2010	11/26/2010	1 000000
101MKP23204	043		100 000	Local	569 99	537 93	32 06		32 06
				Base	569 99	537 93	32 06	0 00	32 06
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/22/2010	11/26/2010	1 000000
101MKP23217	044		300 000	Local	1 724 55	1 613 77	110 78		110 78
				Base	1 724 55	1 613 77	110 78	0 00	110 78
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/27/2010	9/1/2010	1 000000
101MHT24727	044		300 000	Local	1 903 67	1 613 78	289 89		289 89
				Base	1 903 67	1 613 78	289 89	0 00	289 89
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/27/2010	9/1/2010	1 000000
101MHT24731	045		100 000	Local	634 37	537 93	96 44		96 44
				Base	634 37	537 93	96 44	0 00	96 44
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/22/2010	11/26/2010	1 000000
101MKP23219	045		100 000	Local	572 51	537 93	34 58		34 58
				Base	572 51	537 93	34 58	0 00	34 58
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/23/2010	11/29/2010	1 000000
101MKQ17283	047		300 000	Local	1,751 82	1 613 77	138 05		138 05
				Base	1,751 82	1 613 77	138 05	0 00	138 05
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/23/2010	11/29/2010	1 000000
101MKQ17288	048		300 000	Local	1,726 50	1 613 78	112 72		112 72
				Base	1 726 50	1 613 78	112 72	0 00	112 72
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/24/2010	11/30/2010	1 000000
101MKR27820	065		100 000	Local	609 70	537 93	71 77		71 77
				Base	609 70	537 93	71 77	0 00	71 77
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/24/2010	11/30/2010	1 000000
101MKR27823	066		100 000	Local	609 50	537 92	71 58		71 58
				Base	609 50	537 92	71 58	0 00	71 58
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/24/2010	11/30/2010	1 000000
101MKR27830	067		100 000	Local	597 98	537 92	60 06		60 06
				Base	597 98	537 92	60 06	0 00	60 06
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/24/2010	11/30/2010	1 000000
101MKR27834	068		100 000	Local	608 09	537 93	70 16		70 16
				Base	608 09	537 93	70 16	0 00	70 16
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/24/2010	11/30/2010	1 000000
101MKR27858	069		200 000	Local	1 211 81	1 075 85	135 96		135 96
				Base	1 211 81	1 075 85	135 96	0 00	135 96
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			12/3/2010	12/8/2010	1 000000
101MLC11343	088		600 000	Local	3,865 07	3,227 55	637 52		637 52

				Base	3,865 07	3 227 55	337 52	0 00	637 52
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			12/15/2010	12/20/2010	1 000000
101MLK30250	135	300 000	Local	1 924 76	1,613 78	310 98			310 98
			Base	1 924 76	1 613 78	310 98		0 00	310 98
05C8	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			12/15/2010	12/21/2010	1 000000
101MLL31043	138	100 000	Local	639 37	537 92	101 45			101 45
			Base	639 37	537 92	101 45		0 00	101 45
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			12/16/2010	12/21/2010	1 000000
101MLL31045	139	100 000	Local	638 61	537 93	100 68			100 68
			Base	638 61	537 93	100 68		0 00	100 68
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			12/16/2010	12/21/2010	1 000000
101MLL31047	140	100 000	Local	639 04	537 92	101 12			101 12
			Base	639 04	537 92	101 12		0 00	101 12
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			12/16/2010	12/21/2010	1 000000
101MLL31051	141	100 000	Local	638 68	537 92	100 76			100 76
			Base	638 68	537 92	100 76		0 00	100 76
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			12/16/2010	12/21/2010	1 000000
101MLL31070	142	300 000	Local	1,917 26	1,613 78	303 48			303 48
			Base	1,917 26	1,613 78	303 48		0 00	303 48
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			12/16/2010	12/21/2010	1 000000
101MLL31073	143	100 000	Local	639 74	537 93	101 81			101 81
			Base	639 74	537 93	101 81		0 00	101 81
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			12/17/2010	12/22/2010	1 000000
101MLM14656	144	500 000	Local	3,209 94	2 689 62	520 32			520 32
			Base	3 209 94	2 689 62	520 32		0 00	520 32
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			12/17/2010	12/22/2010	1 000000
101MLM14660	145	400 000	Local	2,588 91	2,151 70	437 21			437 21
			Base	2,588 91	2,151 70	437 21		0 00	437 21
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/8/2010	10/14/2010	1 000000
101MJF35265	420	100 000	Local	656 79	537 93	118 86			118 86
			Base	656 79	537 93	118 86		0 00	118 86
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/8/2010	10/14/2010	1 000000
101MJF35266	421	100 000	Local	656 26	537 93	118 33			118 33
			Base	656 26	537 93	118 33		0 00	118 33
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/8/2010	10/14/2010	1 000000
101MJF35319	422	100 000	Local	654 73	537 93	116 80			116 80
			Base	654 73	537 93	116 80		0 00	116 80
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/8/2010	10/14/2010	1 000000
101MJF35323	423	100 000	Local	656 95	537 93	119 02			119 02
			Base	656 95	537 93	119 02		0 00	119 02
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/8/2010	10/14/2010	1 000000
101MJF35325	424	100 000	Local	653 25	537 93	115 32			115 32
			Base	653 25	537 93	115 32		0 00	115 32
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/8/2010	10/14/2010	1 000000
101MJF35351	425	400 000	Local	2 620 27	2,151 70	468 57			468 57
			Base	2 620 27	2 151 70	468 57		0 00	468 57
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/11/2010	10/14/2010	1 000000
101MJG19502	439	100 000	Local	650 01	537 93	112 08			112 08
			Base	650 01	537 93	112 08		0 00	112 08
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/11/2010	10/14/2010	1 000000
101MJG19505	440	100 000	Local	649 70	537 93	111 77			111 77
			Base	649 70	537 93	111 77		0 00	111 77
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/11/2010	10/14/2010	1 000000
101MJG19508	441	500 000	Local	3 251 59	2 689 63	561 96			561 96
			Base	3 251 59	2 689 63	561 96		0 00	561 96
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/12/2010	10/15/2010	1 000000
101MJH31629	454	300 000	Local	1 936 46	1,613 78	322 68			322 68
			Base	1,936 46	1,613 78	322 68		0 00	322 68
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/12/2010	10/15/2010	1 000000
101MJH31689	455	100 000	Local	640 97	537 93	103 04			103 04
			Base	640 97	537 93	103 04		0 00	103 04
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/13/2010	10/18/2010	1 000000
101MJJ32495	468	400 000	Local	2 623 95	2 151 70	472 25			472 25
			Base	2 623 95	2 151 70	472 25		0 00	472 25
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/13/2010	10/18/2010	1 000000
101MJJ32514	469	100 000	Local	662 02	537 93	124 09			124 09
			Base	662 02	537 93	124 09		0 00	124 09
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/13/2010	10/18/2010	1 000000
101MJJ32520	470	100 000	Local	661 66	537 93	123 73			123 73
			Base	661 66	537 93	123 73		0 00	123 73
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/13/2010	10/18/2010	1 000000
101MJJ32551	471	100 000	Local	661 80	537 93	123 87			123 87
			Base	661 80	537 93	123 87		0 00	123 87
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/13/2010	10/18/2010	1 000000
101MJJ32561	472	100 000	Local	661 85	537 93	123 92			123 92
			Base	661 85	537 93	123 92		0 00	123 92
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/13/2010	10/18/2010	1 000000
101MJJ32567	473	100 000	Local	661 98	537 93	124 05			124 05
			Base	661 98	537 93	124 05		0 00	124 05
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/15/2010	10/20/2010	1 000000
101MJK30330	511	100 000	Local	635 44	537 93	97 51			97 51
			Base	635 44	537 93	97 51		0 00	97 51
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/15/2010	10/20/2010	1 000000
101MJK30333	512	100 000	Local	635 27	537 93	97 34			97 34
			Base	635 27	537 93	97 34		0 00	97 34
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/15/2010	10/20/2010	1 000000
101MJK30403	513	100 000	Local	635 64	537 93	97 71			97 71
			Base	635 64	537 93	97 71		0 00	97 71
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/18/2010	10/21/2010	1 000000
101MJL32522	524	200 000	Local	1 270 81	1 075 85	194 96			194 96
			Base	1,270 81	1,075 85	194 96		0 00	194 96
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/18/2010	10/21/2010	1 000000
101MJL32526	525	200 000	Local	1,273 23	1 075 85	197 38			197 38
			Base	1 273 23	1 075 85	197 38		0 00	197 38
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			10/18/2010	10/21/2010	1 000000

101MJL32528	526	100 000	Local Base	636 99 636 99	537 93 537 93	99 06 99 06	0 00	99 06 99 06
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/18/2010	10/21/2010	1 000000
101MJL32539	527	100 000	Local Base	636 65 636 65	537 93 537 93	98 72 98 72	0 00	98 72 98 72
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/18/2010	10/21/2010	1 000000
101MJL32543	528	200 000	Local Base	1 271 85 1 271 85	1 075 85 1 075 85	196 00 196 00	0 00	196 00 196 00
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/18/2010	10/21/2010	1 000000
101MJL32755	529	200 000	Local Base	1 272 69 1 272 69	1 075 85 1 075 85	196 84 196 84	0 00	196 84 196 84
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/18/2010	10/21/2010	1 000000
101MJL32757	530	100 000	Local Base	636 25 636 25	537 93 537 93	98 32 98 32	0 00	98 32 98 32
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/20/2010	10/25/2010	1 000000
101MJN27403	537	400 000	Local Base	2 454 39 2 454 39	2 151 70 2 151 70	302 69 302 69	0 00	302 69 302 69
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/20/2010	10/25/2010	1 000000
101MJN27405	538	100 000	Local Base	611 72 611 72	537 93 537 93	73 79 73 79	0 00	73 79 73 79
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/20/2010	10/25/2010	1 000000
101MJN27407	539	100 000	Local Base	613 32 613 32	537 93 537 93	75 39 75 39	0 00	75 39 75 39
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/20/2010	10/25/2010	1 000000
101MJN27409	540	200 000	Local Base	1 228 83 1 228 83	1 075 85 1 075 85	150 98 150 98	0 00	150 98 150 98
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/20/2010	10/25/2010	1 000000
101MJN27413	541	300 000	Local Base	1 841 48 1 841 48	1 613 78 1 613 78	227 70 227 70	0 00	227 70 227 70
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/20/2010	10/25/2010	1 000000
101MJN27427	542	300 000	Local Base	1 842 44 1 842 44	1 613 78 1 613 78	228 66 228 66	0 00	228 66 228 66
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/25/2010	10/28/2010	1 000000
101MJQ24300	567	200 000	Local Base	1 266 97 1 266 97	1 075 85 1 075 85	191 12 191 12	0 00	191 12 191 12
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/25/2010	10/28/2010	1 000000
101MJQ24477	568	100 000	Local Base	620 78 620 78	537 93 537 93	82 85 82 85	0 00	82 85 82 85
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/25/2010	10/28/2010	1 000000
101MJQ24485	569	200 000	Local Base	1 266 97 1 266 97	1 075 85 1 075 85	191 12 191 12	0 00	191 12 191 12
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/25/2010	10/28/2010	1 000000
101MJQ24488	570	200 000	Local Base	1 217 97 1 217 97	1 075 85 1 075 85	142 12 142 12	0 00	142 12 142 12
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/26/2010	10/29/2010	1 000000
101MJR25186	579	200 000	Local Base	1 231 23 1 231 23	1 075 85 1 075 85	155 38 155 38	0 00	155 38 155 38
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/26/2010	10/29/2010	1 000000
101MJR25208	585	400 000	Local Base	2 453 95 2 453 95	2 151 70 2 151 70	302 25 302 25	0 00	302 25 302 25
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/26/2010	10/29/2010	1 000000
101MJR25231	586	200 000	Local Base	1 238 83 1 238 83	1 075 85 1 075 85	162 98 162 98	0 00	162 98 162 98
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/26/2010	10/29/2010	1 000000
101MJR25247	587	100 000	Local Base	617 45 617 45	537 93 537 93	79 52 79 52	0 00	79 52 79 52
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/26/2010	10/29/2010	1 000000
101MJR25284	588	100 000	Local Base	618 30 618 30	537 93 537 93	80 37 80 37	0 00	80 37 80 37
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/26/2010	10/29/2010	1 000000
101MJR25339	590	100 000	Local Base	617 07 617 07	537 93 537 93	79 14 79 14	0 00	79 14 79 14
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/26/2010	10/29/2010	1 000000
101MJR25383	595	200 000	Local Base	1 237 51 1 237 51	1 075 85 1 075 85	161 66 161 66	0 00	161 66 161 66
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/27/2010	11/1/2010	1 000000
101MJS30225	601	400 000	Local Base	2 443 95 2 443 95	2 151 70 2 151 70	292 25 292 25	0 00	292 25 292 25
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/27/2010	11/1/2010	1 000000
101MJS30273	612	100 000	Local Base	615 16 615 16	537 93 537 93	77 23 77 23	0 00	77 23 77 23
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/27/2010	11/1/2010	1 000000
101MJS30308	613	200 000	Local Base	1 227 97 1 227 97	1 075 85 1 075 85	152 12 152 12	0 00	152 12 152 12
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/28/2010	11/2/2010	1 000000
101MJT29051	618	100 000	Local Base	620 49 620 49	537 93 537 93	82 56 82 56	0 00	82 56 82 56
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/28/2010	11/2/2010	1 000000
101MJT29053	619	100 000	Local Base	618 83 618 83	537 93 537 93	80 90 80 90	0 00	80 90 80 90
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/28/2010	11/2/2010	1 000000
101MJT29077	620	300 000	Local Base	1 858 28 1 858 28	1 613 78 1 613 78	244 50 244 50	0 00	244 50 244 50
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/28/2010	11/2/2010	1 000000
101MJT29080	621	100 000	Local Base	618 81 618 81	537 93 537 93	80 88 80 88	0 00	80 88 80 88
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/28/2010	11/2/2010	1 000000
101MJT29081	622	100 000	Local Base	619 96 619 96	537 93 537 93	82 03 82 03	0 00	82 03 82 03
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/28/2010	11/2/2010	1 000000
101MJT29083	623	100 000	Local Base	619 61 619 61	537 93 537 93	81 68 81 68	0 00	81 68 81 68
05C6 957638109	WESTERN ALLIANCE BANCORP			COMMON STOCK USD 0001		10/28/2010	11/2/2010	1 000000
101MJT29101	624	100 000	Local Base	617 07 617 07	537 93 537 93	79 14 79 14	0 00	79 14 79 14

05C6	957638109	WESTERN ALLIANCE BANCORP	300 000	COMMON STOCK USD 0001		10/29/2010	11/3/2010	1 000000
101MJU28164	632			Local	1 811 60	197 82		197 82
				Base	1 811 60	197 82	0 00	197 82
05C6	957638109	WESTERN ALLIANCE BANCORP	300 000	COMMON STOCK USD 0001		10/29/2010	11/3/2010	1 000000
101MJU28166	633			Local	1 813 43	199 65		199 65
				Base	1 813 43	199 65	0 00	199 65
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		10/29/2010	11/3/2010	1 000000
101MJU28168	634			Local	603 42	537 93		537 93
				Base	603 42	537 93	0 00	537 93
05C6	957638109	WESTERN ALLIANCE BANCORP	300 000	COMMON STOCK USD 0001		10/29/2010	11/3/2010	1 000000
101MJU28179	635			Local	1 812 89	199 11		199 11
				Base	1 812 89	199 11	0 00	199 11
05C6	957638109	WESTERN ALLIANCE BANCORP	200 000	COMMON STOCK USD 0001		10/29/2010	11/3/2010	1 000000
101MJU28207	636			Local	1 207 09	131 24		131 24
				Base	1 207 09	131 24	0 00	131 24
05C6	957638109	WESTERN ALLIANCE BANCORP	300 000	COMMON STOCK USD 0001		10/29/2010	11/3/2010	1 000000
101MJU28210	637			Local	1 811 33	197 55		197 55
				Base	1 811 33	197 55	0 00	197 55
05C6	957638109	WESTERN ALLIANCE BANCORP	200 000	COMMON STOCK USD 0001		10/29/2010	11/3/2010	1 000000
101MJU28240	638			Local	1 207 99	132 14		132 14
				Base	1 207 99	132 14	0 00	132 14
05C6	957638109	WESTERN ALLIANCE BANCORP	300 000	COMMON STOCK USD 0001		10/29/2010	11/3/2010	1 000000
101MJU28242	639			Local	1 813 64	199 86		199 86
				Base	1 813 64	199 86	0 00	199 86
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/1/2010	11/4/2010	1 000000
101MKA25850	650			Local	605 71	67 78		67 78
				Base	605 71	67 78	0 00	67 78
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/1/2010	11/4/2010	1 000000
101MKA25870	651			Local	605 33	67 40		67 40
				Base	605 33	67 40	0 00	67 40
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/1/2010	11/4/2010	1 000000
101MKA25873	652			Local	605 50	67 57		67 57
				Base	605 50	67 57	0 00	67 57
05C6	957638109	WESTERN ALLIANCE BANCORP	200 000	COMMON STOCK USD 0001		11/1/2010	11/4/2010	1 000000
101MKA25875	653			Local	1 197 47	121 62		121 62
				Base	1 197 47	121 62	0 00	121 62
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/1/2010	11/4/2010	1 000000
101MKA25890	654			Local	607 12	69 20		69 20
				Base	607 12	69 20	0 00	69 20
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/3/2010	11/8/2010	1 000000
101MKC22570	700			Local	621 68	83 75		83 75
				Base	621 68	83 75	0 00	83 75
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/3/2010	11/8/2010	1 000000
101MKC22573	701			Local	623 60	85 68		85 68
				Base	623 60	85 68	0 00	85 68
05C6	957638109	WESTERN ALLIANCE BANCORP	200 000	COMMON STOCK USD 0001		11/3/2010	11/8/2010	1 000000
101MKC22575	702			Local	1 245 73	169 88		169 88
				Base	1 245 73	169 88	0 00	169 88
05C6	957638109	WESTERN ALLIANCE BANCORP	300 000	COMMON STOCK USD 0001		11/3/2010	11/8/2010	1 000000
101MKC22589	703			Local	1 854 13	250 35		250 35
				Base	1 854 13	250 35	0 00	250 35
05C6	957638109	WESTERN ALLIANCE BANCORP	400 000	COMMON STOCK USD 0001		11/3/2010	11/8/2010	1 000000
101MKC22592	704			Local	2 478 99	327 29		327 29
				Base	2 478 99	327 29	0 00	327 29
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/5/2010	11/10/2010	1 000000
101MKE27765	745			Local	659 62	121 70		121 70
				Base	659 62	121 70	0 00	121 70
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/5/2010	11/10/2010	1 000000
101MKE27790	746			Local	659 99	122 06		122 06
				Base	659 99	122 06	0 00	122 06
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/5/2010	11/10/2010	1 000000
101MKE27815	747			Local	662 56	124 64		124 64
				Base	662 56	124 64	0 00	124 64
05C6	957638109	WESTERN ALLIANCE BANCORP	300 000	COMMON STOCK USD 0001		11/8/2010	11/12/2010	1 000000
101MKF22383	765			Local	1 937 45	323 67		323 67
				Base	1 937 45	323 67	0 00	323 67
05C6	957638109	WESTERN ALLIANCE BANCORP	500 000	COMMON STOCK USD 0001		11/8/2010	11/12/2010	1 000000
101MKF22385	766			Local	3 229 94	540 31		540 31
				Base	3 229 94	540 31	0 00	540 31
05C6	957638109	WESTERN ALLIANCE BANCORP	200 000	COMMON STOCK USD 0001		11/8/2010	11/12/2010	1 000000
101MKF32799	783			Local	1 315 39	239 54		239 54
				Base	1 315 39	239 54	0 00	239 54
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/9/2010	11/15/2010	1 000000
101MKG32317	812			Local	621 39	83 47		83 47
				Base	621 39	83 47	0 00	83 47
05C6	957638109	WESTERN ALLIANCE BANCORP	200 000	COMMON STOCK USD 0001		11/9/2010	11/15/2010	1 000000
101MKG32319	813			Local	1 243 95	168 10		168 10
				Base	1 243 95	168 10	0 00	168 10
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/9/2010	11/15/2010	1 000000
101MKG32321	814			Local	620 73	82 81		82 81
				Base	620 73	82 81	0 00	82 81
05C6	957638109	WESTERN ALLIANCE BANCORP	200 000	COMMON STOCK USD 0001		11/9/2010	11/15/2010	1 000000
101MKG32323	815			Local	1 302 21	226 36		226 36
				Base	1 302 21	226 36	0 00	226 36
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/9/2010	11/15/2010	1 000000
101MKG32330	816			Local	621 12	83 19		83 19
				Base	621 12	83 19	0 00	83 19
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/9/2010	11/15/2010	1 000000
101MKG32332	817			Local	621 35	83 43		83 43
				Base	621 35	83 43	0 00	83 43
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/9/2010	11/15/2010	1 000000
101MKG32364	818			Local	620 79	82 86		82 86
				Base	620 79	82 86	0 00	82 86
05C6	957638109	WESTERN ALLIANCE BANCORP	100 000	COMMON STOCK USD 0001		11/10/2010	11/16/2010	1 000000
101MKH29933	837			Local	620 15	82 22		82 22

				Base	620 15	537 93	82 22	0 00	82 22
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/10/2010	11/16/2010	1 000000
101MKH29936	838		100 000	Local	618 24	537 92	80 32		80 32
				Base	618 24	537 92	80 32	0 00	80 32
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/19/2010	8/24/2010	1 000000
101MHN23922	839		900 000	Local	6,193 51	4 841 34	1,352 17		1 352 17
				Base	6 193 51	4 841 34	1,352 17	0 00	1 352 17
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/10/2010	11/16/2010	1 000000
101MKH29968	839		100 000	Local	619 83	537 92	81 91		81 91
				Base	619 83	537 92	81 91	0 00	81 91
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/10/2010	11/16/2010	1 000000
101MKH29972	840		300 000	Local	1 859 93	1,613 78	246 15		246 15
				Base	1 859 93	1,613 78	246 15	0 00	246 15
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/19/2010	8/24/2010	1 000000
101MHN23929	840		300 000	Local	2 030 96	1 613 78	417 18		417 18
				Base	2 030 96	1,613 78	417 18	0 00	417 18
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/20/2010	8/25/2010	1 000000
101MHO11732	841		1,300 000	Local	8,457 00	6 993 04	1 463 96		1,463 96
				Base	8 457 00	6 993 04	1 463 96	0 00	1,463 96
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/20/2010	8/25/2010	1 000000
101MHO23841	858		900 000	Local	5,890 40	4 841 34	1 049 06		1,049 06
				Base	5,890 40	4 841 34	1,049 06	0 00	1,049 06
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/20/2010	8/25/2010	1 000000
101MHO23846	859		100 000	Local	655 54	537 93	117 61		117 61
				Base	655 54	537 93	117 61	0 00	117 61
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/11/2010	11/16/2010	1 000000
101MKI28654	867		100 000	Local	619 50	537 92	81 58		81 58
				Base	619 50	537 92	81 58	0 00	81 58
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/11/2010	11/16/2010	1 000000
101MKI28657	868		100 000	Local	615 98	537 93	78 05		78 05
				Base	615 98	537 93	78 05	0 00	78 05
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/11/2010	11/16/2010	1 000000
101MKI28659	869		100 000	Local	619 91	537 92	81 99		81 99
				Base	619 91	537 92	81 99	0 00	81 99
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/11/2010	11/16/2010	1 000000
101MKI28676	870		100 000	Local	619 63	537 93	81 70		81 70
				Base	619 63	537 93	81 70	0 00	81 70
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/11/2010	11/16/2010	1 000000
101MKI28678	871		100 000	Local	619 34	537 92	81 42		81 42
				Base	619 34	537 92	81 42	0 00	81 42
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/11/2010	11/16/2010	1 000000
101MKI28680	872		100 000	Local	621 42	537 93	83 49		83 49
				Base	621 42	537 93	83 49	0 00	83 49
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/24/2010	8/27/2010	1 000000
101MHQ18199	877		500 000	Local	3 145 29	2 689 63	455 66		455 66
				Base	3 145 29	2 689 63	455 66	0 00	455 66
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			8/24/2010	8/27/2010	1 000000
101MHQ18211	878		400 000	Local	2 519 95	2,151 70	368 25		368 25
				Base	2 519 95	2 151 70	368 25	0 00	368 25
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/12/2010	11/17/2010	1 000000
101MKJ1081	885		200 000	Local	1,215 39	1,075 85	139 54		139 54
				Base	1 215 39	1 075 85	139 54	0 00	139 54
05C6	957638109	WESTERN ALLIANCE BANCORP		COMMON STOCK USD 0001			11/12/2010	11/17/2010	1 000000
101MKJ1097	886		200 000	Local	1 216 27	1 075 85	140 42		140 42
				Base	1 216 27	1,075 85	140 42	0 00	140 42
957638109	Total			Local	176,451 89	150,619 34	25 832 55		25 832 55
				Base	176 451 89	150 619 34	25 832 55	0 00	25 832 55
05C1	959802109	WESTERN UNION CO		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02305	043		579 000	Local	12,398 35	13,336 85	-938 50		-938 50
				Base	12,398 35	13 336 85	-938 50	0 00	-938 50
05C1	962166104	WEYERHAEUSER CO		REIT USD1 25			2/7/2011	2/10/2011	1 000000
114BBF02306	044		143 000	Local	3 334 69	4 089 87	-755 18		-755 18
				Base	3 334 69	4 089 87	-755 18	0 00	-755 18
05C1	962166104	WEYERHAEUSER CO		REIT USD1 25			9/9/2010	9/9/2010	1 000000
104BIG00951	100		0 367	Local	5 96	10 50	-4 54		-4 54
				Base	5 96	10 50	-4 54	0 00	-4 54
05C1	962166104	WEYERHAEUSER CO		REIT USD1 25			12/10/2010	12/15/2010	1 000000
104BLD11747	336		158 000	Local	2,782 33	4 518 88	-1 736 55		-1,736 55
				Base	2 782 33	4 518 88	-1 736 55	0 00	-1,736 55
05C1	962166104	WEYERHAEUSER CO		REIT USD1 25			1/18/2011	1/21/2011	1 000000
114BAL02092	418		223 000	Local	4 788 38	6 377 91	-1 589 53		-1 589 53
				Base	4 788 38	6 377 91	-1 589 53	0 00	-1 589 53
962166104	Total			Local	10,911 36	14,997 16	-4,085 80		-4 085 80
				Base	10,911 36	14 997 16	-4,085 80	0 00	-4 085 80
05C1	963320106	WHIRLPOOL CORP		COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02307	045		170 000	Local	14 775 01	13 416 40	1 358 61		1 358 61
				Base	14 775 01	13,416 40	1 358 61	0 00	1 358 61
05C1	966837106	WHOLE FOODS MARKET INC		COMMON STOCK NPV			2/7/2011	2/10/2011	1 000000
114BBF02308	046		204 000	Local	10,796 43	8,023 76	2,772 67		2 772 67
				Base	10 796 43	8 023 76	2 772 67	0 00	2 772 67
05C1	966837106	WHOLE FOODS MARKET INC		COMMON STOCK NPV			10/11/2010	10/14/2010	1 000000
104BJH02074	164		171 000	Local	5,932 02	6 725 79	-793 77		-793 77
				Base	5 932 02	6 725 79	-793 77	0 00	-793 77
05C1	966837106	WHOLE FOODS MARKET INC		COMMON STOCK NPV			1/18/2011	1/21/2011	1 000000
114BAL02099	425		76 000	Local	4 040 08	2 989 24	1 050 84		1 050 84
				Base	4,040 08	2,989 24	1,050 84	0 00	1,050 84
966837106	Total								

			Local	20 768 53	17,738 79	3 029 74		3,029 74
			Base	20,768 53	17 738 79	3 029 74	0 00	3,029 74
05C1	969457100	WILLIAMS COS INC	COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02309	047	497 000	Local	13 828 16	12,232 32	1,595 84		1,595 84
			Base	13 828 16	12 232 32	1 595 84	0 00	1,595 84
05C6	971807102	WILMINGTON TRUST CORP	COMMON STOCK USD1			11/1/2010	11/4/2010	1 000000
101MKA27702	663	1 200 000	Local	4,819 95	9 028 16	-4,208 21		-4 208 21
			Base	4,819 95	9,028 16	-4,208 21	0 00	-4,208 21
05C6	971807102	WILMINGTON TRUST CORP	COMMON STOCK USD1			11/1/2010	11/4/2010	1 000000
101MKA27704	664	500 000	Local	1 998 26	3 761 74	-1 763 48		1,763 48
			Base	1,998 26	3,761 74	-1 763 48	0 00	-1,763 48
971807102	Total		Local	6 818 21	12,789 90	-5 971 69		-5,971 69
			Base	6 818 21	12 789 90	-5 971 69	0 00	-5 971 69
05C1	98385X106	XTO ENERGY INC	COMMON STOCK USD 01			6/28/2010	6/28/2010	1 000000
104BFT02255	724	401 000	Local	18,435 82	18,435 82	0 00		0 00
			Base	18 435 82	18 435 82	0 00	0 00	0 00
05C1	983919101	XILINX INC	COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02312	050	220 000	Local	7 379 27	6,370 80	1 008 47		1,008 47
			Base	7 379 27	6 370 80	1 008 47	0 00	1 008 47
05C1	984121103	XEROX CORP	COMMON STOCK USD1			2/7/2011	2/10/2011	1 000000
114BBF02311	049	689 000	Local	7 518 77	30 552 42	-23 033 65		-23,033 65
			Base	7,518 77	30 552 42	-23 033 65	0 00	-23,033 65
05C1	984332106	YAHOO INC	COMMON STOCK USD 001			2/7/2011	2/10/2011	1 000000
114BBF02313	051	900 000	Local	15 212 22	27 954 54	-12 742 32		-12 742 32
			Base	15 212 22	27,954 54	-12,742 32	0 00	-12 742 32
05C6	98742U100	YOUKU COM INC SPON ADR	ADR			12/13/2010	12/16/2010	1 000000
101MLJ12148	112	900 000	Local	29 000 56	11,520 00	17,480 56		17,480 56
			Base	29 000 56	11 520 00	17 480 56	0 00	17 480 56
05C6	98742U100	YOUKU COM INC SPON ADR	ADR			12/13/2010	12/16/2010	1 000000
101MLJ12150	113	400 000	Local	13 853 84	5 120 00	8 733 84		8 733 84
			Base	13 853 84	5 120 00	8 733 84	0 00	8 733 84
05C6	98742U100	YOUKU COM INC SPON ADR	ADR			4/20/2011	4/26/2011	1 000000
111MDN27395	262	600 000	Local	39,368 24	7 680 00	31 688 24		31 688 24
			Base	39,368 24	7 680 00	31 688 24	0 00	31 688 24
05C6	98742U100	YOUKU COM INC SPON ADR	ADR			4/26/2011	4/29/2011	1 000000
111MDR25041	287	600 000	Local	39,470 00	7 680 00	31 790 00		31,790 00
			Base	39 470 00	7 680 00	31 790 00	0 00	31 790 00
98742U100	Total		Local	121 692 64	32 000 00	89 692 64		89 692 64
			Base	121 692 64	32,000 00	89,692 64	0 00	89 692 64
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/22/2010	7/27/2010	1 000000
101MGO25735	628	200 000	Local	10 642 82	12 778 44	-2 135 62		-2,135 62
			Base	10 642 82	12 778 44	-2,135 62	0 00	-2 135 62
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/22/2010	7/27/2010	1 000000
101MGO25752	629	800 000	Local	42 551 12	51 113 77	-8 562 65		-8 562 65
			Base	42 551 12	51 113 77	8 562 65	0 00	-8 562 65
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/23/2010	7/28/2010	1 000000
101MGP22996	631	350 000	Local	18 646 84	22,362 28	-3 715 44		-3 715 44
			Base	18 646 84	22 362 28	-3 715 44	0 00	-3 715 44
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/23/2010	7/28/2010	1 000000
101MGP22999	632	200 000	Local	10,649 15	12 778 44	2,129 29		-2,129 29
			Base	10,649 15	12 778 44	-2,129 29	0 00	-2,129 29
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/23/2010	7/28/2010	1 000000
101MGP23012	633	100 000	Local	5 334 20	6 389 22	-1 055 02		-1 055 02
			Base	5 334 20	6 389 22	-1 055 02	0 00	-1 055 02
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/23/2010	7/28/2010	1 000000
101MGP23167	636	475 000	Local	25 169 82	30,348 80	-5 178 98		-5,178 98
			Base	25 169 82	30,348 80	-5 178 98	0 00	-5 178 98
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/26/2010	7/29/2010	1 000000
101MGO22854	643	200 000	Local	10 643 54	12 778 44	-2 134 90		-2 134 90
			Base	10 643 54	12 778 44	-2 134 90	0 00	-2 134 90
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/28/2010	7/29/2010	1 000000
101MGQ22870	645	100 000	Local	5 321 56	6 389 22	-1 067 66		1 067 66
			Base	5 321 56	6 389 22	-1,067 66	0 00	-1 067 66
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/26/2010	7/29/2010	1 000000
101MGQ22874	646	100 000	Local	5 322 50	6,389 22	-1 066 72		-1 066 72
			Base	5 322 50	6,389 22	-1 066 72	0 00	-1 066 72
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/26/2010	7/29/2010	1 000000
101MGQ22909	647	100 000	Local	5 323 38	6,389 22	-1,065 84		-1,065 84
			Base	5,323 38	6,389 22	-1 065 84	0 00	-1,065 84
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/26/2010	7/29/2010	1 000000
101MGQ22913	648	100 000	Local	5 322 44	6 389 22	-1 066 78		-1,066 78
			Base	5,322 44	6 389 22	1,066 78	0 00	-1,066 78
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/26/2010	7/29/2010	1 000000
101MGQ22915	649	100 000	Local	5,320 90	6 389 22	-1,068 32		-1 068 32
			Base	5 320 90	6 389 22	-1 068 32	0 00	-1 068 32
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/27/2010	7/30/2010	1 000000
101MGR21539	656	100 000	Local	5 363 15	6,389 22	-1,026 07		-1 026 07
			Base	5 363 15	6,389 22	-1,026 07	0 00	-1 026 07
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/27/2010	7/30/2010	1 000000
101MGR21544	657	100 000	Local	5 361 17	6 389 22	-1 028 05		1 028 05
			Base	5 361 17	6,389 22	-1 028 05	0 00	1 028 05
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/27/2010	7/30/2010	1 000000
101MGR21548	658	200 000	Local	10,723 39	12,778 45	-2 055 06		-2 055 06
			Base	10 723 39	12 778 45	-2 055 06	0 00	-2 055 06
05C6	98956P102	ZIMMER HOLDINGS INC	COMMON STOCK USD 01			7/27/2010	7/30/2010	1 000000
101MGR21554	659	100 000	Local	5,364 13	6 389 22	-1,025 09		-1,025 09
			Base	5,364 13	6 389 22	-1 025 09	0 00	-1,025 09

05C6	98956P102	ZIMMER HOLDINGS INC		COMMON STOCK USD 01		7/27/2010	7/30/2010	1 000000
101MGR21590	660	100 000	Local	5 363 22	6,389 22	1 026 00		-1,026 00
			Base	5,363 22	6,389 22	-1 026 00	0 00	-1 026 00
05C6	98956P102	ZIMMER HOLDINGS INC		COMMON STOCK USD 01		7/28/2010	8/2/2010	1 000000
101MGS27036	674	475 000	Local	25,406 47	30,348 81	-4,942 34		-4,942 34
			Base	25,406 47	30,348 81	-4 942 34	0 00	-4 942 34
05C6	98956P102	ZIMMER HOLDINGS INC		COMMON STOCK USD 01		7/28/2010	8/2/2010	1 000000
101MGS27052	675	100 000	Local	5,351 51	6,389 23	-1 037 72		-1,037 72
			Base	5,351 51	6,389 23	-1 037 72	0 00	-1,037 72
05C6	98956P102	ZIMMER HOLDINGS INC		COMMON STOCK USD 01		7/28/2010	8/2/2010	1 000000
101MGS27057	677	100 000	Local	5 350 85	6,389 22	-1,038 37		-1 038 37
			Base	5,350 85	6,389 22	-1,038 37	0 00	-1 038 37
98956P102 Total			Local	218,532 18	261 958 08	-43,425 92		-43,425 92
			Base	218,532 18	261 958 08	-43 425 92	0 00	-43 425 92
05CD	ACI003CQ8	CRTI EXEMPT INVESTORS II LLCC		REIT		6/22/2010	6/22/2010	1 000000
104BGA05785	328	19 034	Local	4,758 428 00	4,758,500 00	-72 00		-72 00
			Base	4 758 428 00	4 758 500 00	-72 00	0 00	-72 00
05CD	ACI003CQ8	CRTI EXEMPT INVESTORS II, LLCC		REIT		6/22/2010	6/22/2010	1 000000
104FGA00100	328	-19 034	Local	-4 758 428 00	-4,758 500 00	72 00		72 00
CXL			Base	-4,758,428 00	-4 758 500 00	72 00	0 00	72 00
ACI003CQ8 Total			Local	0 00	0 00	0 00		0 00
			Base	0 00	0 00	0 00	0 00	0 00
05CF	ACI004FY6	GLOBAL DOMAIN SIGMA FUND LLC		MUTUAL FUND		1/11/2011	1/11/2011	1 000000
114BAI02273	596	4,655 974 050	Local	5 551 634 07	4,655,974 05	895,660 02		895,660 02
			Base	5 551,634 07	4 655 974 05	895,660 02	0 00	895 660 02
05CD	ACI004HV0	GEM REALTY FUND IV LP				7/15/2010	7/15/2010	1 000000
104BGL02562	341	23 846 390	Local	26,846 39	23 846 39	3 000 00		3,000 00
			Base	26,846 39	23 846 39	3 000 00	0 00	3 000 00
05CD	ACI004HV0	GEM REALTY FUND IV LP				7/15/2010	7/15/2010	1 000000
104FG000019	341	-23 846 390	Local	-26 846 39	-23 846 39	-3 000 00		-3 000 00
CXL			Base	-26,846 39	-23 846 39	-3 000 00	0 00	3 000 00
ACI004HV0 Total			Local	0 00	0 00	0 00		0 00
			Base	0 00	0 00	0 00	0 00	0 00
05C6	G0219G203	ALLIED WORLD ASSURANCE CO		COMMON STOCK USD 03		12/1/2010	12/1/2010	1 000000
104BLA00855	082	4,900 000	Local	224 865 17	224 865 17	0 00		0 00
			Base	224 865 17	224,865 17	0 00	0 00	0 00
05C6	G0219G203	ALLIED WORLD ASSURANCE CO		COMMON STOCK USD 03		11/3/2010	11/8/2010	1 000000
101MKC19216	688	600 000	Local	34 578 73	27 534 51	7 044 22		7 044 22
			Base	34 578 73	27 534 51	7,044 22	0 00	7 044 22
G0219G203 Total			Local	259 443 90	252,399 68	7 044 22		7 044 22
			Base	259 443 90	252 399 68	7 044 22	0 00	7 044 22
05C1	G0450A105	ARCH CAPITAL GROUP LTD		COMMON STOCK USD 01		12/10/2010	12/15/2010	1 000000
104BLI01711	302	24 000	Local	2,139 56	1 660 32	479 24		479 24
			Base	2 139 56	1 660 32	479 24	0 00	479 24
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		11/3/2010	11/8/2010	1 000000
101MKC19217	689	3 200 000	Local	62 772 37	43 466 06	19,306 31		19 306 31
			Base	62 772 37	43 466 06	19 306 31	0 00	19 306 31
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		11/4/2010	11/9/2010	1 000000
101MKD25807	708	100 000	Local	2 010 86	1,358 31	652 55		652 55
			Base	2 010 86	1 358 31	652 55	0 00	652 55
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		11/4/2010	11/9/2010	1 000000
101MKD25809	709	200 000	Local	4 025 13	2 716 63	1,308 50		1 308 50
			Base	4 025 13	2 716 63	1 308 50	0 00	1 308 50
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		11/4/2010	11/9/2010	1 000000
101MKD25811	710	300 000	Local	6 036 67	4 074 94	1 961 73		1 961 73
			Base	6 036 67	4 074 94	1 961 73	0 00	1 961 73
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		11/4/2010	11/9/2010	1 000000
101MKD25817	711	200 000	Local	4 031 71	2 716 63	1 315 08		1 315 08
			Base	4 031 71	2,716 63	1 315 08	0 00	1 315 08
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		11/4/2010	11/9/2010	1 000000
101MKD25824	712	100 000	Local	2 012 69	1 358 31	654 38		654 38
			Base	2 012 69	1 358 31	654 38	0 00	654 38
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		11/4/2010	11/9/2010	1 000000
101MKD25826	713	200 000	Local	4 024 49	2 716 63	1,307 86		1 307 86
			Base	4,024 49	2,716 63	1,307 86	0 00	1 307 86
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		11/4/2010	11/9/2010	1 000000
101MKD27018	724	3,100 000	Local	62,508 89	42 107 75	20 401 14		20 401 14
			Base	62,508 89	42 107 75	20 401 14	0 00	20 401 14
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		8/13/2010	8/18/2010	1 000000
101MHJ24606	814	700 000	Local	12 424 36	9 508 20	2 916 16		2,916 16
			Base	12 424 36	9 508 20	2,916 16	0 00	2 916 16
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		8/13/2010	8/18/2010	1 000000
101MHJ24619	815	100 000	Local	1 773 46	1 358 31	415 15		415 15
			Base	1 773 46	1,358 31	415 15	0 00	415 15
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		8/13/2010	8/18/2010	1 000000
101MHJ24623	816	200 000	Local	3 615 93	2,716 63	899 30		899 30
			Base	3 615 93	2 716 63	899 30	0 00	899 30
05C6	G0585R106	ASSURED GUARANTY LTD		COMMON STOCK USD 01		8/13/2010	8/18/2010	1 000000
101MHJ24672	817	400 000	Local	7 223 87	5 433 26	1 790 61		1,790 61
			Base	7 223 87	5 433 26	1 790 61	0 00	1,790 61
G0585R106 Total			Local	172,460 43	119,531 66	52,928 77		52,928 77
			Base	172 460 43	119 531 66	52,928 77	0 00	52,928 77
05C1	G24140108	COOPER INDUSTRIES PLC		COMMON STOCK USD 01		12/10/2010	12/15/2010	1 000000

104BLI01696	292	148	Local	8 379 61	4,701 22	3 678 39			3 678 39
			Base	8,379 61	4,701 22	3 678 39	0 00		3,678 39
05C1 G24140108	COOPER INDUSTRIES PLC		COMMON STOCK USD 01			1/18/2011	1/21/2011		1 000000
114BAL02119	445	35 000	Local	2 116 42	1 111 78	1,004 64			1,004 64
			Base	2,116 42	1,111 78	1,004 64	0 00		1,004 64
G24140108 Total									
			Local	10 496 03	5,813 00	4 683 03			4 683 03
			Base	10 496 03	5,813 00	4 683 03	0 00		4 683 03
05C1 G2554F105	COVIDIEN PLC		COMMON STOCK USD 2			12/10/2010	12/15/2010		1 000000
104BLI01729	318	58 000	Local	2,516 57	3,575 21	-1 058 64			-1 058 64
			Base	2,516 57	3 575 21	-1 058 64	0 00		-1 058 64
05CJ G3922B107	GENPACT LTD		COMMON STOCK USD 01			10/20/2010	10/25/2010		1 000000
104BJO01800	842	1 134 000	Local	19 114 71	19 134 09	-19 38			-19 38
			Base	19 114 71	19,134 09	-19 38	0 00		-19 38
05CJ G3922B107	GENPACT LTD		COMMON STOCK USD 01			10/20/2010	10/25/2010		1 000000
104BJO01801	843	1,537 000	Local	26,172 66	25,933 95	238 71			238 71
			Base	26 172 66	25 933 95	238 71	0 00		238 71
05CJ G3922B107	GENPACT LTD		COMMON STOCK USD 01			10/21/2010	10/26/2010		1 000000
104BJP01482	845	220 000	Local	3,676 35	3 712 08	35 73			-35 73
			Base	3 676 35	3 712 08	-35 73	0 00		-35 73
05CJ G3922B107	GENPACT LTD		COMMON STOCK USD 01			10/21/2010	10/26/2010		1 000000
104BJP01483	847	783 000	Local	13 000 56	13,211 64	-211 08			-211 08
			Base	13 000 56	13,211 64	-211 08	0 00		-211 08
G3922B107 Total									
			Local	61 964 28	61,991 76	-27 48			-27 48
			Base	61 964 28	61 991 76	-27 48	0 00		-27 48
05C1 G47791101	INGERSOLL RAND PLC		COMMON STOCK USD1			10/11/2010	10/14/2010		1 000000
104BJH02073	163	117 000	Local	4 519 49	3 474 09	1 045 40			1,045 40
			Base	4 519 49	3 474 09	1,045 40	0 00		1,045 40
05C1 G47791101	INGERSOLL RAND PLC		COMMON STOCK USD1			2/7/2011	2/10/2011		1 000000
114BBF02142	679	51 000	Local	2,478 04	1 514 35	963 69			963 69
			Base	2,478 04	1 514 35	963 69	0 00		963 69
G47791101 Total									
			Local	6,997 53	4 988 44	2 009 09			2 009 09
			Base	6 997 53	4,988 44	2,009 09	0 00		2 009 09
05C1 G6359F103	NABORS INDUSTRIES LTD		COMMON STOCK USD 001			2/7/2011	2/10/2011		1 000000
114BBF02198	735	100 000	Local	2 628 41	2 971 72	-343 31			-343 31
			Base	2,628 41	2 971 72	-343 31	0 00		-343 31
05C1 G6359F103	NABORS INDUSTRIES LTD		COMMON STOCK USD 001			3/29/2011	4/1/2011		1 000000
114BCU02705	866	594 000	Local	17 379 62	11 009 00	6 370 62			6 370 62
			Base	17 379 62	11,009 00	6 370 62	0 00		6,370 62
G6359F103 Total									
			Local	20 008 03	13,980 72	6,027 31			6 027 31
			Base	20,008 03	13 980 72	6,027 31	0 00		6 027 31
05CJ G87210103	UTI WORLDWIDE INC		COMMON STOCK NPV			11/29/2010	12/2/2010		1 000000
104BKU00432	018	755 000	Local	14 550 19	11 782 41	2,767 78			2,767 78
			Base	14 550 19	11 782 41	2 767 78	0 00		2 767 78
05CJ G87210103	UTI WORLDWIDE INC		COMMON STOCK NPV			11/29/2010	12/2/2010		1 000000
104BKU00433	022	1 973 000	Local	37 985 12	30 790 34	7 194 78			7,194 78
			Base	37 985 12	30,790 34	7,194 78	0 00		7,194 78
05CJ G87210103	UTI WORLDWIDE INC		COMMON STOCK NPV			1/6/2011	1/11/2011		1 000000
114BAE00462	087	600 000	Local	12 528 68	9,363 51	3 165 17			3 165 17
			Base	12,528 68	9 363 51	3,165 17	0 00		3 165 17
05CJ G87210103	UTI WORLDWIDE INC		COMMON STOCK NPV			1/13/2011	1/19/2011		1 000000
114BAJ00866	102	523 000	Local	11,395 97	8 161 86	3,234 11			3,234 11
			Base	11 395 97	8 161 86	3 234 11	0 00		3,234 11
05CJ G87210103	UTI WORLDWIDE INC		COMMON STOCK NPV			10/14/2010	10/19/2010		1 000000
104BJK00819	832	1,713 000	Local	30 292 17	26 732 82	3 559 35			3,559 35
			Base	30 292 17	26 732 82	3 559 35	0 00		3,559 35
G87210103 Total									
			Local	106 752 13	86,830 94	19 921 19			19 921 19
			Base	106 752 13	86,830 94	19,921 19	0 00		19 921 19
05C1 G98290102	XL GROUP PLC		COMMON STOCK USD 01			2/7/2011	2/10/2011		1 000000
114BBF02310	048	50 000	Local	1 182 00	3 544 50	-2 362 50			-2 362 50
			Base	1 182 00	3 544 50	-2 362 50	0 00		-2 362 50
05C6 G98290102	XL GROUP PLC		COMMON STOCK USD 01			11/4/2010	11/9/2010		1 000000
101MKD26872	719	900 000	Local	18,891 67	16 593 44	2 298 23			2 298 23
			Base	18,891 67	16 593 44	2 298 23	0 00		2 298 23
G98290102 Total									
			Local	20,073 67	20 137 94	-64 27			-64 27
			Base	20 073 67	20 137 94	-64 27	0 00		-64 27
05C5 H01301102	ALCON INC		COMMON STOCK USD 2			11/2/2010	11/5/2010		1 000000
104BKC02075	08	435 000	Local	73 052 88	45 587 78	27 464 88			27,464 88
			Base	73 052 66	45 587 78	27 464 88	0 00		27 464 88
05C5 H01301102	ALCON INC		COMMON STOCK USD 2			2/25/2011	3/2/2011		1 000000
11AWBS01356	113	1 565 000	Local	258,033 65	164,011 22	94 022 43			94,022 43
			Base	258,033 65	164,011 22	94 022 43	0 00		94 022 43
H01301102 Total									
			Local	331 086 31	209 599 00	121 487 31			121,487 31
			Base	331 086 31	209,599 00	121,487 31	0 00		121,487 31
05C1 H2906T109	GARMIN LTD		COMMON STOCK CHF10			2/7/2011	2/10/2011		1 000000
114BBF02116	653	27 000	Local	869 67	444 88	424 79			424 79
			Base	869 67	444 88	424 79	0 00		424 79
05C1 H84989104	TE CONNECTIVITY LTD		COMMON STOCK CHF1 37			10/11/2010	10/14/2010		1 000000
104BJH02104	181	101 000	Local	3 021 82	5 651 00	-2 629 18			-2 629 18

				Base	3,021 82	5,651 00	29 18	0 00	-2,629 18
05C1	H84989104	TE CONNECTIVITY LTD		COMMON STOCK CHF 1 37			12/10/2010	12/15/2010	1 000000
104BL01697	293	151 000	Local	5,099 66	8,448 52	-3 348 86			-3,348 86
			Base	5 099 66	8 448 52	-3 348 86	0 00		-3,348 86
05C1	H84989104	TE CONNECTIVITY LTD		COMMON STOCK CHF 1 37			1/18/2011	1/21/2011	1 000000
114BAL02103	429	101 000	Local	3 715 71	5 651 00	-1 935 29			-1,935 29
			Base	3 715 71	5,651 00	1 935 29	0 00		-1 935 29
H84989104 Total				Local	11,837 19	19,750 52	-7,913 33		-7 913 33
			Base	11,837 19	19,750 52	-7,913 33	0 00		-7 913 33
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/5/2010	10/8/2010	1 000000
101MJC22308	375	100 000	Local	6 386 45	4 737 15	1 649 30			1 649 30
			Base	6,386 45	4,737 15	1 649 30	0 00		1 649 30
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/7/2010	10/13/2010	1 000000
101MJE33428	380	700 000	Local	43,378 05	33,160 06	10 217 99			10 217 99
			Base	43 378 05	33,160 06	10 217 99	0 00		10 217 99
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/8/2010	10/14/2010	1 000000
101MJF26258	399	200 000	Local	12,559 78	9 474 30	3,085 48			3,085 48
			Base	12,559 78	9,474 30	3,085 48	0 00		3,085 48
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/8/2010	10/14/2010	1 000000
101MJF26305	400	200 000	Local	12 516 02	9 474 30	3 041 72			3 041 72
			Base	12 516 02	9,474 30	3 041 72	0 00		3,041 72
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/8/2010	10/14/2010	1 000000
101MJF26334	401	275 000	Local	17,244 95	13,027 17	4 217 78			4 217 78
			Base	17 244 95	13,027 17	4 217 78	0 00		4 217 78
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/11/2010	10/14/2010	1 000000
101MJG16380	436	100 000	Local	6,309 39	4 737 15	1,572 24			1,572 24
			Base	6,309 39	4,737 15	1,572 24	0 00		1,572 24
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/11/2010	10/14/2010	1 000000
101MJG19035	437	200 000	Local	12,400 29	9 474 30	2,925 99			2,925 99
			Base	12 400 29	9 474 30	2 925 99	0 00		2 925 99
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/11/2010	10/14/2010	1 000000
101MJG19046	438	400 000	Local	24 860 77	18 948 61	5 912 16			5 912 16
			Base	24 860 77	18,948 61	5 912 16	0 00		5 912 16
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/12/2010	10/15/2010	1 000000
101MJH29741	442	200 000	Local	13,006 60	9 474 30	3 532 30			3 532 30
			Base	13,006 60	9 474 30	3,532 30	0 00		3 532 30
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/12/2010	10/15/2010	1 000000
101MJH29743	443	100 000	Local	6 503 65	4 737 15	1 766 50			1,766 50
			Base	6 503 65	4,737 15	1,766 50	0 00		1,766 50
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/12/2010	10/15/2010	1 000000
101MJH29815	444	300 000	Local	19 512 84	14 211 46	5 301 38			5 301 38
			Base	19 512 84	14 211 46	5 301 38	0 00		5 301 38
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/12/2010	10/15/2010	1 000000
101MJH29939	445	200 000	Local	13,006 18	9 474 30	3 531 88			3 531 88
			Base	13 006 18	9 474 30	3,531 88	0 00		3 531 88
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/12/2010	10/15/2010	1 000000
101MJH30011	446	250 000	Local	15,599 78	11 842 88	3 756 90			3,756 90
			Base	15 599 78	11 842 88	3 756 90	0 00		3,756 90
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/12/2010	10/15/2010	1 000000
101MJH30012	447	600 000	Local	38 925 24	28 422 91	10,502 33			10,502 33
			Base	38 925 24	28 422 91	10,502 33	0 00		10 502 33
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/12/2010	10/15/2010	1 000000
101MJH30029	448	200 000	Local	12 454 10	9 474 31	2 979 79			2 979 79
			Base	12 454 10	9 474 31	2 979 79	0 00		2 979 79
05C6	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			10/12/2010	10/15/2010	1 000000
101MJH30032	449	200 000	Local	12,454 22	9 474 30	2 979 92			2,979 92
			Base	12 454 22	9 474 30	2 979 92	0 00		2,979 92
05C4	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			1/19/2011	1/24/2011	1 000000
114BAM00711	528	393 000	Local	31 839 06	26 533 46	5 305 60			5 305 60
			Base	31 839 06	26 533 46	5 305 60	0 00		5 305 60
05C4	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			1/26/2011	1/31/2011	1 000000
114BAR00947	537	273 000	Local	21,830 00	18 431 64	3 398 36			3 398 36
			Base	21 830 00	18 431 64	3 398 36	0 00		3 398 36
05C4	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			1/27/2011	2/1/2011	1 000000
114BAS00396	539	37 000	Local	2 958 52	2,498 06	460 46			460 46
			Base	2 958 52	2,498 06	460 46	0 00		460 46
05C4	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			1/28/2011	2/2/2011	1 000000
114BAT00628	541	66 000	Local	5 281 31	4 456 00	825 31			825 31
			Base	5 281 31	4 456 00	825 31	0 00		825 31
05C4	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			1/31/2011	2/3/2011	1 000000
114BBA00763	544	73 000	Local	5,836 96	4 928 61	908 35			908 35
			Base	5 836 96	4 928 61	908 35	0 00		908 35
05C4	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			2/1/2011	2/4/2011	1 000000
114BBC03176	549	58 000	Local	4 637 59	3,915 88	721 71			721 71
			Base	4 637 59	3 915 88	721 71	0 00		721 71
05C4	H8817H100	TRANSOCEAN LTD		COMMON STOCK CHF 15			3/1/2011	3/4/2011	1 000000
114BCB01527	592	855 000	Local	71 691 82	57 725 47	13 966 35			13 966 35
			Base	71 691 82	57 725 47	13 966 35	0 00		13 966 35
H8817H100 Total				Local	411 193 57	318 633 77	92,559 80		92 559 80
			Base	411,193 57	318,633 77	92 559 80	0 00		92,559 80
05C1	H89128104	TYCO INTERNATIONAL LTD		COMMON STOCK CHF 8 7			2/7/2011	2/10/2011	1 000000
114BBF02283	021	60 000	Local	2 786 38	4,559 41	-1,773 03			-1 773 03
			Base	2,786 38	4,559 41	-1 773 03	0 00		-1 773 03
05C1	L6388F110	MILICOM INTL CELLULAR S.A		COMMON STOCK USD 1 5			6/28/2010	7/1/2010	1 000000
104BFU03165	364	251 000	Local	21 875 36	19,908 06	1,967 30			1 967 30
			Base	21 875 36	19 908 06	1 967 30	0 00		1 967 30
05C4	L6388F110	MILICOM INTL CELLULAR S.A		COMMON STOCK USD 1 5			7/30/2010	8/4/2010	1 000000
104BHA01732	370	400 000	Local	37,168 01	32 135 72	5 032 29			5,032 29
			Base	37,168 01	32 135 72	5,032 29	0 00		5 032 29
05C4	L6388F110	MILICOM INTL CELLULAR S.A		COMMON STOCK USD 1 5			3/29/2011	4/1/2011	1 000000

114BCV00259	616	125	Local	11,629 17	10 042 41	888 76		1 586 76
			Base	11 629 17	10 042 41	1,586 76	0 00	1 586 76
L6388F110 Total								
			Local	70,672 54	62,086 19	8 586 35		8 586 35
			Base	70,672 54	62,086 19	8 586 35	0 00	8 586 35
05C5 N22717107	CORE LABORATORIES N V		COMMON STOCK EUR 02			11/2/2010	11/5/2010	1 000000
104BKC02177	011	975 000	Local	75 220 95	54,648 87	20 572 08		20,572 08
			Base	75 220 95	54 648 87	20 572 08	0 00	20,572 08
05CJ N22717107	CORE LABORATORIES N V		COMMON STOCK EUR 02			4/14/2011	4/19/2011	1 000000
114BDK00931	326	1,049 000	Local	97,387 59	88,312 37	9,075 22		9,075 22
			Base	97,387 59	88,312 37	9,075 22	0 00	9,075 22
N22717107 Total								
			Local	172,608 54	142 961 24	29 647 30		29 647 30
			Base	172 608 54	142,961 24	29,647 30	0 00	29,647 30
05CJ N7902X106	SENSATA TECHNOLOGIES HOLDING		COMMON STOCK USD 01			1/5/2011	1/10/2011	1 000000
114BAD02058	080	2,036 000	Local	61,724 77	41,547 19	20,177 58		20 177 58
			Base	61,724 77	41,547 19	20,177 58	0 00	20 177 58
05CJ N7902X106	SENSATA TECHNOLOGIES HOLDING		COMMON STOCK USD 01			2/1/2011	2/4/2011	1 000000
114BBB01159	151	2 656 000	Local	85 273 49	54,199 09	31 074 40		31 074 40
			Base	85,273 49	54 199 09	31 074 40	0 00	31,074 40
05CJ N7902X106	SENSATA TECHNOLOGIES HOLDING		COMMON STOCK USD 01			3/29/2011	4/1/2011	1 000000
114BCV00255	263	180 000	Local	6 040 48	3 673 13	2 367 35		2,367 35
			Base	6 040 48	3 673 13	2 367 35	0 00	2 367 35
05CJ N7902X106	SENSATA TECHNOLOGIES HOLDING		COMMON STOCK USD 01			3/29/2011	4/1/2011	1 000000
114BCV00257	266	1,231 000	Local	41,233 88	25,120 13	16,113 75		16 113 75
			Base	41 233 88	25,120 13	16,113 75	0 00	16 113 75
05CJ N7902X106	SENSATA TECHNOLOGIES HOLDING		COMMON STOCK USD 01			3/29/2011	4/1/2011	1 000000
114BCV01949	269	164 000	Local	5 503 37	3,346 63	2,156 74		2 156 74
			Base	5,503 37	3,346 63	2,156 74	0 00	2,156 74
05CJ N7902X106	SENSATA TECHNOLOGIES HOLDING		COMMON STOCK USD 01			3/30/2011	4/4/2011	1 000000
114BCW00795	273	599 000	Local	20 211 91	12 223 36	7 988 55		7 988 55
			Base	20 211 91	12 223 36	7 988 55	0 00	7 988 55
N7902X106 Total								
			Local	219 987 90	140,109 53	79 878 37		79 878 37
			Base	219 987 90	140 109 53	79 878 37	0 00	79 878 37
05C1 Y2066G104	DIANA SHIPPING INC		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02083	621	50 000	Local	608 98	760 97	-171 99		-171 99
			Base	608 98	760 97	-171 99	0 00	-171 99
05C1 Y2069P101	DIANA CONTAINERSHIPS INC		COMMON STOCK			2/1/2011	2/1/2011	1 000000
114BBB00728	493	0 627	Local	7 20	8 67	-1 47		-1 47
			Base	7 20	8 67	-1 47	0 00	-1 47
05C1 Y2069P101	DIANA CONTAINERSHIPS INC		COMMON STOCK			2/7/2011	2/10/2011	1 000000
114BBF02082	620	1 000	Local	12 57	13 82	-1 25		-1 25
			Base	12 57	13 82	1 25	0 00	-1 25
Y2069P101 Total								
			Local	19 77	22 49	-2 72		-2 72
			Base	19 77	22 49	-2 72	0 00	-2 72
05C1 Y2693R101	GENERAL MARITIME CORP		COMMON STOCK USD 01			2/7/2011	2/10/2011	1 000000
114BBF02119	656	202 000	Local	620 69	5 763 03	5 142 34		-5 142 34
			Base	620 69	5,763 03	-5 142 34	0 00	-5 142 34
US DOLLAR Total								
			Local	63 150 697 16	50 948 983 11	12,201,714 05		12 201 714 05
			Base	63 150 697 16	50,948,983 11	12,201,714 05	0 00	12 201 714 05
US DOLLAR Total Gains								
			Local			14 647 896 68		14 647 896 68
			Base			14 647 896 68	0 00	14 647 896 68
US DOLLAR Total Losses								
			Local			-2 446 182 63		-2 446 182 63
			Base			-2 446 182 63	0 00	-2,446,182 63
US DOLLAR Net Gains/Losses								
			Base			12 201 714 05	0 00	12,201 714 05
EQUITY Total								
			Base	63 941 231 67	51 707 569 37	12,168 471 73	65 190 57	12,233 662 30
EQUITY Total Gains								
			Base			14 765 754 92	81 542 33	14 847 297 25
EQUITY Total Losses								
			Base			-2 597 283 19	16 351 76	-2,613 834 95
EQUITY Net Gains/Losses								
			Base			12,168,471 73	65 190 57	12 233,662 30

FIXED INCOME

US DOLLAR									
05CA	025816AY5	AMERICAN EXPRESS CO	NT		3/19/2018	7 000	4/14/2011	4/18/2011	1 000000
114BDK00928		276	Local	117 195 00	114,150 00	3 045 00			3,045 00
			Base	117,195 00	114 150 00	3 045 00		0 00	3 045 00
05CA	05916MAD5	BALTIMORE GAS + ELEC CO MTNS	TRANCHE TR 00004		6/12/2012	8 730	9/22/2010	9/27/2010	1 000000
104BIQ00988		168	Local	322 329 00	326,886 25	-4 557 25			-4 557 25
		300,000 000	Base	322,329 00	326 886 25	-4,557 25		0 00	-4,557 25
05CA	084423AK8	BERKLEY W R CORP	NT		9/30/2010	5 125	9/30/2010	9/30/2010	1 000000
10VMU00035		173	Local	250 000 00	254,467 50	-4,467 50			-4 467 50
		250 000 000							

			Base	250 000 00	254 467 50	254 467 50	0 00	-4 467 50
05CA 093662AC8	BLOCK FINL CORP		GTD NT		10/30/2014	5 125	8/11/2010	1 000000
104BHH02478	147	135,000 000	Local	142,782 75	133,798 50	8,984 25	8/16/2010	8,984 25
			Base	142,782 75	133 798 50	8,984 25	0 00	8,984 25
05CA 093662AC8	BLOCK FINL CORP		GTD NT		10/30/2014	5 125	8/31/2010	1 000000
104BIA02694	155	60 000 000	Local	63,101 40	59 466 00	3,635 40	9/3/2010	3,635 40
			Base	63,101 40	59 466 00	3 635 40	0 00	3,635 40
05CA 093662AC8	BLOCK FINL CORP		GTD NT		10/30/2014	5 125	9/13/2010	1 000000
104BI02004	161	55,000 000	Local	56,915 10	54,510 50	2,404 60	9/16/2010	2 404 60
			Base	56,915 10	54,510 50	2 404 60	0 00	2 404 60
093662AC8 Total			Local	262 799 25	247 775 00	15 024 25		15 024 25
			Base	262 799 25	247 775 00	15 024 25	0 00	15,024 25
05CA 14912L4F5	CATERPILLAR FINANCIAL SE		TRANCHE TR 00822		2/17/2014	6 125	11/5/2010	1 000000
104BKF00567	189	200,000 000	Local	231,400 00	200,938 00	30,462 00	11/10/2010	30 462 00
			Base	231 400 00	200,938 00	30,462 00	0 00	30 462 00
05CA 24422EQW2	DEERE JOHN CAP CORP MTN BK ENT		10/12 FIXED 5 25		10/1/2012	5 250	3/17/2011	1 000000
114BCN01894	252	150 000 000	Local	159,985 50	163 173 00	-3,187 50	3/22/2011	-3,187 50
			Base	159,985 50	163 173 00	-3,187 50	0 00	-3,187 50
05CA 263534BW8	DU PONT E I DE NEMOURS + CO		NT		3/15/2019	5 750	11/5/2010	1 000000
104BKH00688	190	200 000 000	Local	238 822 00	195,512 00	43 310 00	11/10/2010	43,310 00
			Base	238 822 00	195,512 00	43,310 00	0 00	43,310 00
05CA 302570BD7	FPL GROUP CAP INC		DEB		3/1/2019	6 000	3/16/2011	1 000000
114BCM00452	248	200,000 000	Local	223 340 00	208 160 94	15 179 06	3/21/2011	15,179 06
			Base	223,340 00	208 160 94	15 179 06	0 00	15,179 06
05CA 3133XHZK1	FEDERAL HOME LOAN BANK		BONDS 12/16 4 75		12/16/2016	4 750	1/3/2011	1 000000
11AWAD00848	213	500 000 000	Local	559,835 00	544 250 00	15 585 00	1/4/2011	15,585 00
			Base	559 835 00	544,250 00	15 585 00	0 00	15 585 00
05CA 31771DKL6	FICO STRIP CPN19		DEBENTURES 12/12 0 00000		12/6/2012	0 010	9/10/2010	1 000000
104BIK02192	165	500,000 000	Local	488 130 00	342,220 00	145 910 00	9/13/2010	145 910 00
			Base	488,130 00	342 220 00	145 910 00	0 00	145 910 00
05CA 369604AY9	GENERAL ELEC CO		NT		2/1/2013	5 000	2/9/2011	1 000000
114BBI00685	232	400 000 000	Local	427 484 00	403 190 00	24 294 00	2/14/2011	24 294 00
			Base	427 484 00	403 190 00	24 294 00	0 00	24 294 00
05CA 36962G4G6	GENERAL ELEC CAP CORP		11/14 FIXED 3 75		11/14/2014	3 750	4/5/2011	1 000000
114BDD00639	271	200 000 000	Local	208 460 00	208 164 00	276 00	4/8/2011	276 00
			Base	208,460 00	208,164 00	276 00	0 00	276 00
05CA 38141EA41	GOLDMAN SACHS GROUP INC MTN		08/12 FIXED 3 625		8/1/2012	3 625	2/3/2011	1 000000
114BBD00859	224	150 000 000	Local	155 134 50	152 326 50	2 808 00	2/7/2011	2 808 00
			Base	155 134 50	152 326 50	2 808 00	0 00	2 808 00
05CA 428236AT0	HEWLETT PACKARD CO		GLOBAL NT		3/1/2014	6 125	8/10/2010	1 000000
104BHH02095	146	150,000 000	Local	173,517 00	149,341 50	24 175 50	8/13/2010	24,175 50
			Base	173,517 00	149 341 50	24,175 50	0 00	24 175 50
05CA 50075NAQ7	KRAFT FOODS INC		BD		2/11/2013	6 000	3/17/2011	1 000000
114BCN01895	253	325,000 000	Local	353 548 00	323 392 50	30 155 50	3/22/2011	30 155 50
			Base	353 548 00	323 392 50	30,155 50	0 00	30,155 50
05CA 5526E2AC3	MBNA AMER BK NATL		TRANCHE SB 00003		11/15/2012	7 125	3/1/2011	1 000000
114BCB01524	242	200 000 000	Local	216,938 00	228 234 00	-11 296 00	3/4/2011	-11 296 00
			Base	216 938 00	228 234 00	-11 296 00	0 00	-11 296 00
05CA 655844BC1	NORFOLK SOUTHERN CORP		06/19 FIXED 5 9		6/15/2019	5 900	3/17/2011	1 000000
114BCN00149	251	200,000 000	Local	230,120 00	202 343 52	27 776 48	3/22/2011	27 776 48
			Base	230,120 00	202 343 52	27 776 48	0 00	27 776 48
05CA 69352JAL1	PPL ENERGY SUPPLY LLC		SR NT		5/1/2018	6 500	5/4/2011	1 000000
114BED00447	288	275 000 000	Local	312,537 50	277 600 00	34,937 50	5/9/2011	34,937 50
			Base	312 537 50	277 600 00	34,937 50	0 00	34 937 50
05CA 69373UAA5	PACCAR INC		TRANCHE TR 00001		2/15/2014	6 875	3/17/2011	1 000000
114BCO01091	254	200,000 000	Local	229,674 00	206 200 25	23,473 75	3/22/2011	23 473 75
			Base	229,674 00	206 200 25	23 473 75	0 00	23 473 75
05CA 912795V40	UNITED STATES TREAS BILLS		02/11 ZCP		2/10/2011	0 010	2/10/2011	1 000000
11VMBH00020	228	560 000 000	Local	560 000 00	559 935 60	64 40	2/10/2011	64 40
			Base	560 000 00	559,935 60	64 40	0 00	64 40
05CA 912828FL9	TSY INFL IX N/B		07/16 2 5		7/15/2016	2 500	9/3/2010	1 000000
10AWIE00872	158	539,675 000	Local	601 653 30	506,821 17	94,832 13	9/9/2010	94 832 13
			Base	601 653 30	506 821 17	94,832 13	0 00	94 832 13
05CA 912828MY3	TSY INFL IX N/B		04/15 0 5		4/15/2015	0 500	5/2/2011	1 000000
114BEK00072	304	511 250 000	Local	539,848 04	511 013 87	28 834 17	5/5/2011	28 834 17
			Base	539,848 04	511,013 87	28 834 17	0 00	28,834 17
05CA 912828NM8	TSY INFL IX N/B		07/20 1 25		7/15/2020	1 250	5/3/2011	1 000000
114BEF01780	296	511,250 000	Local	536 700 66	511 561 45	25 139 21	5/8/2011	25,139 21
			Base	536 700 66	511 561 45	25,139 21	0 00	25,139 21
05CA 912828NM8	TSY INFL IX N/B		07/20 1 25		7/15/2020	1 250	5/3/2011	1 000000
114FEJ00058	296	-511 250 000	Local	-536 700 66	-511 561 45	-25 139 21	5/6/2011	25 139 21
CXL			Base	-536,700 66	-511,561 45	-25 139 21	0 00	25 139 21
05CA 912828NM8	TSY INFL IX N/B		07/20 1 25		7/15/2020	1 250	5/3/2011	1 000000
114BEJ02018	300	508,190 000	Local	536,712 29	508 499 59	28 212 70	5/6/2011	28 212 70
			Base	536 712 29	508 499 59	28 212 70	0 00	28,212 70
05CA 912828NM8	TSY INFL IX N/B		07/20 1 25		7/15/2020	1 250	5/3/2011	1 000000
114FEJ00062	300	-508 190 000	Local	-536 712 29	-508 499 59	-28 212 70	5/6/2011	-28 212 70
CXL			Base	-536 712 29	-508 499 59	-28,212 70	0 00	-28 212 70
05CA 912828NM8	TSY INFL IX N/B		07/20 1 25		7/15/2020	1 250	5/3/2011	1 000000
114BEJ02027	301	508 190 000	Local	536,696 28	508,499 59	28,196 69	5/6/2011	28 196 69
			Base	536,696 28	508,499 59	28,196 69	0 00	28,196 69
05CA 912828NM8	TSY INFL IX N/B		07/20 1 25		7/15/2020	1 250	5/3/2011	1 000000
114FEU00112	301	-508,190 000	Local	-536 696 28	-508,499 59	-28 196 69	5/6/2011	-28 196 69

CXL			Base	-536 696 28	-508 499 59	1 196 69	0 00	-28 196 69
05CA 912828NM8	TSY INFL IX N/B		07/20 1 25		7/15/2020	1 250 5/3/2011	5/6/2011	1 000000
114BEU02716	321	508 190 000	Local	536 696 28	511,561 45	25,134 83		25,134 83
			Base	536 696 28	511 561 45	25,134 83	0 00	25,134 83
912828NM8 Total			Local	536,696 28	511,561 45	25 134 83		25,134 83
			Base	536,696 28	511 561 45	25,134 83	0 00	25 134 83
05CA 912828PP9	TSY INFL IX N/B		01/21 1 125		1/15/2021	1 125 5/23/2011	5/26/2011	1 000000
11AWER01380	316	509 820 000	Local	525,114 60	526 193 14	-1 078 54		-1 078 54
			Base	525,114 60	526,193 14	1,078 54	0 00	-1 078 54
05CA 912828QD5	TSY INFL IX N/B		04/16 0 125		4/15/2016	0 125 5/23/2011	5/24/2011	1 000000
11AWEQ00346	310	504,940 000	Local	515,354 38	517,062 17	-1,707 79		-1,707 79
			Base	515 354 38	517 062 17	-1 707 79	0 00	-1 707 79
05CA 947075AC1	WEATHERFORD INTL LTD		GTD SR NT		3/15/2013	5 150 9/29/2010	9/29/2010	1 000000
104BJP00774	181	115 000 000	Local	121,420 45	102 645 00	18 775 45		18 775 45
			Base	121 420 45	102 645 00	18 775 45	0 00	18 775 45
05CA 947075AC1	WEATHERFORD INTL LTD		GTD SR NT		3/15/2013	5 150 9/29/2010	9/29/2010	1 000000
104FJP00027	181	-115 000 000	Local	-121 420 45	-102 645 00	-18,775 45		-18,775 45
CXL			Base	121 420 45	-102 645 00	-18,775 45	0 00	-18,775 45
05CA 947075AC1	WEATHERFORD INTL LTD		GTD SR NT		3/15/2013	5 150 9/29/2010	10/21/2010	1 000000
104BJP01536	182	113 000 000	Local	119,308 79	100 859 87	18 448 92		18,448 92
			Base	119,308 79	100 859 87	18 448 92	0 00	18,448 92
05CA 947075AC1	WEATHERFORD INTL LTD		GTD SR NT		3/15/2013	5 150 10/25/2010	10/28/2010	1 000000
104BJU00660	184	2,000 000	Local	2 140 20	1 785 13	355 07		355 07
			Base	2 140 20	1 785 13	355 07	0 00	355 07
947075AC1 Total			Local	121 448 99	102,645 00	18,803 99		18,803 99
			Base	121 448 99	102 645 00	18 803 99	0 00	18,803 99
US DOLLAR Total			Local	8,561 364 34	7 983,577 36	577,786 98		577,786 98
			Base	8,561 364 34	7 983 577 36	577,786 98	0 00	577 786 98
US DOLLAR Total Gains			Local			604 081 56		604 081 56
			Base			604 081 56	0 00	604 081 56
US DOLLAR Total Losses			Local			-26 294 58		-26 294 58
			Base			-26 294 58	0 00	-26 294 58
US DOLLAR Net Gains/Losses			Base			577 786 98	0 00	577 786 98
FIXED INCOME Total			Base	8,561,364 34	7 983 577 36	577,786 98	0 00	577,786 98
FIXED INCOME Total Gains			Base			604,081 56	0 00	604,081 56
FIXED INCOME Total Losses			Base			-26 294 58	0 00	-26 294 58
FIXED INCOME Net Gains/Losses			Base			577,786 98	0 00	577 786 98

OPTIONS BOUGHTBACK

05C1 99XR94505	S+P 500 INDEX		SEP10 1050 CALL			9/13/2010	9/14/2010	1 000000
10V9I00846	105	8 000	Local	57 884 00	51 976 00	5,888 00		5 888 00
			Base	57 884 00	51 976 00	-5,888 00	0 00	-5 888 00
05C1 99XS90196	S+P 500 INDEX		DEC10 1150 CALL			12/9/2010	12/10/2010	1 000000
10V9LH01173	271	8 000	Local	67,224 00	33,576 00	-33 648 00		-33 648 00
			Base	67,224 00	33,576 00	-33 648 00	0 00	-33 648 00
05C1 99XT39381	S+P 500 INDEX		DEC10 1200 CALL			12/15/2010	12/16/2010	1 000000
10V9LL01683	345	8 000	Local	34 424 00	27 176 00	-7 248 00		-7 248 00
			Base	34,424 00	27,176 00	-7,248 00	0 00	-7,248 00
05C1 99XU03335	S+P 500 INDEX		JUN10 1150 CALL			6/2/2010	6/3/2010	1 000000
10V9FC00890	687	9 000	Local	2 727 00	50 463 00	47 736 00		47,736 00
			Base	2 727 00	50 463 00	47 736 00	0 00	47 736 00
05C1 99XU22434	S+P 500 INDEX		JUN10 1125 CALL			6/14/2010	6/15/2010	1 000000
10V9FK01201	702	8 000	Local	1,944 00	22 136 00	20 192 00		20 192 00
			Base	1 944 00	22 136 00	20 192 00	0 00	20 192 00
05C1 99XU85027	S+P 500 INDEX		DEC10 1175 CALL			12/14/2010	12/15/2010	1 000000
10V9LK00940	340	7 000	Local	49 021 00	25 529 00	-23 492 00		-23 492 00
			Base	49 021 00	25 529 00	23,492 00	0 00	-23 492 00
05C1 99XU85027	S+P 500 INDEX		DEC10 1175 CALL			12/10/2010	12/13/2010	1 000000
10V9LK01676	342	2 000	Local	12 066 00	7 294 00	-4,772 00		-4 772 00
			Base	12 066 00	7 294 00	-4 772 00	0 00	-4 772 00
05C1 99XU85027	S+P 500 INDEX		DEC10 1175 CALL			12/16/2010	12/17/2010	1 000000
10V9LM00817	348	7 000	Local	46 851 00	25,529 00	-21 322 00		-21,322 00
			Base	46 851 00	25,529 00	-21 322 00	0 00	-21,322 00
99XU85027 Total			Local	107 938 00	58 352 00	-49 586 00		-49 586 00
			Base	107 938 00	58 352 00	-49 586 00	0 00	-49,586 00
05C1 99XV76255	S+P 500 INDEX		JUL10 1150 CALL			6/29/2010	6/30/2010	1 000000
10V9FV00717	731	8 000	Local	500 00	29 576 00	29,076 00		29 076 00
			Base	500 00	29 576 00	29,076 00	0 00	29,076 00

05C1 99XV80453 10V9GK00884	S+P 500 INDEX 029	8 000	JUL10 1025 CALL Local Base	47,224 00 47 224 00	17,256 00 17 256 00	7/15/2010 29 968 00 -29 968 00	7/16/2010 0 00	1 000000 -29,968 00 -29,968 00
05C1 99XV93292 10V9GB01252	S+P 500 INDEX 740	8 000	AUG10 1150 CALL Local Base	2 264 00 2,264 00	39 176 00 39,176 00	7/1/2010 36 912 00 36,912 00	7/2/2010 0 00	1 000000 36 912 00 36 912 00
05C1 99XW02671 10V9FN01491	S+P 500 INDEX 715	5 000	JUN10 1100 CALL Local Base	5,015 00 5 015 00	16 985 00 16,985 00	6/17/2010 11 970 00 11 970 00	6/18/2010 0 00	1 000000 11 970 00 11 970 00
05C1 99XW02937 10V9GK00909	S+P 500 INDEX 032	6 000	JUL10 1100 CALL Local Base	555 00 555 00	25 897 38 25 897 38	7/15/2010 25 342 38 25 342 38	7/16/2010 0 00	1 000000 25,342 38 25 342 38
05C1 99XW03042 11V9BF00889	S+P 500 INDEX 504	8 000	MAR11 1275 CALL Local Base	44,024 00 44,024 00	25,656 00 25,656 00	2/7/2011 -18,368 00 -18,368 00	2/8/2011 0 00	1 000000 18,368 00 -18 368 00
05C1 99XW03520 10V9HD01387	S+P 500 INDEX 022	8 000	JUL10 1050 CALL Local Base	24 824 00 24,824 00	55 176 00 55 176 00	7/12/2010 30 352 00 30,352 00	7/13/2010 0 00	1 000000 30 352 00 30 352 00
05C1 99XW04180 10V9FM00785	S+P 500 INDEX 710	7 000	JUN10 1075 CALL Local Base	25,921 00 25,921 00	30,219 00 30 219 00	6/16/2010 4 298 00 4,298 00	6/17/2010 0 00	1 000000 4 298 00 4 298 00
05C1 99XW08447 10V9FN01489	S+P 500 INDEX 713	8 000	JUN10 1050 CALL Local Base	46 424 00 46 424 00	26,776 00 26,776 00	6/17/2010 -17 648 00 -17 648 00	6/18/2010 0 00	1 000000 -17 648 00 -17 648 00
05C1 99XW19097 10V9GK00871	S+P 500 INDEX 027	9 000	JUL10 1075 CALL Local Base	17,577 00 17 577 00	43,623 00 43,623 00	7/15/2010 26,046 00 26,046 00	7/16/2010 0 00	1 000000 26 046 00 26 046 00
05C1 99XW32728 10V9HM00758	S+P 500 INDEX 068	9 000	AUG10 1100 CALL Local Base	2 817 00 2 817 00	31 218 88 31 218 88	8/17/2010 28 401 88 28,401 88	8/18/2010 0 00	1 000000 28 401 88 28,401 88
05C1 99XW32728 10V9HN01284	S+P 500 INDEX 071	8 000	AUG10 1100 CALL Local Base	4 684 00 4,684 00	27 750 12 27 750 12	8/18/2010 23 086 12 23 086 12	8/19/2010 0 00	1 000000 23 086 12 23,086 12
99XW32728 Total			Local Base	7 481 00 7 481 00	58 969 00 58 969 00	51 488 00 51 488 00	0 00	51 488 00 51 488 00
05C1 99XW36455 10V9HO01008	S+P 500 INDEX 073	11 000	AUG10 1075 CALL Local Base	10,813 00 10 813 00	52,867 00 52 867 00	8/19/2010 42 054 00 42 054 00	8/20/2010 0 00	1 000000 42 054 00 42 054 00
05C1 99XW50019 10V9IK00696	S+P 500 INDEX 109	6 000	SEP10 1100 CALL Local Base	13,218 00 13 218 00	21 102 00 21 102 00	9/15/2010 7 884 00 7,884 00	9/16/2010 0 00	1 000000 7,884 00 7,884 00
05C1 99XW56800 10V9HG00686	S+P 500 INDEX 058	8 000	AUG10 1050 CALL Local Base	62 424 00 62 424 00	33 256 00 33 256 00	8/9/2010 -29 168 00 29,168 00	8/10/2010 0 00	1 000000 -29 168 00 -29 168 00
05C1 99XW64002 10V9JH00485	S+P 500 INDEX 142	2 000	OCT10 1125 CALL Local Base	8,566 00 8 566 00	3 982 89 3 982 89	10/11/2010 -4 583 11 -4 583 11	10/12/2010 0 00	1 000000 -4 583 11 -4 583 11
05C1 99XW64002 10V9JJ01764	S+P 500 INDEX 194	8 000	OCT10 1125 CALL Local Base	42 584 00 42 584 00	15 931 56 15 931 56	10/13/2010 -26 652 44 -26,652 44	10/14/2010 0 00	1 000000 -26 652 44 -26,652 44
05C1 99XW64002 10V9JK00670	S+P 500 INDEX 199	8 000	OCT10 1125 CALL Local Base	36 664 00 36,664 00	15 931 55 15 931 55	10/14/2010 -20 732 45 -20,732 45	10/15/2010 0 00	1 000000 -20 732 45 -20 732 45
05C1 99XW64002 10V9JK00775 CXL	S+P 500 INDEX 199	8 000	OCT10 1125 CALL Local Base	-36 664 00 -36 664 00	-15,931 55 -15,931 55	10/14/2010 20 732 45 20 732 45	10/15/2010 0 00	1 000000 20,732 45 20,732 45
05C1 99XW64002 10V9JK00776	S+P 500 INDEX 202	8 000	OCT10 1125 CALL Local Base	36 664 00 36 664 00	15 931 55 15 931 55	10/14/2010 -20 732 45 -20 732 45	10/15/2010 0 00	1 000000 -20 732 45 -20 732 45
99XW64002 Total			Local Base	87 814 00 87,814 00	35 846 00 35,846 00	-51,968 00 -51,968 00	0 00	-51 968 00 -51 968 00
05C1 99XW69142 10V9IL00533	S+P 500 INDEX 112	7 000	SEP10 1075 CALL Local Base	33 621 00 33 621 00	25 389 00 25 389 00	9/16/2010 -8 232 00 -8 232 00	9/17/2010 0 00	1 000000 -8,232 00 -8,232 00
05C1 99XW72880 10V9JF01698	S+P 500 INDEX 140	9 000	OCT10 1100 CALL Local Base	54 027 00 54 027 00	29 403 00 29 403 00	10/7/2010 -24 624 00 -24 624 00	10/8/2010 0 00	1 000000 -24,624 00 -24,624 00
05C1 99XW73250 10V9IS00698	S+P 500 INDEX 124	8 000	OCT10 1075 CALL Local Base	60 984 00 60 984 00	41 656 00 41,656 00	9/27/2010 -19 328 00 -19,328 00	9/28/2010 0 00	1 000000 -19 328 00 -19 328 00
05C1 99XX09351 10V9KP00518	S+P 500 INDEX 253	7 000	NOV10 1200 CALL Local Base	2 121 00 2 121 00	9,779 00 9 779 00	11/18/2010 7 658 00 7 658 00	11/19/2010 0 00	1 000000 7,658 00 7 658 00
05C1 99XX11548 10V9IL00535	S+P 500 INDEX 114	8 000	SEP10 1125 CALL Local Base	1 624 00 1 624 00	22 376 00 22 376 00	9/16/2010 20 752 00 20 752 00	9/17/2010 0 00	1 000000 20 752 00 20 752 00
05C1 99XX34896 10V9KB01320	S+P 500 INDEX 220	8 000	NOV10 1100 CALL Local Base	73 064 00 73 064 00	39 176 00 39,176 00	11/1/2010 -33 888 00 -33,888 00	11/2/2010 0 00	1 000000 -33 888 00 -33,888 00
05C1 99XX36610 10V9KK00548	S+P 500 INDEX 238	8 000	NOV10 1150 CALL Local	48 424 00	28 968 00	11/12/2010 -17 456 00	11/15/2010	1 000000 -17 456 00

				Base	46 424 00	28,968 00	56 00	0 00	-17 456 00
05C1	99XX36610	S+P 500 INDEX		NOV10 1150 CALL			11/12/2010	11/15/2010	1 000000
10V9KK00550	240	7 000	Local	38 871 00	25 347 00	-13,524 00			-13 524 00
			Base	38 871 00	25,347 00	-13,524 00		0 00	-13,524 00
99XX36610	Total		Local	85,295 00	54 315 00	-30 980 00			-30 980 00
			Base	85,295 00	54,315 00	-30,980 00		0 00	-30 980 00
05C1	99XX54977	S+P 500 INDEX		NOV10 1125 CALL			11/4/2010	11/5/2010	1 000000
10V9KE03356	229	8 000	Local	70,744 00	27,978 00	-42,768 00			-42 768 00
			Base	70,744 00	27,978 00	-42,768 00		0 00	-42 768 00
05C1	99XX61378	S+P 500 INDEX		JAN11 1175 CALL			12/29/2010	12/30/2010	1 000000
10V9LV00601	367	8 000	Local	70,424 00	39 976 00	-30,448 00			-30 448 00
			Base	70 424 00	39,976 00	-30,448 00		0 00	-30 448 00
05C1	99XX79115	S+P 500 INDEX		NOV10 1075 CALL			10/19/2010	10/20/2010	1 000000
10V9JN00865	207	6 000	Local	60,618 00	40,422 00	-20 196 00			-20 196 00
			Base	60,618 00	40,422 00	-20 196 00		0 00	-20,196 00
05C1	99XX82051	S+P 500 INDEX		NOV10 1175 CALL			11/18/2010	11/19/2010	1 000000
10V9KP00503	251	8 000	Local	16,024 00	19,658 00	3 632 00			3 632 00
			Base	16 024 00	19 658 00	3 632 00		0 00	3 632 00
05C1	99XX82218	S+P 500 INDEX		DEC10 1125 CALL			11/16/2010	11/17/2010	1 000000
10V9KM01119	244	8 000	Local	51,224 00	34 536 00	-16,688 00			-16 688 00
			Base	51,224 00	34 536 00	-16,688 00		0 00	-16 688 00
05C1	99XY35271	S+P 500 INDEX		JAN11 1200 CALL			1/3/2011	1/4/2011	1 000000
11V9AB00930	376	8 000	Local	61 624 00	28 877 33	-32 746 67			-32 746 67
			Base	61 624 00	28,877 33	-32 746 67		0 00	-32,746 67
05C1	99XY35271	S+P 500 INDEX		JAN11 1200 CALL			1/12/2011	1/13/2011	1 000000
11V9AJ00758	389	7 000	Local	60,221 00	25,267 67	-34 953 33			-34 953 33
			Base	60,221 00	25,267 67	-34 953 33		0 00	-34,953 33
99XY35271	Total		Local	121 845 00	54 145 00	-67 700 00			-67 700 00
			Base	121 845 00	54 145 00	-67 700 00		0 00	-67,700 00
05C1	99XY35810	S+P 500 INDEX		MAR11 1250 CALL			2/7/2011	2/8/2011	1 000000
11V9BF00888	503	8 000	Local	60,824 00	39 176 00	-21 648 00			-21 648 00
			Base	60 824 00	39 176 00	-21 648 00		0 00	-21 648 00
05C1	99XY59214	S+P 500 INDEX		JAN11 1250 CALL			1/18/2011	1/19/2011	1 000000
11V9AL01167	398	7 000	Local	30 821 00	15 519 00	-15 302 00			-15 302 00
			Base	30 821 00	15 519 00	-15 302 00		0 00	-15 302 00
05C1	99XY59214	S+P 500 INDEX		JAN11 1250 CALL			1/18/2011	1/19/2011	1 000000
11V9AL01186	400	1 000	Local	4 423 00	2,217 00	-2 206 00			-2 206 00
			Base	4 423 00	2 217 00	2 206 00		0 00	-2 206 00
99XY59214	Total		Local	35 244 00	17 736 00	-17 508 00			-17 508 00
			Base	35,244 00	17 736 00	-17 508 00		0 00	-17 508 00
05C1	99XY77083	S+P 500 INDEX		JAN11 1275 CALL			1/20/2011	1/21/2011	1 000000
11V9AN00826	471	8 000	Local	4 424 00	12,376 00	7,952 00			7 952 00
			Base	4 424 00	12,376 00	7,952 00		0 00	7,952 00
05C1	99XY86092	S+P 500 INDEX		MAR11 1300 CALL			1/28/2011	1/31/2011	1 000000
11V9AT01759	487	7 000	Local	5 621 00	16 429 00	10 808 00			10,808 00
			Base	5 621 00	16 429 00	10 808 00		0 00	10,808 00
05C1	99XY86092	S+P 500 INDEX		MAR11 1300 CALL			1/28/2011	1/31/2011	1 000000
11V9BB00093	487	-7 000	Local	-5 621 00	16 429 00	-10 808 00			10 808 00
CXL			Base	-5 621 00	16,429 00	-10 808 00		0 00	10,808 00
05C1	99XY86092	S+P 500 INDEX		MAR11 1300 CALL			2/7/2011	2/8/2011	1 000000
11V9BF00896	505	7 000	Local	25 011 00	16 429 00	-8 582 00			-8 582 00
			Base	25 011 00	16 429 00	-8 582 00		0 00	-8 582 00
99XY86092	Total		Local	25 011 00	16 429 00	-8 582 00			-8 582 00
			Base	25 011 00	16 429 00	-8,582 00		0 00	-8,582 00
05C1	99XY86514	S+P 500 INDEX		JAN11 1150 CALL			12/28/2010	12/29/2010	1 000000
10V9LU00986	361	8 000	Local	86,424 00	44,776 00	-41 648 00			-41,648 00
			Base	86,424 00	44,776 00	-41,648 00		0 00	-41,648 00
05C1	99XY88163	S+P 500 INDEX		FEB11 1250 CALL			2/3/2011	2/4/2011	1 000000
11V9BD00533	497	3 000	Local	16,659 00	10 731 00	-5 928 00			-5,928 00
			Base	16 659 00	10 731 00	-5 928 00		0 00	-5 928 00
05C1	99XY88163	S+P 500 INDEX		FEB11 1250 CALL			2/7/2011	2/8/2011	1 000000
11V9BF00886	501	5 000	Local	35 915 00	17,885 00	18 030 00			-18 030 00
			Base	35 915 00	17,885 00	-18 030 00		0 00	-18 030 00
99XY88163	Total		Local	52 574 00	28 616 00	23,958 00			23,958 00
			Base	52 574 00	28 616 00	-23 958 00		0 00	-23 958 00
05C1	99XY89591	S+P 500 INDEX		JAN11 1225 CALL			1/11/2011	1/12/2011	1 000000
11V9AH00493	386	8 000	Local	40,024 00	27 602 67	-12,421 33			-12 421 33
			Base	40 024 00	27 602 67	-12 421 33		0 00	-12,421 33
05C1	99XY89591	S+P 500 INDEX		JAN11 1225 CALL			1/19/2011	1/20/2011	1 000000
11V9AM00735	467	7 000	Local	42 021 00	24,152 33	-17 868 67			-17 868 67
			Base	42 021 00	24,152 33	-17 868 67		0 00	-17 868 67
99XY89591	Total		Local	82,045 00	51,755 00	-30 290 00			-30 290 00
			Base	82,045 00	51 755 00	-30 290 00		0 00	-30,290 00
05C1	99XZ18167	S+P 500 INDEX		FEB11 1200 CALL			1/25/2011	1/26/2011	1 000000
11V9AQ00896	478	8 000	Local	67 864 00	43 576 00	-24,288 00			-24,288 00
			Base	67 864 00	43 576 00	-24 288 00		0 00	-24 288 00
05C1	99XZ23696	S+P 500 INDEX		FEB11 1275 CALL			1/28/2011	1/31/2011	1 000000
11V9AT01758	486	7 000	Local	14,049 00	21 679 00	7 630 00			7 630 00
			Base	14,049 00	21 679 00	7,630 00		0 00	7,630 00
05C1	99XZ23696	S+P 500 INDEX		FEB11 1275 CALL			1/28/2011	1/31/2011	1 000000
11V9AT01760	486	-7 000	Local	-14 049 00	-21,679 00	-7 630 00			-7,630 00

CXL			Base	-14 049 00	-21,679 00	30 00	0 00	-7,630 00
05C1 99XZ23696	S+P 500 INDEX		FEB11 1275 CALL			2/7/2011	2/8/2011	1 000000
11V9BF00887	502	14 000	Local	66,542 00	35,728 00	-30 814 00		-30,814 00
			Base	66,542 00	35,728 00	-30 814 00	0 00	-30,814 00
99XZ23696 Total								
			Local	66 542 00	35 728 00	-30,814 00		-30,814 00
			Base	66 542 00	35,728 00	-30 814 00	0 00	-30 814 00
05C1 99XZ24033	S+P 500 INDEX		FEB11 1225 CALL			2/7/2011	2/8/2011	1 000000
11V9BF00885	500	7 000	Local	67,571 00	31 479 00	-36 092 00		-36,092 00
			Base	67 571 00	31 479 00	-36 092 00	0 00	-36,092 00
05C1 99XZ24116	S+P 500 INDEX		FEB11 1300 CALL			1/28/2011	1/31/2011	1 000000
11V9AT01766	489	7 000	Local	5 621 00	8,729 00	3,108 00		3,108 00
			Base	5,621 00	8,729 00	3 108 00	0 00	3,108 00
05C1 99XZ79516	S+P 500 INDEX		APR11 1250 CALL			2/7/2011	2/8/2011	1 000000
11V9BF00897	506	8 000	Local	65,384 00	44 136 00	-21 248 00		-21 248 00
			Base	65 384 00	44,136 00	-21 248 00	0 00	-21 248 00
US DOLLAR Total			Local	1,989 342 00	1,571 376 38	-417,965 62		-417 965 62
			Base	1,989,342 00	1,571 376 38	-417,965 62	0 00	-417 965 62
US DOLLAR Total Gains			Local			376 452 38		376 452 38
			Base			376 452 38	0 00	376,452 38
US DOLLAR Total Losses			Local			-794 418 00		-794 418 00
			Base			-794 418 00	0 00	-794,418 00
US DOLLAR Net Gains/Losses			Base			-417,965 62	0 00	-417 965 62
OPTIONS BOUGHTBACK Total								
			Base	1 989 342 00	1,571 376 38	-417,965 62	0 00	-417 965 62
OPTIONS BOUGHTBACK Total Gains								
			Base			376 452 38	0 00	376 452 38
OPTIONS BOUGHTBACK Total Losses								
			Base			-794 418 00	0 00	-794 418 00
OPTIONS BOUGHTBACK Net Gains/Losses								
			Base			-417,965 62	0 00	-417 965 62
OPTIONS EXPIRED_BUYs								
US DOLLAR								
05C1 99XU26203	S+P 500 INDEX		DEC10 1050 PUT			12/18/2010	12/18/2010	1 000000
10V9LQ00002	357	6 000	Local	0 00	13,338 00	-13 338 00		-13 338 00
			Base	0 00	13 338 00	-13 338 00	0 00	-13 338 00
05C1 99XW02937	S+P 500 INDEX		JUL10 1100 CALL			7/17/2010	7/17/2010	1 000000
10V9GQ00024	040	7 000	Local	0 00	1 561 00	-1 561 00		-1,561 00
			Base	0 00	1,561 00	-1 561 00	0 00	-1 561 00
05C1 99XW02945	S+P 500 INDEX		JUL10 975 PUT			7/17/2010	7/17/2010	1 000000
10V9GQ00025	041	9 000	Local	0 00	25,227 00	-25 227 00		-25,227 00
			Base	0 00	25 227 00	-25 227 00	0 00	-25,227 00
05C1 99XW04461	S+P 500 INDEX		AUG10 975 PUT			8/21/2010	8/21/2010	1 000000
10V9HS00001	081	9 000	Local	0 00	35 397 00	-35 397 00		-35 397 00
			Base	0 00	35,397 00	-35,397 00	0 00	-35 397 00
05C1 99XX49720	S+P 500 INDEX		OCT10 1025 PUT			10/16/2010	10/16/2010	1 000000
10V9JO00005	212	7 000	Local	0 00	5 831 00	-5 831 00		-5 831 00
			Base	0 00	5 831 00	-5 831 00	0 00	-5 831 00
05C1 99XY88031	S+P 500 INDEX		JAN11 1075 PUT			1/22/2011	1/22/2011	1 000000
11V9AR00008	483	9 000	Local	0 00	11 007 00	-11,007 00		-11,007 00
			Base	0 00	11 007 00	-11,007 00	0 00	-11,007 00
US DOLLAR Total			Local	0 00	92,361 00	-92,361 00		-92,361 00
			Base	0 00	92 361 00	-92 361 00	0 00	-92 361 00
US DOLLAR Total Losses			Local			-92 361 00		-92 361 00
			Base			-92 361 00	0 00	-92 361 00
US DOLLAR Net Gains/Losses			Base			92 361 00	0 00	-92 361 00
OPTIONS EXPIRED_BUYs Total								
			Base	0 00	92 361 00	-92 361 00	0 00	-92 361 00
OPTIONS EXPIRED_BUYs Total Losses								
			Base			-92 361 00	0 00	-92 361 00

OPTIONS EXPIRED_BUYS Net Gains/Losses

Base

351 00

0 00

-92 351 00

OPTIONS EXPIRED_WRTS

US DOLLAR

05C1	99XW02937	S+P 500 INDEX	JUL10 1100 CALL				7/17/2010	7/17/2010	1 000000
10V9GO00023		039		7 000	Local	0 00	30 213 62		30 213 62
					Base	0 00	30 213 62	0 00	30,213 62
US DOLLAR Total					Local	0 00	30,213 62		30 213 62
					Base	0 00	30 213 62	0 00	30 213 62
US DOLLAR Total Gains					Local		30 213 62		30 213 62
					Base		30 213 62	0 00	30,213 62
US DOLLAR Net Gains/Losses					Base		30 213 62	0 00	30 213 62
OPTIONS EXPIRED_WRTS Total					Base	0 00	30,213 62	0 00	30,213 62
OPTIONS EXPIRED_WRTS Total Gains					Base		30 213 62	0 00	30 213 62
OPTIONS EXPIRED_WRTS Net Gains/Losses					Base		30 213 62	0 00	30 213 62

OPTIONS SOLD

US DOLLAR

05C1	99XR81916	S+P 500 INDEX	JUN10 1025 PUT				6/3/2010	6/4/2010	1 000000
10V9FD00952		691		7 000	Local	4 179 00	-2 282 00		-2,282 00
					Base	4 179 00	2 282 00	0 00	-2,282 00
05C1	99XS90188	S+P 500 INDEX	DEC10 1000 PUT				11/17/2010	11/18/2010	1 000000
10V9KN00607		248		9 000	Local	1,233 00	-24 714 00		-24 714 00
					Base	1 233 00	-24 714 00	0 00	-24 714 00
05C1	99XT87141	S+P 500 INDEX	JUN10 950 PUT				6/14/2010	6/15/2010	1 000000
10V9FK01204		705		7 000	Local	52 50	9 768 50		-9 768 50
					Base	52 50	-9 768 50	0 00	-9,768 50
05C1	99XT87141	S+P 500 INDEX	JUN10 950 PUT				6/15/2010	6/16/2010	1 000000
10V9FL01502		708		6 000	Local	45 00	-8,373 00		-8,373 00
					Base	45 00	-8,373 00	0 00	-8,373 00
99XT87141 Total					Local	97 50	-18 141 50		-18 141 50
					Base	97 50	18 239 00	0 00	18,141 50
05C1	99XU70649	S+P 500 INDEX	DEC10 1075 PUT				12/1/2010	12/2/2010	1 000000
10V9LB02085		262		8 000	Local	776 00	-5 008 00		-5 008 00
					Base	776 00	5 008 00	0 00	-5 008 00
05C1	99XV77832	S+P 500 INDEX	JUL10 1000 PUT				7/1/2010	7/2/2010	1 000000
10V9GB01254		742		7 000	Local	15 379 00	5 768 00		5 768 00
					Base	15 379 00	5 768 00	0 00	5 768 00
05C1	99XV80471	S+P 500 INDEX	JUL10 1025 PUT				6/29/2010	6/30/2010	1 000000
10V9FV00714		728		9 000	Local	18 333 00	2,106 00		2,106 00
					Base	18 333 00	2 106 00	0 00	2,106 00
05C1	99XW02689	S+P 500 INDEX	JUN10 975 PUT				6/11/2010	6/14/2010	1 000000
10V9FJ01288		700		8 000	Local	540 00	-13 644 00		-13 644 00

				Base	540 00	14 184 00		14 184 00	0 00	-13 544 00
05C1	99XW27330	S+P 500 INDEX		SEP10 1000 PUT			9/9/2010	9/10/2010	1 000000	
10V9IG00369	099	7 000	Local		192 50	20 251 00	-20 058 50			-20 058 50
			Base		192 50	20 251 00	20 058 50	0 00		20 058 50
05C1	99XW27447	S+P 500 INDEX		AUG10 1000 PUT			8/17/2010	8/18/2010	1 000000	
10V9HM00731	067	10 000	Local		175 00	15,890 00	-15,715 00			-15,715 00
			Base		175 00	15,890 00	-15 715 00	0 00		-15,715 00
05C1	99XW30839	S+P 500 INDEX		SEP10 975 PUT			9/13/2010	9/14/2010	1 000000	
10V9II00810	103	8 000	Local		60 00	22,984 00	-22,924 00			-22,924 00
			Base		60 00	22,984 00	-22,924 00	0 00		-22,924 00
05C1	99XW56826	S+P 500 INDEX		AUG10 950 PUT			8/2/2010	8/3/2010	1 000000	
10V9HB00981	052	9 000	Local		517 50	18 927 00	-18 409 50			-18 409 50
			Base		517 50	18,927 00	-18 409 50	0 00		18,409 50
05C1	99XW61677	S+P 500 INDEX		SEP10 900 PUT			9/2/2010	9/3/2010	1 000000	
10V9IC01424	093	10 000	Local		375 00	22,960 00	-22 585 00			-22,585 00
			Base		375 00	22,960 00	-22 585 00	0 00		-22 585 00
05C1	99XW69696	S+P 500 INDEX		OCT10 975 PUT			9/20/2010	9/21/2010	1 000000	
10V9IN00583	119	10 000	Local		1 370 00	14 430 00	13 060 00			-13 060 00
			Base		1 370 00	14 430 00	13 060 00	0 00		-13 060 00
05C1	99XW76410	S+P 500 INDEX		OCT10 1000 PUT			10/4/2010	10/5/2010	1 000000	
10V9JC00296	135	6 000	Local		285 00	15,873 00	-15,588 00			-15,588 00
			Base		285 00	15,873 00	-15 588 00	0 00		-15,588 00
05C1	99XW76410	S+P 500 INDEX		OCT10 1000 PUT			10/13/2010	10/14/2010	1 000000	
10V9JJ01797	196	6 000	Local		45 00	15 873 00	-15,828 00			-15 828 00
			Base		45 00	15 873 00	-15,828 00	0 00		-15 828 00
99XW76410	Total		Local		330 00	31 746 00	-31,416 00			-31,416 00
			Base		330 00	31 746 00	-31 416 00	0 00		-31,416 00
05C1	99XX15614	S+P 500 INDEX		NOV10 1050 PUT			10/11/2010	10/12/2010	1 000000	
10V9JH00486	143	2 000	Local		934 00	2,806 00	-1 872 00			-1 872 00
			Base		934 00	2 806 00	-1 872 00	0 00		-1 872 00
05C1	99XX15614	S+P 500 INDEX		NOV10 1050 PUT			11/4/2010	11/5/2010	1 000000	
10V9KE03355	228	8 000	Local		220 00	11 224 00	-11,004 00			-11 004 00
			Base		220 00	11 224 00	11,004 00	0 00		-11 004 00
99XX15614	Total		Local		1 154 00	14 030 00	-12 876 00			-12 876 00
			Base		1,154 00	14 030 00	-12 876 00	0 00		-12 876 00
05C1	99XX25944	S+P 500 INDEX		DEC10 1025 PUT			12/1/2010	12/2/2010	1 000000	
10V9LB02097	264	10 000	Local		375 00	18,730 00	-18 355 00			-18,355 00
			Base		375 00	18 730 00	-18 355 00	0 00		18,355 00
05C1	99XX29076	S+P 500 INDEX		NOV10 1000 PUT			10/19/2010	10/20/2010	1 000000	
10V9JN00901	210	9 000	Local		1 323 00	30 747 00	-29 424 00			-29 424 00
			Base		1,323 00	30 747 00	-29 424 00	0 00		29 424 00
05C1	99XX49910	S+P 500 INDEX		JAN11 1125 CALL			1/11/2011	1/12/2011	1 000000	
11V9AH01686	388	8 000	Local		140 00	13 064 00	-12 924 00			-12 924 00
			Base		140 00	13 064 00	-12 924 00	0 00		-12 924 00
05C1	99XX51973	S+P 500 INDEX		JAN11 1025 PUT			12/10/2010	12/13/2010	1 000000	
10V9LK01792	343	2 000	Local		224 00	2,766 00	-2 542 00			2 542 00
			Base		224 00	2 766 00	-2 542 00	0 00		-2 542 00
05C1	99XX51973	S+P 500 INDEX		JAN11 1025 PUT			12/28/2010	12/29/2010	1 000000	
10V9LU00989	364	7 000	Local		262 50	9 681 00	-9 418 50			-9 418 50
			Base		262 50	9 681 00	-9,418 50	0 00		-9 418 50
99XX51973	Total		Local		486 50	12 447 00	-11 960 50			-11 960 50
			Base		486 50	12 447 00	-11 960 50	0 00		-11 960 50
05C1	99XX53540	S+P 500 INDEX		NOV10 1025 PUT			11/1/2010	11/2/2010	1 000000	
10V9KB01323	223	8 000	Local		540 00	12 504 00	-11 964 00			-11,964 00
			Base		540 00	12 504 00	-11 964 00	0 00		-11 964 00
05C1	99XX54985	S+P 500 INDEX		NOV10 975 PUT			9/28/2010	9/29/2010	1 000000	
10V9IT01117	129	10 000	Local		5,970 00	18 930 00	-12 960 00			-12 960 00
			Base		5 970 00	18,930 00	-12 980 00	0 00		-12 960 00
05C1	99XX93736	S+P 500 INDEX		MAR11 1150 PUT			2/7/2011	2/8/2011	1 000000	
11V9BF00904	511	10 000	Local		1 970 00	6 330 00	-4,360 00			-4,360 00
			Base		1 970 00	6 330 00	-4 360 00	0 00		-4,360 00
05C1	99XX96796	S+P 500 INDEX		MAR11 1125 PUT			2/7/2011	2/8/2011	1 000000	
11V9BF00903	510	6 000	Local		792 00	8,838 00	-8 046 00			-8 046 00
			Base		792 00	8 838 00	-8 046 00	0 00		-8 046 00
05C1	99XY30892	S+P 500 INDEX		JAN11 1050 PUT			12/29/2010	12/30/2010	1 000000	
10V9LV00603	369	13 000	Local		364 00	24 299 00	-23,935 00			-23 935 00
			Base		364 00	24 299 00	-23 935 00	0 00		-23 935 00
05C1	99XY39794	S+P 500 INDEX		MAR11 1100 PUT			2/7/2011	2/8/2011	1 000000	
11V9BF00902	509	13 000	Local		1,521 00	10 959 00	-9,438 00			-9 438 00
			Base		1 521 00	10 959 00	-9,438 00	0 00		-9 438 00
05C1	99XZ05982	S+P 500 INDEX		FEB11 1075 PUT			1/12/2011	1/13/2011	1 000000	
11V9AI00790	392	8 000	Local		620 00	11,064 00	-10 444 00			-10,444 00
			Base		620 00	11,064 00	-10 444 00	0 00		-10,444 00
05C1	99XZ05990	S+P 500 INDEX		FEB11 1100 PUT			1/25/2011	1/26/2011	1 000000	
11V9AQ00902	481	10 000	Local		1 470 00	17 130 00	-15,660 00			-15,660 00
			Base		1 470 00	17 130 00	-15,660 00	0 00		-15 660 00
05C1	99XZ07178	S+P 500 INDEX		FEB11 1125 PUT			2/7/2011	2/8/2011	1 000000	
11V9BF00898	507	7 000	Local		122 50	4 361 00	-4 238 50			-4 238 50
			Base		122 50	4,361 00	-4,238 50	0 00		-4 238 50
05C1	99XZ14273	S+P 500 INDEX		FEB11 1175 PUT			1/18/2011	1/19/2011	1 000000	
11V9AQ00317	477	1 000	Local		197 00	343 00	-146 00			-146 00
			Base		197 00	343 00	-146 00	0 00		-146 00

05C1 99XZ14273 11V9BF00901	S+P 500 INDEX 508	7 000	FEB11 1175 PUT Local Base	262 50 262 50	2,401 00 2,401 00	2/7/2011 -2 138 50 -2 138 50	2/8/2011 0 00	1 000000 -2 138 50 -2 138 50
99XZ14273 Total			Local Base	459 50 459 50	2,744 00 2,744 00	-2 284 50 -2 284 50	0 00	2 284 50 2 284 50
05C1 99XZ62645 11V9BF00905	S+P 500 INDEX 512	8 000	MAR11 1175 PUT Local Base	1,936 00 1 936 00	9 304 00 9 304 00	2/7/2011 -7 368 00 -7,368 00	2/8/2011 0 00	1 000000 -7,368 00 -7,368 00
05C1 99XZ79540 11V9BD00523	S+P 500 INDEX 496	3 000	APR11 1175 PUT Local Base	2 631 00 2 631 00	3,969 00 3,969 00	2/3/2011 -1 338 00 -1,338 00	2/4/2011 0 00	1 000000 -1 338 00 -1,338 00
05C1 99XZ79540 11V9BF00910	S+P 500 INDEX 513	6 000	APR11 1175 PUT Local Base	3,582 00 3,582 00	7 938 00 7 938 00	2/7/2011 -4,356 00 -4 356 00	2/8/2011 0 00	1 000000 -4,356 00 -4 356 00
99XZ79540 Total			Local Base	6,213 00 6 213 00	11 907 00 11 907 00	-5 694 00 -5,694 00	0 00	-5 694 00 -5 694 00
US DOLLAR Total			Local Base	69 014 00 69 014 00	471 029 00 471,029 00	-402 015 00 -402,015 00	0 00	-402 015 00 -402,015 00
US DOLLAR Total Gains			Local Base			7 874 00 7,874 00	0 00	7 874 00 7,874 00
US DOLLAR Total Losses			Local Base			-409 889 00 -409,889 00	0 00	-409 889 00 -409 889 00
US DOLLAR Net Gains/Losses			Base			-402 015 00	0 00	-402 015 00
OPTIONS SOLD Total			Base	69,014 00	471 029 00	-402,015 00	0 00	-402,015 00
OPTIONS SOLD Total Gains			Base			7,874 00	0 00	7,874 00
OPTIONS SOLD Total Losses			Base			-409 889 00	0 00	-409 889 00
OPTIONS SOLD Net Gains/Losses			Base			-402 015 00	0 00	-402 015 00
COMPOSITE Total								
			Base	74 560 952 01	61 856,126 73	11,864,130 71	65 190 57	11 929 321 28
COMPOSITE Total Gains			Base			15,784,376 48	81,542 33	15 865,918 81
COMPOSITE Total Losses			Base			-3 920 245 77	16 351 76	-3,936 597 53
COMPOSITE Net Gains/Losses			Base			11,864 130 71	65 190 57	11,929,321 28

**Application for Extension of Time To File an
Exempt Organization Return**

OMB No. 1545-1709

► File a separate application for each return.

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

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

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

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

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

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

Type or print File by the due date for filing your return. See instructions.	Name of exempt organization FRANCE-MERRICK FOUNDATION, INC		Employer identification number 52-6072964
	Number, street, and room or suite no. If a P.O. box, see instructions 2 HAMILL ROAD, QUADRANGLE EAST		
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. BALTIMORE, MD 21210-1813		

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

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

- The books are in the care of ► **ROBERT W. SCHAEFER**

Telephone No ► **410 464-2004**

FAX No ►

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

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 01/15, 20 12, to file the exempt organization return for the organization named above. The extension is for the organization's return for.
- ☐ calendar year 20 or
- ☒ tax year beginning 06/01, 20 10, and ending 05/31, 20 11.

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a \$ 349,680
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b \$ 8,7680
c Balance Due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c \$ 260,000

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

For Paperwork Reduction Act Notice, see Instructions.

Form **8868** (Rev. 1-2011)