Form **990-PF**

Department of the Treasury
Internal Revenue Service

# Return of Private Foundation

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

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

OMB No 1545-0052

**2011**

**For calendar year 2011 or tax year beginning** 06/01 , **2011, and ending** 05/31, 2012

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 instructions): (410) 464-2004

City or town, state, and ZIP code: BALTIMORE, MD 21210-1813

**C** If exemption application is pending, check here ▶ ☐

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

**D** 1 Foreign organizations, check here ▶ ☐
2 Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

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

**E** If private foundation status was terminated under section 507(b)(1)(A), check here ▶ ☐

**I** Fair market value of all assets at end of year *(from Part II, col. (c), line 16)* ▶ $ 184,737,530.

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

**F** If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

**Part I Analysis of Revenue and Expenses** *(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see 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) | | | | |
| | 2 Check ▶ ☐ if the foundation is **not** required to attach Sch B | | | | |
| | 3 Interest on savings and temporary cash investments | 370,991. | 370,991. | | ATCH 1 |
| | 4 Dividends and interest from securities | 4,122,262. | 4,122,262. | | ATCH 2 |
| | 5a Gross rents | | | | |
| | b Net rental income or (loss) | | | | |
| | 6a Net gain or (loss) from sale of assets not on line 10 | 7,344,058. | | | |
| | b Gross sales price for all assets on line 6a 128,318,508. | | | | |
| | 7 Capital gain net income (from Part IV, line 2) | | 7,344,058. | | |
| | 8 Net short-term capital gain | | | | |
| | 9 Income modifications | | | | |
| | 10a Gross sales less returns and allowances | | | | |
| | b Less Cost of goods sold | | | | |
| | c Gross profit or (loss) (attach schedule) | | | | |
| | 11 Other income (attach schedule) | 401,855. | 401,855. | | ATCH 3 |
| | 12 **Total.** Add lines 1 through 11 | 12,239,166. | 12,239,166. | | |
| Operating and Administrative Expenses | 13 Compensation of officers, directors, trustees, etc | 253,700. | 55,814. | | 197,886. |
| | 14 Other employee salaries and wages | 90,000. | 19,800. | | 70,200. |
| | 15 Pension plans, employee benefits | 31,254. | 6,876. | | 24,378. |
| | 16a Legal fees (attach schedule) | | | | |
| | b Accounting fees (attach schedule) ATCH 4 | 38,750. | 8,525. | | 30,225. |
| | c Other professional fees (attach schedule) | | | | |
| | 17 Interest | | | | |
| | 18 Taxes (attach schedule) (see instructions) ** | 276,377. | | | |
| | 19 Depreciation (attach schedule) and depletion | 8,523. | 2,813. | | |
| | 20 Occupancy | 80,725. | 26,639. | | 54,086. |
| | 21 Travel, conferences, and meetings | 6,238. | 5,130. | | 1,108. |
| | 22 Printing and publications | | | | |
| | 23 Other expenses (attach schedule) ATCH 6 | 1,116,313. | 979,802. | | 136,512. |
| | 24 **Total operating and administrative expenses.** Add lines 13 through 23 | 1,901,880. | 1,105,399. | | 514,395. |
| | 25 Contributions, gifts, grants paid | 8,265,819. | | | 8,265,819. |
| | 26 **Total expenses and disbursements** Add lines 24 and 25 | 10,167,699. | 1,105,399. | 0 | 8,780,214. |
| | 27 Subtract line 26 from line 12 | | | | |
| | a **Excess of revenue over expenses and disbursements** | 2,071,467. | | | |
| | b **Net investment income** (if negative, enter -0-) | | 11,133,767. | | |
| | c **Adjusted net income** (if negative, enter -0-) | | | | |

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**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 | 13,502. | 43,917. | 43,917. |
| 2 | Savings and temporary cash investments | 24,009,723. | 21,627,430. | 21,627,430. |
| 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 instructions) | | | |
| 7 | Other notes and loans receivable (attach schedule) ▶ * | | * 507,866. | ATCH 7 |
| | Less. allowance for doubtful accounts ▶ | | 507,866. | 507,866. |
| 8 | Inventories for sale or use | | | |
| 9 | Prepaid expenses and deferred charges | | | |
| 10 a | Investments - U S and state government obligations (attach schedule) ** | 2,812,208. | 2,584,381. | 2,661,365. |
| b | Investments - corporate stock (attach schedule) ATCH 9 | 39,294,327. | 36,958,016. | 41,680,113. |
| c | Investments - corporate bonds (attach schedule) ATCH 10 | 6,001,855. | 5,480,662. | 6,002,141. |
| 11 | Investments - land, buildings, and equipment basis ▶ | | | |
| | Less accumulated depreciation (attach schedule) ▶ | | | |
| 12 | Investments - mortgage loans | | | |
| 13 | Investments - other (attach schedule) ATCH 11 | 116,472,248. | 123,479,790. | 112,168,635. |
| 14 | Land, buildings, and equipment basis ▶ 183,250. | | | |
| | Less accumulated depreciation (attach schedule) ▶ 141,287. | 44,366. | 41,963. | 41,963. |
| 15 | Other assets (describe ▶ ATCH 12) | 8,429. | 4,100. | 4,100. |
| 16 | **Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I) | 188,656,658. | 190,728,125. | 184,737,530. |
| **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 ▶ ) | | | |
| 23 | **Total liabilities** (add lines 17 through 22) | 0 | 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 | 188,656,658. | 190,728,125. | |
| 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 instructions) | 188,656,658. | 190,728,125. | |
| 31 | **Total liabilities and net assets/fund balances** (see instructions) | 188,656,658. | 190,728,125. | |

**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 | 188,656,658. |
| 2 | Enter amount from Part I, line 27a | 2 | 2,071,467. |
| 3 | Other increases not included in line 2 (itemize) ▶ | 3 | |
| 4 | Add lines 1, 2, and 3 | 4 | 190,728,125. |
| 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 | 190,728,125. |

**ATCH 8

## Part IV Capital Gains and Losses for Tax on Investment Income

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

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

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

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

| | | | |
|---|---|---|---|
| 2 Capital gain net income or (net capital loss) | { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 } | 2 | 7,344,058. |
| 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 instructions). If (loss), enter -0- in Part I, line 8 | | 3 | 0 |

## 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 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)) |
|---|---|---|---|
| 2010 | 7,613,629. | 184,588,377. | 0.041247 |
| 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 |

| | | | |
|---|---|---|---|
| 2 | **Total** of line 1, column (d) | 2 | 0.249570 |
| 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 | 0.049914 |
| 4 | Enter the net value of noncharitable-use assets for 2011 from Part X, line 5 | 4 | 184,936,117. |
| 5 | Multiply line 4 by line 3 | 5 | 9,230,901. |
| 6 | Enter 1% of net investment income (1% of Part I, line 27b) | 6 | 111,338. |
| 7 | Add lines 5 and 6 | 7 | 9,342,239. |
| 8 | Enter qualifying distributions from Part XII, line 4 | 8 | 8,780,214. |

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.

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

| | | | | |
|---|---|---|---|---|
| 1a | Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 . . . Date of ruling or determination letter ______________ (attach copy of letter if necessary - see instructions) | | | |
| b | Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b | | 1 | 222,675. |
| 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 | 222,675. |
| 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 | 222,675. |
| 6 | Credits/Payments: | | | |
| a | 2011 estimated tax payments and 2010 overpayment credited to 2011 | 6a 282,072. | | |
| b | Exempt foreign organizations - tax withheld at source | 6b | | |
| c | Tax paid with application for extension of time to file (Form 8868) | 6c | | |
| d | Backup withholding erroneously withheld | 6d | | |
| 7 | Total credits and payments Add lines 6a through 6d | | 7 | 282,072. |
| 8 | Enter any **penalty** for underpayment of estimated tax. Check here ☒ if Form 2220 is attached | | 8 | 330. |
| 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 | 59,067. |
| 11 | Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ 59,067. **Refunded** ▶ | | 11 | |

## Part VII-A Statements Regarding Activities

| | | | Yes | No |
|---|---|---|---|---|
| 1a | During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign? | 1a | | X |
| b | Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? | 1b | | X |
| | *If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities* | | | |
| c | Did the foundation file **Form 1120-POL** for this year? | 1c | | X |
| d | Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year. (1) On the foundation ▶ $ 0 (2) On foundation managers ▶ $ 0 | | | |
| e | Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ 0 | | | |
| 2 | Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities* | 2 | | X |
| 3 | Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes* | 3 | | X |
| 4a | Did the foundation have unrelated business gross income of $1,000 or more during the year? | 4a | | X |
| b | If "Yes," has it filed a tax return on **Form 990-T** for this year? | 4b | X | |
| 5 | Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T* | 5 | | X |
| 6 | Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument? | 6 | X | |
| 7 | Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV* | 7 | X | |
| 8a | Enter the states to which the foundation reports or with which it is registered (see 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* | 8b | X | |
| 9 | Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? *If "Yes," complete Part XIV* | 9 | | X |
| 10 | Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses* | 10 | | X |

**Part VII-A Statements Regarding Activities** *(continued)*

| | | Line | Yes | No |
|---|---|---|---|---|
| 11 | At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions) | 11 | | X |
| 12 | Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions) | 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

| | | Line | Yes | No |
|---|---|---|---|---|
| 16 | At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? | 16 | | X |
| | See 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.** | | Line | 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 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 2011? | | 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 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? If "Yes," list the years ▶ | ☐ Yes ☒ No | | | |
| **b** Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement - see instructions ) | | 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 2011 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 2011 )* | | 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 2011? | | 4b | | X |

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

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

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

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

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

(4) Provide a grant to an organization other than a charitable, etc, organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see 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 instructions)? **5b**

Organizations relying on a current notice regarding disaster assistance check here ▶ ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No

*If "Yes," attach the statement required by Regulations section 53 4945-5(d)*

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X (No)

*If "Yes" to 6b, file Form 8870*

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b**

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

**1 List all officers, directors, trustees, foundation managers and their compensation (see 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 13 | | 362,700. | 15,163. | 0 |
| | | | | |
| | | | | |
| | | | | |

**2 Compensation of five highest-paid employees (other than those included on line 1 - see 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 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 ▶ | | |

**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 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 instructions<br>3 NONE | |
| **Total.** Add lines 1 through 3 ▶ | |

**Part X** **Minimum Investment Return** (All domestic foundations must complete this part. Foreign foundations, see instructions.)

| | | | |
|---|---|---|---|
| 1 | Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes: | | |
| a | Average monthly fair market value of securities | 1a | 174,291,325. |
| b | Average of monthly cash balances | 1b | 12,855,925. |
| c | Fair market value of all other assets (see instructions) | 1c | 605,153. |
| d | **Total** (add lines 1a, b, and c) | 1d | 187,752,403. |
| 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 | |
| 3 | Subtract line 2 from line 1d | 3 | 187,752,403. |
| 4 | Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions) | 4 | 2,816,286. |
| 5 | **Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4 | 5 | 184,936,117. |
| 6 | **Minimum investment return.** Enter 5% of line 5 | 6 | 9,246,806. |

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

| | | | | | |
|---|---|---|---|---|---|
| 1 | Minimum investment return from Part X, line 6 | | | 1 | 9,246,806. |
| 2a | Tax on investment income for 2011 from Part VI, line 5 | 2a | 222,675. | | |
| b | Income tax for 2011. (This does not include the tax from Part VI.) | 2b | | | |
| c | Add lines 2a and 2b | | | 2c | 222,675. |
| 3 | Distributable amount before adjustments. Subtract line 2c from line 1 | | | 3 | 9,024,131. |
| 4 | Recoveries of amounts treated as qualifying distributions | | | 4 | |
| 5 | Add lines 3 and 4 | | | 5 | 9,024,131. |
| 6 | Deduction from distributable amount (see instructions) | | | 6 | |
| 7 | **Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1 | | | 7 | 9,024,131. |

**Part XII** **Qualifying Distributions** (see instructions)

| | | | |
|---|---|---|---|
| 1 | Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes: | | |
| a | Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26 | 1a | 8,780,214. |
| b | Program-related investments - total from Part IX-B | 1b | |
| 2 | Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes | 2 | |
| 3 | Amounts set aside for specific charitable projects that satisfy the: | | |
| a | Suitability test (prior IRS approval required) | 3a | |
| b | Cash distribution test (attach the required schedule) | 3b | |
| 4 | **Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4 | 4 | 8,780,214. |
| 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 instructions) | 5 | 0 |
| 6 | **Adjusted qualifying distributions.** Subtract line 5 from line 4 | 6 | 8,780,214. |

**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 instructions)

| | (a) Corpus | (b) Years prior to 2010 | (c) 2010 | (d) 2011 |
|---|---|---|---|---|
| 1 Distributable amount for 2011 from Part XI, line 7 | | | | 9,024,131. |
| 2 Undistributed income, if any, as of the end of 2011 | | | | |
| a Enter amount for 2010 only | | | | |
| b Total for prior years 20 09 ,20 08 ,20 07 | | | | |
| 3 Excess distributions carryover, if any, to 2011: | | | | |
| a From 2006 | | | | |
| b From 2007 | | | | |
| c From 2008 733,369. | | | | |
| d From 2009 | | | | |
| e From 2010 | | | | |
| f Total of lines 3a through e | 733,369. | | | |
| 4 Qualifying distributions for 2011 from Part XII, line 4 ▶ $ 8,780,214. | | | | |
| a Applied to 2010, but not more than line 2a | | | | |
| b Applied to undistributed income of prior years (Election required - see instructions) | | | | |
| c Treated as distributions out of corpus (Election required - see instructions) | | | | |
| d Applied to 2011 distributable amount | | | | 8,780,214. |
| e Remaining amount distributed out of corpus | | | | |
| 5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a).) | 243,917. | | | 243,917. |
| 6 **Enter the net total of each column as indicated below:** | | | | |
| a Corpus Add lines 3f, 4c, and 4e Subtract line 5 | 489,452. | | | |
| 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 instructions | | | | |
| e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount - see instructions | | | | |
| f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012 | | | | |
| 7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions) | | | | |
| 8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions) | | | | |
| 9 **Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a | 489,452. | | | |
| 10 Analysis of line 9 | | | | |
| a Excess from 2007 | | | | |
| b Excess from 2008 489,452. | | | | |
| c Excess from 2009 | | | | |
| d Excess from 2010 | | | | |
| e Excess from 2011 | | | | |

**Part XIV Private Operating Foundations** (see instructions and Part VII-A, question 9) NOT APPLICABLE

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, enter the date of the ruling . . . . . . . . . . . . ▶

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

| | Tax year | Prior 3 years | | | |
|---|---|---|---|---|---|
| | (a) 2011 | (b) 2010 | (c) 2009 | (d) 2008 | (e) Total |
| 2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed | | | | | |
| b 85% of line 2a | | | | | |
| c Qualifying distributions from Part XII, line 4 for each year listed | | | | | |
| d Amounts included in line 2c not used directly for active conduct of exempt activities | | | | | |
| e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c | | | | | |
| 3 Complete 3a, b, or c for the alternative test relied upon | | | | | |
| a "Assets" alternative test - enter | | | | | |
| (1) Value of all assets | | | | | |
| (2) Value of assets qualifying under section 4942(j)(3)(B)(i) | | | | | |
| b "Endowment" alternative test- enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed | | | | | |
| c "Support" alternative test - enter | | | | | |
| (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties) | | | | | |
| (2) Support from general public and 5 or more exempt organizations as provided in section 4942 (j)(3)(B)(iii) | | | | | |
| (3) Largest amount of support from an exempt organization | | | | | |
| (4) Gross investment income | | | | | |

**Part XV Supplementary Information (Complete this part only if the foundation had $5,000 or more in assets at any time during the year - see 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 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 14

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

ATTACHMENT 15

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 16

**Part XV Supplementary Information** (continued)

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

| Recipient<br>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 17 | | | | |
| **Total** . . . . . . ▶ **3a** | | | | 8,265,819. |
| **b** *Approved for future payment* | | | | |
| **Total** . . . . . . ▶ **3b** | | | | |

## Part XVI-A Analysis of Income-Producing Activities

| Enter gross amounts unless otherwise indicated | Unrelated business income | | Excluded by section 512, 513, or 514 | | (e) Related or exempt function income (See 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 | 4,493,253. | |
| 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 | 7,344,058. | |
| 9 Net income or (loss) from special events | | | | | |
| 10 Gross profit or (loss) from sales of inventory | | | | | |
| 11 Other revenue a | | | | | |
| b LITIGATION INCOME | | | 01 | 50,916. | |
| c OTHER INCOME | | | 01 | 34,422. | |
| d PARTNERSHIP INCOME | 531390 | -1,605,761. | 16 | 1,922,278. | |
| e | | | | | |
| 12 Subtotal Add columns (b), (d), and (e) | | -1,605,761. | | 13,844,927. | |

13 **Total.** Add line 12, columns (b), (d), and (e) . . . 13 12,239,166.

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

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

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

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

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

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

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

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

**b** If "Yes," complete the following schedule.

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

**Sign Here**

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

X Robert W. Schaefer | X 9-28-12 | X Executive Director

Signature of officer or trustee | Date | Title

May the IRS discuss this return with the preparer shown below (see instructions)? ☒ Yes ☐ No

**Paid Preparer Use Only**

| Print/Type preparer's name | Preparer's signature | Date | Check ☐ if self-employed | PTIN |
|---|---|---|---|---|
| PHILIP H. CORNBLATT, CPA | | 9/28/12 | | 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 | |

THE FRANCE-MERRICK FOUNDATION, INC 52-6072964

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

| Kind of Property | | Description | | | | P or D | Date acquired | Date sold |
|---|---|---|---|---|---|---|---|---|
| Gross sale price less expenses of sale | Depreciation allowed/ allowable | Cost or other basis | FMV as of 12/31/69 | Adj. basis as of 12/31/69 | Excess of FMV over adj basis | | Gain or (loss) | |
| | | SEE SCHEDULE ATTACHED | | | | | VAR | VAR |
| 128318508. | | 120974450. | | | | | 7,344,058. | |
| TOTAL GAIN(LOSS) ........................................... | | | | | | | 7,344,058. | |

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

| DESCRIPTION | | REVENUE AND EXPENSES PER BOOKS | NET INVESTMENT INCOME |
|---|---|---|---|
| INTEREST INCOME | | 370,991. | 370,991. |
| | TOTAL | 370,991. | 370,991. |

ATTACHMENT 2

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

| DESCRIPTION | | REVENUE AND EXPENSES PER BOOKS | NET INVESTMENT INCOME |
|---|---|---|---|
| DIVIDEND INCOME | | 4,122,262. | 4,122,262. |
| | TOTAL | 4,122,262. | 4,122,262. |

ATTACHMENT 3

FORM 990PF, PART I - OTHER INCOME

| DESCRIPTION | REVENUE AND EXPENSES PER BOOKS | NET INVESTMENT INCOME |
|---|---|---|
| LITIGATION INCOME | 50,916. | 50,916. |
| OTHER INCOME | 34,422. | 34,422. |
| PARTNERSHIP INCOME | 316,517. | 316,517. |
| TOTALS | 401,855. | 401,855. |

ATTACHMENT 4

## FORM 990PF, PART I - ACCOUNTING FEES

| DESCRIPTION | REVENUE AND EXPENSES PER BOOKS | NET INVESTMENT INCOME | ADJUSTED NET INCOME | CHARITABLE PURPOSES |
|---|---|---|---|---|
| ACCOUNTING FEES | 38,750. | 8,525. | | 30,225. |
| TOTALS | 38,750. | 8,525. | | 30,225. |

ATTACHMENT 5

FORM 990PF, PART I - TAXES

| DESCRIPTION | | REVENUE AND EXPENSES PER BOOKS |
|---|---|---|
| EXCISE TAX | | 276,377. |
| | TOTALS | 276,377. |

ATTACHMENT 6

## FORM 990PF, PART I - OTHER EXPENSES

| DESCRIPTION | REVENUE AND EXPENSES PER BOOKS | NET INVESTMENT INCOME | CHARITABLE PURPOSES |
|---|---|---|---|
| PAYROLL EXPENSES | 26,375. | 5,803. | 20,573. |
| INVESTMENT ADVISORY FEES | 653,757. | 653,757. | |
| OTHER ADMINISTRATIVE EXPENSES | 29,483. | 22,456. | 7,027. |
| CUSTODIAL FEES | 159,635. | 159,635. | |
| INSURANCE | 19,975. | 15,214. | 4,761. |
| NON-GRANT EXPENSE | 82,982. | 82,982. | |
| TELEPHONE | 7,639. | 5,818. | 1,821. |
| DUES AND SUBSCRIPTIONS | 1,809. | 1,378. | 431. |
| MEALS | 1,998. | 1,522. | 476. |
| DIRECTORS FEES | 125,500. | 27,610. | 97,890. |
| PAYROLL BONUS | 4,530. | 997. | 3,533. |
| CURRENCY LOSS | 2,630. | 2,630. | |
| TOTALS | 1,116,313. | 979,802. | 136,512. |

ATTACHMENT 7

## FORM 990PF, PART II - OTHER NOTES AND LOANS RECEIVABLE

| | |
|---|---|
| BORROWER: | TMG HIPPODROME, LLC |
| ORIGINAL AMOUNT: | 500,000. |
| DATE OF NOTE: | 10/31/2011 |
| MATURITY DATE: | 06/19/2027 |
| REPAYMENT TERMS: | MONTHLY PAYMENTS BASED ON TICKET REVENUE |
| SECURITY PROVIDED: | NONE |

| | |
|---|---|
| ENDING BALANCE DUE | 507,866. |
| ENDING FAIR MARKET VALUE | 507,866. |
| TOTAL ENDING BOOK - OTHER NOTES AND LOANS RECEIVABLE | 507,866. |
| TOTAL ENDING FMV - OTHER NOTES AND LOANS RECEIVABLE | 507,866. |

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

ATTACHMENT 8

| DESCRIPTION | BEGINNING BOOK VALUE | ENDING BOOK VALUE | ENDING FMV |
|---|---|---|---|
| U.S. GOVERNMENTAL OBLIGATIONS | 2,812,208. | 2,584,381. | 2,661,365. |
| US OBLIGATIONS TOTAL | 2,812,208. | 2,584,381. | 2,661,365. |

ATTACHMENT 9

## FORM 990PF, PART II - CORPORATE STOCK

| DESCRIPTION | BEGINNING BOOK VALUE | ENDING BOOK VALUE | ENDING FMV |
|---|---|---|---|
| DOMESTIC CORPORATE STOCKS | 39,294,327. | 36,958,016. | 41,680,113. |
| TOTALS | 39,294,327. | 36,958,016. | 41,680,113. |

ATTACHMENT 10

FORM 990PF, PART II - CORPORATE BONDS

| DESCRIPTION | BEGINNING BOOK VALUE | ENDING BOOK VALUE | ENDING FMV |
|---|---|---|---|
| DOMESTIC CORPORATE BONDS | 6,001,855. | 5,480,662. | 6,002,141. |
| TOTALS | 6,001,855. | 5,480,662. | 6,002,141. |

ATTACHMENT 11

FORM 990PF, PART II - OTHER INVESTMENTS

| DESCRIPTION | BEGINNING BOOK VALUE | ENDING BOOK VALUE | ENDING FMV |
|---|---|---|---|
| INVESTMENT IN PARTNERSHIPS | 34,895,064. | 47,167,350. | 36,071,910. |
| INVESTMENT IN ANTIQUES | 3,470. | 44,400. | 51,225. |
| MUTUAL FUNDS | 61,470,115. | 60,579,213. | 56,262,991. |
| FOREIGN EQUITIES | 4,614,169. | 4,594,280. | 3,983,105. |
| HEDGE FUND | 15,489,430. | 11,094,547. | 15,799,404. |
| TOTALS | 116,472,248. | 123,479,790. | 112,168,635. |

ATTACHMENT 12

FORM 990PF, PART II - OTHER ASSETS

| DESCRIPTION | BEGINNING BOOK VALUE | ENDING BOOK VALUE | ENDING FMV |
|---|---|---|---|
| SECURITY DEPOSIT | 4,100. | 4,100. | 4,100. |
| MD UNEMPLOYMENT INSURANCE FUND | 4,329. | | |
| TOTALS | 8,429. | 4,100. | 4,100. |

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

ATTACHMENT 13

| NAME AND ADDRESS | TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION | COMPENSATION | CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS | EXPENSE ACCT AND OTHER ALLOWANCES |
|---|---|---|---|---|
| ROBERT W. SCHAEFER<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | EXECUTIVE DIRECTOR<br>40.00 | 166,200. | 0 | 0 |
| ROBERT M. PINKARD<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | SECRETARY<br>1.00 | 24,000. | 0 | 0 |
| WALTER D. PINKARD, JR.<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | PRESIDENT<br>1.00 | 24,500. | 0 | 0 |
| REDMOND C.S. FINNEY<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | DIRECTOR<br>1.00 | 0 | 0 | 0 |
| FREEMAN A. HRABOWSKI<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | DIRECTOR<br>1.00 | 11,000. | 0 | 0 |

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

ATTACHMENT 13 (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 |
|---|---|---|---|---|
| ROBERT G. MERRICK III<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | VICE-PRESIDENT<br>1.00 | 25,500. | 0 | 0 |
| GREGORY C. PINKARD<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | TREASURER<br>1.00 | 12,000. | 0 | 0 |
| PATRICIA G. STERLING<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | ASSISTANT TREASURER<br>20.00 | 42,500. | 6,511. | 0 |
| ROSANNE DIFONZO<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | ASSISTANT SECRETARY<br>21.00 | 45,000. | 8,652. | 0 |
| JULIET A. EURICH<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | DIRECTOR<br>1.00 | 12,000. | 0 | 0 |

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

ATTACHMENT 13 (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<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | DIRECTOR<br>1.00 | 0 | 0 | 0 |
| STEPHON A. JACKSON<br>2 HAMILL ROAD, QUADRANGLE EAST<br>302<br>BALTIMORE, MD 21210-1813 | DIRECTOR<br>1.00 | 0 | 0 | 0 |
| | GRAND TOTALS | 362,700. | 15,163. | 0 |

ATTACHMENT 14

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

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

ATTACHMENT 15

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.

ATTACHMENT 16

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 17

| RECIPIENT NAME AND ADDRESS | RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT | PURPOSE OF GRANT OR CONTRIBUTION | AMOUNT |
|---|---|---|---|
| SEE SCHEDULE ATTACHED | NONE<br>PUBLIC CHARITY | GRANTS ARE TO BE USED IN ACCORDANCE WITH THE ESSTABLISHED PURPOSE OF THE RECIPIENT ORGANIZATION. | 8,265,819 |
| | | TOTAL CONTRIBUTIONS PAID | 8,265,819 |

**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

2011

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 | 7,344,058. |
| 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 2010 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 | 7,344,058. |

## 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 2010 Capital Loss Carryover Worksheet | 11 | ( ) |
| 12 | **Net long-term gain or (loss).** Combine lines 6a through 11 in column (f). Enter here and on line 14a, column (3) on the back ▶ | 12 | |

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

| | | | (1) Beneficiaries' (see instr.) | (2) Estate's or trust's | (3) Total |
|---|---|---|---|---|---|
| 13 | **Net short-term gain or (loss)** | 13 | | | 7,344,058. |
| 14 | **Net long-term gain or (loss):** | | | | |
| a | Total for year | 14a | | | |
| b | Unrecaptured section 1250 gain (see line 18 of the wrksht) | 14b | | | |
| c | 28% rate gain | 14c | | | |
| 15 | **Total net gain or (loss).** Combine lines 13 and 14a ▶ | 15 | | | 7,344,058. |

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

**Part IV** **Capital Loss Limitation**

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

**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*** *in 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* ***Schedule D Tax Worksheet*** *in 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 **Schedule D Tax Worksheet** in 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?<br>☐ **Yes.** Skip lines 25 and 26; go to line 27 and check the "No" box.<br>☐ **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?<br>☐ **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 2011 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 2011 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 | |

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

| Name | Amount |
|---|---|
| 9/11 MEMORIAL OF MARYLAND | 10,000 |
| ABILITIES NETWORK | 500 |
| ALDERSGATE UNITED METHODIST CHURCH | 2,500 |
| ALUMNI & FRIENDS OF RPEMS SCHOOL | 1,000 |
| AMERICAN BIRD CONSERVANCY | 1,000 |
| AMERICAN RED CROSS - CENTRAL MD. CHAPTER | 8,540 |
| ARUNDEL LODGE, INC. | 40,000 |
| ASSOCIATED BLACK CHARITIES | 25,000 |
| ASSOCIATION OF BALTIMORE AREA GRANTMAKERS | 7,200 |
| B & O RAILROAD MUSEUM | 3,000 |
| BALTIMORE COMMUNITY FOUNDATION | 1,087,500 |
| BALTIMORE HOMELESS SERVICES | 50,000 |
| BALTIMORE LEADERSHIP SCHOOL | 2,000 |
| BALTIMORE MONTESSORI PUBLIC CHARTER | 100,000 |
| BALTIMORE STATION | 2,500 |
| BIG BROTHERS BIG SISTERS OF CENTRAL MD | 100,000 |
| BISHOP JOHN T. WALKER SCHOOL | 24,000 |
| BOYS' LATIN SCHOOL OF MARYLAND | 101,000 |
| BRIDGES TO COMMUNITY | 6,770 |
| BUSINESS VOLUNTEERS UNLIMITED MARYLAND | 500 |
| CAL RIPKEN, SR FOUNDATION | 50,000 |
| CAMP PASQUANEY | 3,000 |
| CATHOLIC CHARITIES | 10,000 |
| CENTER STAGE | 7,000 |
| CENTRAL SCHOLARSHIP BUREAU | 25,000 |
| CHESAPEAKE BAY FOUNDATION | 402,500 |
| CHILDREN'S SCHOLARSHIP FUND | 5,000 |
| CHOCORUA ISLAND CHAPEL | 500 |
| CHOSEN CHILDREN USA | 2,720 |
| CHURCH OF THE NATIVITY | 35,600 |
| CHURCH OF THE REDEEMER | 50,000 |
| CITY NEIGHBORS CHARTER SCHOOL | 50,000 |
| COMMUNITY LAW CENTER | 50,000 |
| CONCERT ARTISTS OF BALTIMORE, INC. | 25,000 |
| CRISTO REY JESUIT HIGH SCHOOL | 100,000 |
| CYSTIC FIBROSIS FOUNDATION | 1,000 |
| DAYSPRING PROGRAMS | 125,000 |
| DUKE UNIVERSITY | 50,000 |
| EMMITSBURG OSTEOPATHIC PRIMARY CARE | 23,000 |

| | |
|---|---|
| EPISCOPAL COMMUNITY SERVICES OF MARYLAND | 25,000 |
| EVERYMAN THEATRE | 250,000 |
| FIELD SCHOOL | 6,000 |
| FRIENDSHIP SCHOOL | - |
| GARRETT-JACOBS MANSION ENDOWMENT FUND | 100,000 |
| GARRISON FOREST SCHOOL | 104,000 |
| GBMC FOUNDATION | 50,000 |
| GETTYSBURG COLLEGE FUND | 1,000 |
| GOVAN ECUMENICAL DEVELOPMENT CORPORATION | 100,000 |
| HAMPDEN FAMILY CENTER | 3,000 |
| HANDEL CHOIR OF BALTIMORE | 10,000 |
| HARFORD FAMILY HOUSE | 65,000 |
| HEBCAC | 51,700 |
| HIPPODROME FOUNDATION, INC. | 3,333 |
| HISTORICAL SOCIETY OF TALBOT COUNTY | 668 |
| HOMELESS PERSONS REPRESENTATION PROJECT | 500 |
| HOMEWOOD HOUSE MUSEUM | 700 |
| INDEPENDENT COLLEGE FUND OF MARYLAND | 12,000 |
| INSTITUTE FOR INTEGRATIVE HEALTH | 200,000 |
| INTERNATIONAL YOUTH FOUNDATION | 700 |
| IRVINE NATURE CENTER | 5,700 |
| JEWISH MUSEUM OF MARYLAND | 25,000 |
| JHU SCHOOL OF NURSING | 1,000,000 |
| JOHNS HOPKINS HOSPITAL | 10,000 |
| JOHNS HOPKINS UNIVERSITY | 300,700 |
| JUNIOR ACHIEVEMENT OF CENTRAL MARYLAND | 30,000 |
| KENNEDY KRIEGER INSTITUTE | 100,000 |
| KESWICK | 25,000 |
| LEBANON VALLEY COLLEGE | 1,000 |
| LITTLE SISTERS OF THE POOR | 50,000 |
| LIVE BALTIMORE | 30,000 |
| LIVING CLASSROOMS FOUNDATION | 6,000 |
| LOON PRESERVATION COMMITTEE | 500 |
| LOYOLA HIGH SCHOOL, BLAKEFIELD | 1,000 |
| LYME MD | 700 |
| MANNA HOUSE, INC. | 56,000 |
| MARYLAND HEALTHCARE EDUCATION INSTITUTE | 3,333 |
| MARYLAND HUMANITIES COUNCIL | 3,000 |
| MARYLAND INSTITUTE COLLEGE OF ART | 300,000 |
| MARYLAND SCIENCE CENTER | 500 |
| MARYVALE PREPARATORY SCHOOL | 102,750 |
| MCDANIEL COLLEGE | 100,000 |
| MCDONOGH SCHOOL | 50,000 |
| MERCY HEALTH SERVICES | 200,000 |

| | |
|---|---|
| MERCY HIGH SCHOOL | 25,000 |
| MT. WASHINGTON PEDIATRIC HOSPITAL | 50,000 |
| NATIONAL AQUARIUM IN BALTIMORE | 100,000 |
| NEW LEADERS BALTIMORE | 20,000 |
| NOTRE DAME OF MARYLAND UNIVERSITY | 100,000 |
| NOTRE DAME PREPARATORY | 1,000 |
| PAUL'S PLACE | 50,000 |
| READY AT FIVE PARTNERSHIP | 35,000 |
| ROLAND PARK COUNTRY SCHOOL | 5,000 |
| ROSATI-KAIN HIGH SCHOOL | 500 |
| SAINTS PETER & PAUL CATHOLIC PARISH | 668 |
| SALESIANUM SCHOOL | 700 |
| SHEPPARD PRATT HEALTH SYSTEM | 50,000 |
| SOME | 2,000 |
| SOUTHEAST COMMUNITY DEVELOPMENT CORP. | 100,000 |
| SQUAM LAKES ASSOCIATION | 1,000 |
| SQUAM LAKES CONSERVATION SOCIETY | 2,000 |
| ST. AGNES HOSPITAL FOUNDATION, INC. | 60,000 |
| ST. ALBANS CHURCH | 30,000 |
| ST. JOHN THE EVANGELIST CHURCH, HYDES | 1,000 |
| St. JOHN'S COLLEGE | 50,000 |
| ST. JOSEPH MEDICAL CENTER FOUNDATION | 50,000 |
| ST. LAWRENCE UNIVERSITY | 3,000 |
| ST. MARY'S PARISH | 500 |
| ST. MARY'S SPIRITUAL CENTER | 50,000 |
| ST. PAUL'S SCHOOL | 80,000 |
| ST. PAUL'S SCHOOL - BRIDGES PROGRAM | 25,000 |
| ST. TIMOTHY'S SCHOOL | 100,000 |
| ST. URSULA SCHOOL | 1,000 |
| STEVENSON UNIVERSITY | 100,000 |
| SUMMIT SCHOOL | 40,000 |
| TALBOT HOSPICE FOUNDATION, INC. | 1,700 |
| TANDEM FRIENDS SCHOOL | 1,800 |
| TEACH FOR AMERICA | 50,000 |
| THE 2030 GROUP | 13,334 |
| THE MARYLAND SPCA | 2,500 |
| THE NATURE CONSERVANCY | 2,000 |
| TOWSON UNIVERSITY FOUNDATION, INC. | 100,000 |
| TRUST FOR PUBLIC LAND | 100,000 |
| TRUST FOR THE NATIONAL MALL | 20,000 |
| TRUSTEES OF THE BCC SCHOLARSHIP FUND | 20,000 |
| U.S. LACROSSE FUND | 2,000 |
| UMBC FOUNDATION | 30,000 |
| UNITED WAY OF CENTRAL MARYLAND | 118,667 |

| | |
|---|---|
| UNIVERSITY OF BALTIMORE EDUCATIONAL FDN. | 10,000 |
| UNIVERSITY OF BALTIMORE FOUNDATION | 210,668 |
| UNIVERSITY OF ILLINIOIS FOUNDATION | 2,000 |
| UNIVERSITY OF MARYLAND FOUNDATION | 1,500 |
| UNIVERSITY OF MARYLAND MEDICAL CENTER | 200,000 |
| UNIVERSITY SYSTEM OF MARYLAND FOUNDATION | 1,000 |
| URBAN TEACHER CENTER | 25,000 |
| WASHINGTON COLLEGE | 2,000 |
| WASHINGTON JESUIT ACADEMY | 7,500 |
| WASHINGTON NATIONAL CATHEDRAL | 500 |
| WATERFOWL FESTIVAL, INC | 668 |
| WESTMINSTER RESCUE MISSION | 30,000 |
| WILLIAMS COLLEGE | 3,000 |
| WOODBERRY FOREST SCHOOL | 500 |
| WORLD WILDLIFE FUND | 2,000 |
| WYPR | 1,000 |
| YMCA OF CENTRAL MARYLAND | 200,000 |
| | 8,265,819 |

**France Merrick Foundation**
**Fixed Asset Rollward**
**31-May-12**

*Prepared by Reznick Group*

| Account # | Account Description | Balance 6/1/2011 | Additions | Disposals | Balance 5/31/2012 |
|---|---|---|---|---|---|
| 1250-000 | Furniture & Fixtures | 177,130 | 6,120 | - | 183,250 |

| | | | | Cost | Begin Accum | CY Depreciation | CY Ending Accum | NBV |
|---|---|---|---|---|---|---|---|---|
| FMF000010 | 01/01/1992 | SL100HM | 7 | 22,350 | 22,350 | - | 22,350 | - |
| FMF000020 | 06/30/1992 | SL100HY | 7 | 1,946 | 1,946 | - | 1,946 | - |
| FMF000030 | 06/30/1992 | SL100FM | 10 | 303 | 303 | - | 303 | - |
| FMF000040 | 04/01/1992 | SL100FM | 10 | 3,945 | 3,945 | - | 3,945 | - |
| FMF000050 | 06/29/1992 | SL100FM | 10 | 1,938 | 1,938 | - | 1,938 | - |
| FMF000060 | 01/01/1992 | SL100FM | 10 | 1,682 | 1,682 | - | 1,682 | - |
| FMF000070 | 10/23/1996 | SL100FM | 10 | 1,250 | 1,250 | - | 1,250 | - |
| FMF000080 | 03/10/1997 | SL100FM | 10 | 743 | 743 | - | 743 | - |
| FMF000090 | 02/18/1999 | SL100MQ | 5 | 12,180 | 12,180 | - | 12,180 | - |
| FMF000100 | 05/15/2000 | SL100FM | 10 | 4,246 | 4,246 | | 4,246 | - |
| FMF000110 | 01/15/2001 | SL100FM | 10 | 4,243 | 4,243 | 0 | 4,243 | - |
| FMF000120 | 03/03/2001 | SL100FM | 10 | 800 | 800 | - | 800 | - |
| FMF000130 | 05/31/2001 | SL100FM | 10 | 4,500 | 4,500 | - | 4,500 | - |
| FMF000140 | 07/10/2002 | SL100FM | 5 | 46,632 | 46,632 | - | 46,632 | (0) |
| FMF000150 | 07/25/2000 | SL100FM | 10 | 462 | 462 | (0) | 462 | - |
| FMF000160 | 10/25/2003 | SL100FM | 10 | 8,650 | 6,632 | 865 | 7,497 | 1,153 |
| FMF000170 | 01/19/2004 | SL100FM | 5 | 1,980 | 1,980 | - | 1,980 | - |
| FMF000180 | 06/04/2007 | SL100FM | 10 | 6,521 | 2,608 | 652 | 3,260 | 3,261 |
| FMF000190 | 07/20/2007 | SL100FM | 10 | 3,228 | 1,264 | 323 | 1,587 | 1,641 |
| FMF000200 | 08/01/2007 | SL100FM | 10 | 6,727 | 2,579 | 673 | 3,252 | 3,475 |
| FMF000210 | 10/16/2007 | SL100FM | 10 | 1,595 | 585 | 160 | 745 | 851 |
| FMF000220 | 05/31/2008 | SL100FM | 10 | 14,506 | 4,473 | 1,451 | 5,924 | 8,582 |
| FMF000230 | 10/31/2008 | SL100FM | 10 | 9,011 | 2,103 | 901 | 3,004 | 6,007 |
| FMF000240 | 09/30/2008 | SL100FM | 10 | 1,925 | 481 | 193 | 674 | 1,252 |
| FMF000250 | 3/1/2010 | SL100FM | 5 | 9,268 | 2,840 | 1,854 | 4,694 | 4,574 |
| Computer Server | 5/31/2011 | SL100FM | 5 | 6,500 | - | 1,300 | 1,300 | 5,200 |
| Computer Server | 9/19/2011 | SL100FM | 5 | 1,442 | - | 36 | 36 | 1,4[illegible] |
| Computer Server | 9/30/2011 | SL100FM | 5 | 4,678 | - | 117 | 117 | 4,561 |
| | | Total | | 183,250 | 132,765 | 8,523 | 141,288 | |

| Manager Name | Fund Number | As of Date | Base Currency Code | Asset Class | Local Currency | Asset Description | Rate | Maturity Date | Units / Notional Par | Base Total Cost | Base Market Value | % Curr | % Comp |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | 3D SYSTEMS CORP COMMON STOCK USD 001 | | | 6,995 000 | 124,429 21 | 212,648 00 | 0 12 | 0 12 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | 3M CO COMMON STOCK USD 01 | | | 1,800 000 | 153,992 77 | 151,938 00 | 0 09 | 0 08 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | ABBOTT LABORATORIES COMMON STOCK NPV | | | 1,300 000 | 73,247 72 | 80,327 00 | 0 05 | 0 04 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | ACCENTURE PLC CL A COMMON STOCK USD 0022 5 | | | 4,200 000 | 224,825 37 | 239 820 00 | 0 13 | 0 13 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | ACCOLADE PARTNERS III LP LIMITED PARTNERSHIP | | | 1,016,731 200 | 1,016,731 20 | 964 871 00 | 0 54 | 0 53 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | ACE LTD COMMON STOCK CHF30 57 | | | 2,800 000 | 196,719 14 | 202,524 00 | 0 11 | 0 11 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | ACME PACKET INC COMMON STOCK USD 001 | | | 4,118 000 | 111,309 82 | 94 219 84 | 0 05 | 0 05 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | ACUITY BRANDS INC COMMON STOCK USD 01 | | | 1,985 000 | 92,624 26 | 108,182 50 | 0 06 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | ADTRAN INC COMMON STOCK USD 01 | | | 8,050 000 | 285,075 88 | 235,301 50 | 0 13 | 0 13 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | ADVENT FUND II B LP | | | 1,000,000 000 | 712,721 11 | 227 509 00 | 0 13 | 0 12 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | ALEX BROWN + SONS NO 1 + 2 AGY | | | 1 000 | 8,590 00 | 13,725 00 | 0 01 | 0 01 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | HONG KONG DOLLAR | ALIBABA COM LTD COMMON STOCK HKD 0001 | | | 54,000 000 | 49,768 46 | 93,376 37 | 28 78 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | ALLBLUE LIMITED CL A US NON RESTRICTED | | | 23,352 916 | 4,300,000 00 | 4,342,761 00 | 2 43 | 2 35 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | ALLERGAN INC SR UNSECURED 04/16 5 75 | 5 7500 | 4/1/2016 | 250,000 000 | 241,745 00 | 291,855 00 | 0 16 | 0 16 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | ALPHAMETRIX GROUP LLC ALTERNATIVE INVESTMENT | | | 20,000 000 | 2,000,000 00 | 3,232,938 00 | 1 24 | 1 20 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | ALPHAMOSAIC SPC PLATFORM CASH MUTUAL FUND | | | 50,000 000 | 50,000 00 | 50,000 00 | 0 03 | 0 03 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | ALTRIA GROUP INC COMMON STOCK USD 333 | | | 10,750 000 | 293,949 08 | 346,042 50 | 0 19 | 0 19 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5 | 5 0000 | 3/30/2020 | 250,000 000 | 284,760 00 | 279,435 00 | 0 16 | 0 15 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | AMERICAN EXPRESS CO SR UNSECURED 03/18 7 | 7 0000 | 3/19/2018 | 150,000 000 | 185,137 26 | 184,615 50 | 0 10 | 0 10 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | AMERICAN PUBLIC EDUCATION COMMON STOCK USD 01 | | | 4,554 000 | 147,185 49 | 129,470 22 | 0 07 | 0 07 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | AMERICAN TOWER CORP REIT USD 01 | | | 3,555 000 | 105,825 95 | 230,648 40 | 0 13 | 0 13 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | AMERIGROUP CORP COMMON STOCK USD 01 | | | 1,973 000 | 136,312 31 | 123,115 20 | 0 07 | 0 07 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | AMERIPRISE FINANCIAL INC COMMON STOCK USD 01 | | | 3,050 000 | 152 162 75 | 146,156 00 | 0 08 | 0 08 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | ANHEUSER BUSCH INBEV SPN ADR ADR | | | 4,650 000 | 266 267 58 | 314,805 00 | 0 18 | 0 17 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | ANN INC COMMON STOCK USD 0068 | | | 3,684 000 | 84,176 98 | 99,062 76 | 0 06 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | ANSYS INC COMMON STOCK USD 01 | | | 9,700 000 | 369,888 02 | 600,187 50 | 0 34 | 0 33 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | ANTHEM CAPITAL II LP | | | 579,308 270 | 999,996 86 | 0 00 | 0 00 | 0 00 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | ANTHEM CAPITAL L P | | | 1 000 | 791,641 00 | 0 00 | 0 00 | 0 00 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | APACHE CORP COMMON STOCK USD 625 | | | 1,535 000 | 147,354 76 | 124,918 30 | 0 07 | 0 07 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | APACHE CORP COMMON STOCK USD 625 | | | 900 000 | 88,027 39 | 73,242 00 | 0 04 | 0 04 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | APPLE INC COMMON STOCK NPV | | | 280 000 | 144,941 51 | 161,764 40 | 0 09 | 0 09 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | APPLIED MATERIALS INC COMMON STOCK USD 01 | | | 12,200 000 | 136,464 60 | 126,026 00 | 0 07 | 0 07 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | APPLIED MICRO CIRCUITS CORP COMMON STOCK USD 01 | | | 13,594 000 | 118,826 71 | 72,591 96 | 0 04 | 0 04 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | ASCENT CAPITAL GROUP INC A COMMON STOCK USD 01 | | | 2,266 000 | 89,165 78 | 118,693 08 | 0 07 | 0 06 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | AUTOLIV INC COMMON STOCK USD1 | | | 2,600 000 | 157,199 61 | 150,306 00 | 0 08 | 0 08 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | AUTOMATIC DATA PROCESSING COMMON STOCK USD 1 | | | 2,100 000 | 115,443 95 | 109,515 00 | 0 06 | 0 06 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | AZIMUT HOLDING SPA COMMON STOCK NPV | | | 12,659 000 | 97,791 94 | 117,235 14 | 6 83 | 0 06 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | POUND STERLING | BAE SYSTEMS PLC COMMON STOCK GBP 025 | | | 22,656 000 | 108,668 65 | 95,128 08 | 6 10 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | BAIN CAPITAL X BAIN CAPITAL X | | | 5,000,000 000 | 3,356,854 64 | 3,239,437 00 | 1 82 | 1 76 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | BALTIMORE FUND (THE) LLC LIMITED PARTNERSHIP | | | 234,124 800 | 234,124 80 | 58,843 00 | 0 03 | 0 03 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | BARRICK NA FINANCE LLC COMPANY GUAR 09/18 6 8 | 6 8000 | 9/15/2018 | 200,000 000 | 191,450 00 | 245,882 00 | 0 14 | 0 13 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | BAXTER INTERNATIONAL INC COMMON STOCK USD1 | | | 3,400 000 | 168,992 95 | 172,108 00 | 0 10 | 0 09 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1 | | | 1,003 000 | 82,321 20 | 75,773 74 | 4 42 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | BEACON ROOFING SUPPLY INC COMMON STOCK USD 01 | | | 7,170 000 | 128,598 34 | 178,174 50 | 0 10 | 0 10 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | BERKLEY (WR) CORPORATION SR UNSECURED 09/20 5 375 | 5 3750 | 9/15/2020 | 200,000 000 | 202,722 00 | 217,002 00 | 0 12 | 0 12 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | BERKSHIRE HATHAWAY INC CL A COMMON STOCK USD5 | | | 6 000 | 670,508 06 | 713,100 00 | 0 40 | 0 39 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD 0033 | | | 1 150 000 | 85,490 31 | 91,264 00 | 0 05 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | BERKSHIRE HATHAWAY INC SR UNSECURED 02/15 3 2 | 3 2000 | 2/11/2015 | 100,000 000 | 99,917 00 | 106,190 00 | 0 06 | 0 06 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | BHP BILLITON LTD SPON ADR ADR | | | 1,100 000 | 77,771 62 | 67,683 00 | 0 04 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | BLUE WATER PANADERO INV LLC MUTUAL FUND | | | 4 644 | 754 650 00 | 680,191 00 | 0 39 | 0 38 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | BOSTON PROPERTIES LP SR UNSECURED 11/20 5 625 | 5 6250 | 11/15/2020 | 150,000 000 | 166,037 80 | 175,038 50 | 0 10 | 0 10 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | POUND STERLING | BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP 25 | | | 6,750 000 | 302,180 29 | 317,755 72 | 20 39 | 0 17 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | BROADCOM CORP CL A COMMON STOCK USD 0001 | | | 3,900 000 | 121,599 90 | 126,165 00 | 0 07 | 0 07 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | BROADSOFT INC COMMON STOCK | | | 2,877 000 | 101,812 69 | 78,570 87 | 0 04 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP | | | 1,000,000 000 | 350,808 43 | 839,422 00 | 0 49 | 0 48 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | BROWN FORMAN CORP CLASS A COMMON STOCK USD 15 | | | 2,750 000 | 204,378 18 | 234,135 00 | 0 13 | 0 13 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | CANADIAN DOLLAR | CANADIAN NATURAL RESOURCES COMMON STOCK NPV | | | 3,343 000 | 88,181 19 | 95,726 38 | 42 67 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05C8 | 5/31/2012 | USD | EQUITY | US DOLLAR | CAPITAL GUARDIAN EMG MKT ETOP LIMITED PARTNERSHIP | | | 531,349 628 | 5,000,000 00 | 4,864,995 75 | 2 73 | 2 65 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | CARBO CERAMICS INC COMMON STOCK USD 01 | | | 2,556 000 | 265,532 92 | 207,956 16 | 0 12 | 0 11 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | CARDINAL HEALTH INC COMMON STOCK NPV | | | 4,700 000 | 192,428 20 | 194,486 00 | 0 11 | 0 11 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | CARLYLE/RIVERSTONE RNWBLE ENGY INFRASTRUCTURE FUND I LP | | | 1,343,020 560 | 1,343,020 56 | 417,315 00 | 0 25 | 0 24 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | US DOLLAR | CARNIVAL CORP COMMON STOCK USD 01 | | | 1,468 000 | 44,093 87 | 47 108 12 | 0 03 | 0 03 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | CATALYST VENTURE PARTNERS | | | 1 000 | 20,553 67 | 26 00 | 0 00 | 0 00 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | CATAMARAN CORP COMMON STOCK NPV | | | 2,688 000 | 112,862 14 | 241,140 48 | 0 14 | 0 13 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | CATO CORP CLASS A COMMON STOCK USD 033 | | | 3,100 000 | 76,495 29 | 88,970 00 | 0 05 | 0 05 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | CAVIUM INC COMMON STOCK USD 001 | | | 3,469 000 | 99 735 50 | 83,984 49 | 0 05 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | CELGENE CORP COMMON STOCK USD 01 | | | 3,000 000 | 179,917 38 | 204,750 00 | 0 11 | 0 11 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | HONG KONG DOLLAR | CHAODA MODERN AGRICULTURE COMMON STOCK HKD 1 | | | 78,000 000 | 46,357 81 | 11,055 49 | 3 41 | 0 01 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | CHARLES SCHWAB CORP SR UNSECURED 06/14 4 95 | 4 9500 | 6/1/2014 | 200,000 000 | 201,202 00 | 215,164 00 | 0 12 | 0 12 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | CHEVRON CORP COMMON STOCK USD 75 | | | 5,600 000 | 595,526 21 | 550,536 00 | 0 31 | 0 30 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | CHICAGO IL CHI 01/35 FIXED 7 781 | 7 7810 | 1/1/2035 | 120,000 000 | 155,331 60 | 155,773 20 | 0 09 | 0 08 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | SWISS FRANC | CIE FINANCIERE RICHEMON BR A COMMON STOCK CHF1 | | | 8,775 000 | 449,674 85 | 499,816 05 | 54 58 | 0 27 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | COLGATE PALMOLIVE CO COMMON STOCK USD1 | | | 800 000 | 73,864 96 | 78,640 00 | 0 04 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | COMCAST CORP COMPANY GUAR 01/17 6 5 | 6 5000 | 1/15/2017 | 300 000 000 | 299,952 00 | 356,697 00 | 0 20 | 0 19 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | COMCAST CORP SPECIAL CL A COMMON STOCK USD1 | | | 5 250 000 | 111,774 85 | 150,780 00 | 0 08 | 0 08 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | COMMVAULT SYSTEMS INC COMMON STOCK USD 01 | | | 2,091 000 | 46,346 56 | 98,005 17 | 0 06 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | CONCHO RESOURCES INC COMMON STOCK USD 001 | | | 1,960 000 | 160,411 29 | 171,970 40 | 0 10 | 0 09 |

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | CONCUR TECHNOLOGIES INC COMMON STOCK USD 001 | | | 1,325 000 | 49,254 03 | 81,951 25 | 0 05 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | CONCUR TECHNOLOGIES INC COMMON STOCK USD 001 | | | 4,550 000 | 178,948 26 | 281,417 50 | 0 16 | 0 15 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | CONSOLIDATED NATURAL GAS SR UNSECURED 12/14 5 | 5 0000 | 12/1/2014 | 250,000 000 | 263,480 76 | 273,122 50 | 0 15 | 0 15 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5 15 | 5 1500 | 12/1/2020 | 150,000 000 | 164,092 50 | 165,376 50 | 0 09 | 0 09 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | COOPER INDUSTRIES PLC COMMON STOCK USD 01 | | | 1,600 000 | 87,645 20 | 112,800 00 | 0 06 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | CORE LABORATORIES N V COMMON STOCK EUR 02 | | | 1,905 000 | 106,775 49 | 243,649 50 | 0 14 | 0 13 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | COSTAR GROUP INC COMMON STOCK USD 01 | | | 2,332 000 | 131,652 59 | 172,311 48 | 0 10 | 0 09 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | COSTAR GROUP INC COMMON STOCK USD 01 | | | 2 480 000 | 136,487 57 | 183,247 20 | 0 10 | 0 10 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | COVANCE INC COMMON STOCK USD 01 | | | 4,112 000 | 172,088 98 | 190,796 80 | 0 11 | 0 10 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | COVIDIEN PLC COMMON STOCK USD 2 | | | 3,800 000 | 171,893 11 | 196,764 00 | 0 11 | 0 11 |
| FRANCE-MERRICK FOUNDATION | 05CD | 5/31/2012 | USD | EQUITY | US DOLLAR | CRTI EXEMPT INVESTORS I LLC PRIVATE PLACEMENT | | | 20 000 | 218,935 79 | 219,005 00 | 0 18 | 0 17 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | CVS CAREMARK CORP COMMON STOCK USD 01 | | | 2,900 000 | 130,955 60 | 130,326 00 | 0 07 | 0 07 |
| FRANCE-MERRICK FOUNDATION | 05CL | 5/31/2012 | USD | EQUITY | US DOLLAR | DAVIDSON KEMPNER INST PARTNERS | | | 10,000,000 000 | 10,000,000 00 | 10,120,980 00 | 5 68 | 5 51 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | DCC PLC COMMON STOCK EUR.25 | | | 2,683 000 | 100,672 47 | 63,030 51 | 3 67 | 0 03 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | DEALERTRACK HOLDINGS INC COMMON STOCK USD 01 | | | 8,490 000 | 144,489 62 | 231,777 00 | 0 13 | 0 13 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | DEERE + CO COMMON STOCK USD1 | | | 1,400 000 | 113,336 14 | 103,418 00 | 0 06 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05C8 | 5/31/2012 | USD | EQUITY | US DOLLAR | DFA EMERGING MARKETS SMALL CAP DFA EMERGING MARKETS SML CAP | | | 266,098 989 | 5,000,000 00 | 4,930,814 27 | 2 77 | 2 68 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | POUND STERLING | DIAGEO PLC COMMON STOCK GBP 893518 | | | 4,698 000 | 89,521 61 | 111,862 48 | 7 18 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | POUND STERLING | DIAGEO PLC COMMON STOCK GBP 893518 | | | 10,250 000 | 213,703 20 | 244,059 26 | 15 66 | 0 13 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | DIAGEO PLC SPONSORED ADR ADR | | | 1,800 000 | 155,465 37 | 171,612 00 | 0 10 | 0 09 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | DIST OF COLUMBIA INCOME TAX SE DISGEN 12/22 FIXED 4 709 | 4 7090 | 12/1/2022 | 30,000 000 | 30,000 00 | 35,624 40 | 0 02 | 0 02 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | DU PONT (E I ) DE NEMOURS COMMON STOCK USD 3 | | | 4,700 000 | 215,807 09 | 226,822 00 | 0 13 | 0 12 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | ECOLAB INC COMMON STOCK USD1 | | | 4,955 000 | 242,551 37 | 313 205 55 | 0 18 | 0 17 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | EMERSON ELECTRIC CO COMMON STOCK USD 5 | | | 3,700 000 | 173,731 56 | 173,049 00 | 0 10 | 0 09 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5 2 | 5 2000 | 9/1/2020 | 150,000 000 | 164,674 50 | 171,102 00 | 0 10 | 0 09 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | EQT CORP COMMON STOCK NPV | | | 1,400 000 | 76,455 21 | 64,932 00 | 0 04 | 0 04 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | HONG KONG DOLLAR | ESPRIT HOLDINGS LTD COMMON STOCK HKD 1 | | | 20,966 000 | 192,507 03 | 33,768 85 | 10 41 | 0 02 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | CASH | EURO CURRENCY | EURO CURRENCY | | | 894 850 | 1,123 48 | 1,106 44 | 0 06 | 0 00 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | EXFO INC COMMON STOCK NPV | | | 10,437 000 | 92,984 24 | 63,978 81 | 0 04 | 0 03 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | EXPEDITORS INTL WASH INC COMMON STOCK USD 01 | | | 12,675 000 | 353,963 19 | 484,818 75 | 0 27 | 0 26 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | EXPEDITORS INTL WASH INC COMMON STOCK USD 01 | | | 1,800 000 | 73,928 34 | 68 850 00 | 0 04 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | FARALLON CAPITAL INST PARTNERS L P | | | 605,117 000 | 605,117 00 | 1,851,795 00 | 1 37 | 1 33 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | FASTENAL CO COMMON STOCK USD 01 | | | 16,310 000 | 114,445 23 | 721,391 30 | 0 41 | 0 39 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | FEDERAL HOME LOAN BANK BONDS 12/13 3 125 | 3 1250 | 12/13/2013 | 500 000 000 | 513,645 00 | 521,560 00 | 0 29 | 0 28 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | FEDEX CORP COMPANY GUAR 01/19 8 | 8 0000 | 1/15/2019 | 250,000 000 | 263,975 00 | 332,222 50 | 0 19 | 0 18 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | US DOLLAR | FLAMEL TECHNOLOGIES SP ADR ADR | | | 5,384 000 | 78,231 91 | 23,205 04 | 0 01 | 0 01 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | US DOLLAR | FOMENTO ECONOMICO MEX SP ADR ADR | | | 1,365 000 | 48,397 82 | 107,602 95 | 0 06 | 0 06 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | JAPANESE YEN | FOSTER ELECTRIC CO LTD COMMON STOCK | | | 3,533 000 | 88,451 07 | 52,714 53 | 8 02 | 0 03 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | FRANKLIN RESOURCES INC COMMON STOCK USD 1 | | | 1,350 000 | 130,208 33 | 144,166 50 | 0 08 | 0 08 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | FREDDIE MAC NOTES 02/14 0 375 | 0 3750 | 2/27/2014 | 550,000 000 | 549,659 00 | 550,434 50 | 0 31 | 0 30 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | FREEPORT MCMORAN COPPER COMMON STOCK USD 1 | | | 2,200 000 | 96,054 94 | 70,488 00 | 0 04 | 0 04 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | GAMESTOP CORP CLASS A COMMON STOCK USD 001 | | | 3,194 000 | 71,912 41 | 61,260 92 | 0 03 | 0 03 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | GARDNER DENVER INC COMMON STOCK USD 01 | | | 2,679 000 | 197,732 45 | 144,880 32 | 0 08 | 0 08 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | GARDNER DENVER INC COMMON STOCK USD 01 | | | 6,080 000 | 414,770 24 | 328,806 40 | 0 18 | 0 18 |
| FRANCE-MERRICK FOUNDATION | 05CD | 5/31/2012 | USD | EQUITY | US DOLLAR | GEM REALTY FUND III LP | | | 2,828,906 790 | 2,828,906 79 | 4,161,899 00 | 2 34 | 2 27 |
| FRANCE-MERRICK FOUNDATION | 05CD | 5/31/2012 | USD | EQUITY | US DOLLAR | GEM REALTY FUND IV LP | | | 2,094,023 520 | 2,094,023 52 | 2,222,274 00 | 1 25 | 1 21 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | GEN PROBE INC COMMON STOCK USD 0001 | | | 3,442 000 | 180,048 25 | 278,492 22 | 0 16 | 0 15 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | GENERAL ELEC CAP CORP SR UNSECURED 01/20 5 5 | 5 5000 | 1/8/2020 | 150,000 000 | 168,837 51 | 171,872 00 | 0 10 | 0 09 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | GENERAL ELECTRIC CO COMMON STOCK USD 06 | | | 7,400 000 | 135,703 88 | 141,266 00 | 0 08 | 0 08 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | GENERAL MILLS INC COMMON STOCK USD 1 | | | 4 700 000 | 185,397 51 | 179,916 00 | 0 10 | 0 10 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | GENPACT LTD COMMON STOCK USD 01 | | | 8,843 000 | 136,117 39 | 137,862 37 | 0 08 | 0 08 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | GEORGE WASHINGTON UNIVER BONDS 09/21 4 452 | 4 4520 | 9/15/2021 | 250 000 000 | 250,000 00 | 279,827 50 | 0 16 | 0 15 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | GLOBAL PAYMENTS INC COMMON STOCK NPV | | | 2,241 000 | 91,436 15 | 95,197 68 | 0 05 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | GOLDMAN SACHS GROUP INC SR UNSECURED 02/14 VAR | 1 0000 | 2/7/2014 | 200,000 000 | 200,337 84 | 195,112 00 | 0 11 | 0 11 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | SINGAPORE DOLLAR | GOODPACK LTD COMMON STOCK NPV | | | 64,000 000 | 100,933 58 | 81,939 86 | 47 36 | 0 04 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | GRIFOLS SA B COMMON STOCK | | | 347 000 | 0 00 | 5,877 96 | 0 34 | 0 00 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | GRIFOLS SA COMMON STOCK EUR 5 | | | 3,479 000 | 44,232 75 | 78,913 04 | 4 60 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | GTE CORP COMPANY GUAR 04/18 6 84 | 6 8400 | 4/15/2018 | 200,000 000 | 205,308 00 | 245,816 00 | 0 14 | 0 13 |
| FRANCE-MERRICK FOUNDATION | 05C8 | 5/31/2012 | USD | EQUITY | US DOLLAR | HARBOR INTERNATIONAL FUND HARBOR INTERNATIONAL FD INS | | | 169,151 133 | 11,579,044 23 | 8,992,074 23 | 5 05 | 4 89 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | HARMAN INTERNATIONAL COMMON STOCK USD 01 | | | 4,522 000 | 133,860 46 | 177,352 84 | 0 10 | 0 10 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | CANADIAN DOLLAR | HARRY WINSTON DIAMOND CORP COMMON STOCK NPV | | | 6,418 000 | 87,423 88 | 79,434 99 | 35 41 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | HASBRO INC COMMON STOCK USD 5 | | | 800 000 | 28,262 00 | 28,336 00 | 0 02 | 0 02 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | HEALTHCARE SERVICES GROUP COMMON STOCK USD 01 | | | 11,490 000 | 158,991 88 | 224,629 50 | 0 13 | 0 12 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | EURO CURRENCY | HEINEKEN HOLDING NV COMMON STOCK EUR1 6 | | | 11,825 000 | 463,902 35 | 478,692 26 | 27 90 | 0 26 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | HENRY SCHEIN INC COMMON STOCK USD 01 | | | 2,129 000 | 107,328 14 | 158,205 99 | 0 09 | 0 09 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | HEXCEL CORP COMMON STOCK USD 01 | | | 7,180 000 | 165,515 24 | 175,048 40 | 0 10 | 0 10 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | HIGHLAND CAPITAL PARTNERS IV LP | | | 1,000,000 000 | 6,219 38 | 428,641 00 | 0 22 | 0 22 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | HMS HOLDINGS CORP COMMON STOCK USD 01 | | | 3,235 000 | 98,695 33 | 86,665 65 | 0 05 | 0 05 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | HOME DEPOT INC COMMON STOCK USD 05 | | | 2,500 000 | 111,708 20 | 123,350 00 | 0 07 | 0 07 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | HOMEAWAY INC COMMON STOCK USD 0001 | | | 3,902 000 | 93,931 17 | 91,697 00 | 0 05 | 0 05 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1 | | | 4,150 000 | 232,213 69 | 230,989 00 | 0 13 | 0 13 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | CASH | HONG KONG DOLLAR | HONG KONG DOLLAR | | | 10,670 000 | 1,374 33 | 1,374 85 | 0 42 | 0 00 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | ICI WILMINGTON COMPANY GUAR 12/13 5 625 | 5 6250 | 12/1/2013 | 400,000 000 | 401,300 00 | 422,524 00 | 0 24 | 0 23 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | US DOLLAR | ICON PLC SPONSORED ADR ADR | | | 4,594 000 | 96,207 31 | 98,633 18 | 0 06 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | ICT TREASURY PORTFOLIO INST | | | 362,076 100 | 362,076 10 | 362,076 00 | 0 20 | 0 20 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | IDEX CORP COMMON STOCK USD 01 | | | 3 432 000 | 90,930 03 | 136,353 36 | 0 08 | 0 07 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | IDEXX LABORATORIES INC COMMON STOCK USD 1 | | | 1,296 000 | 64,031 61 | 109,952 64 | 0 06 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | IDEXX LABORATORIES INC COMMON STOCK USD 1 | | | 6 495 000 | 184,610 44 | 551,035 80 | 0 31 | 0 30 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | II VI INC COMMON STOCK NPV | | | 10,495 000 | 179,998 04 | 198,355 50 | 0 11 | 0 11 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | INCYTE CORP COMMON STOCK USD 001 | | | 5,252 000 | 71,275 32 | 111,820 12 | 0 06 | 0 06 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | INFORMATICA CORP COMMON STOCK USD 001 | | | 1,817 000 | 52,552 69 | 75,278 31 | 0 04 | 0 04 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | INTEL CORP COMMON STOCK USD 001 | | | 9,100 000 | 225,332 89 | 235,144 00 | 0 13 | 0 13 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD 01 | | | 6,707 000 | 174,986 32 | 173,040 60 | 0 10 | 0 09 |

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | INTERLINE BRANDS INC COMMON STOCK USD 01 | | | 5,247 000 | 70,378 74 | 131,542 29 | 0 07 | 0 07 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | INTL BUSINESS MACHINES CORP COMMON STOCK USD 2 | | | 2,300 000 | 424,693 08 | 443,670 00 | 0 25 | 0 24 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | US DOLLAR | INVESCO LTD COMMON STOCK USD 2 | | | 2,839 000 | 70,050 65 | 61,748 25 | 0 03 | 0 03 |
| FRANCE-MERRICK FOUNDATION | 05C8 | 5/31/2012 | USD | EQUITY | US DOLLAR | ISHARES MSCI EMERGING MARKETS ISHARES MSCI EMERGING MKT IN | | | 202,820 000 | 9,133,731 11 | 7,646,314 00 | 4 29 | 4 16 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1 | | | 7,950 000 | 422,070 79 | 282,384 00 | 0 16 | 0 15 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | JAPANESE YEN | JAPAN TOBACCO INC COMMON STOCK | | | 35 000 | 141,125 81 | 195,051 97 | 29 69 | 0 11 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | JOHNSON + JOHNSON COMMON STOCK USD1 | | | 4,400 000 | 287,864 69 | 274,692 00 | 0 15 | 0 15 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | JPMORGAN CHASE + CO COMMON STOCK USD1 | | | 7,000 000 | 234,440 88 | 232,050 00 | 0 13 | 0 13 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | JPMORGAN CHASE + CO SR UNSECURED 04/19 6 3 | 6 3000 | 4/23/2019 | 150,000 000 | 174,750 00 | 174,292 50 | 0 10 | 0 09 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | K12 INC COMMON STOCK USD 0001 | | | 4,826 000 | 104,767 80 | 105,785 92 | 0 06 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | K12 INC COMMON STOCK USD 0001 | | | 6,736 000 | 142,399 30 | 147,653 12 | 0 08 | 0 08 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON MLP INVESTMEN | | | 6,800 000 | 208,312 68 | 197,132 00 | 0 11 | 0 11 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | KINDER MORGAN INC COMMON STOCK USD 01 | | | 5,800 000 | 188,634 10 | 198,302 00 | 0 11 | 0 11 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | HONG KONG DOLLAR | KINGDEE INTERNATIONAL SFTWR COMMON STOCK HKD 025 | | | 166,000 000 | 99,520 79 | 27,592 34 | 8 51 | 0 02 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | HONG KONG DOLLAR | KINGSOFT CORP LTD COMMON STOCK USD 0005 | | | 152,000 000 | 108,248 11 | 70,899 45 | 21 85 | 0 04 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | KNIGHT TRANSPORTATION INC COMMON STOCK USD 01 | | | 9,107 000 | 165,341 18 | 152,633 32 | 0 09 | 0 08 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | KNIGHT TRANSPORTATION INC COMMON STOCK USD 01 | | | 3,800 000 | 61,876 31 | 63,688 00 | 0 04 | 0 03 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | KNOLOGY INC COMMON STOCK USD 01 | | | 12,240 000 | 86,930 72 | 238,802 40 | 0 13 | 0 13 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | KOHL S CORPORATION SR UNSECURED 11/21 4 | 4 0000 | 11/1/2021 | 150,000 000 | 156,073 40 | 155,238 00 | 0 09 | 0 08 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | KONE OYJ B COMMON STOCK NPV | | | 742 000 | 19,889 53 | 41,404 34 | 2 41 | 0 02 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | CANADIAN DOLLAR | LE CHATEAU INC A COMMON STOCK NPV | | | 2,214 000 | 27,074 26 | 3,206 22 | 1 43 | 0 00 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | SWISS FRANC | LINDT + SPRUENGLI AG PC COMMON STOCK CHF10 | | | 27 000 | 69,671 33 | 78,381 27 | 8.56 | 0 04 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | LINEAR TECHNOLOGY CORP COMMON STOCK USD 001 | | | 3,800 000 | 114,346 01 | 110,276 00 | 0 06 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | LKQ CORP COMMON STOCK USD 01 | | | 7,775 000 | 190,352 95 | 283,321 00 | 0 16 | 0 15 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | LOS ANGELES CNTY CA MET TRANSP LOSTRN 06/21 FIXED 4 28 | 4 2800 | 6/1/2021 | 25,000 000 | 25,000 00 | 28,667 75 | 0 02 | 0 02 |
| FRANCE-MERRICK FOUNDATION | 05CD | 5/31/2012 | USD | EQUITY | US DOLLAR | LUBERT ADLER REAL ESTATE FD V FD V LP | | | 4,775,937 660 | 4,775,937 66 | 1,513,210 00 | 0 86 | 0 84 |
| FRANCE-MERRICK FOUNDATION | 05CD | 5/31/2012 | USD | EQUITY | US DOLLAR | LUBERT ADLER REAL ESTATE FD VI LP | | | 2,923,365 380 | 2,923,360 01 | 1,680,206 00 | 0 94 | 0 91 |
| FRANCE-MERRICK FOUNDATION | 05CD | 5/31/2012 | USD | EQUITY | US DOLLAR | LUBERT ADLER REAL ESTATE FUND IV | | | 3,972,434 850 | 3,976,199 66 | 1,010,693 00 | 0 57 | 0 55 |
| FRANCE-MERRICK FOUNDATION | 05CD | 5/31/2012 | USD | EQUITY | US DOLLAR | LUBERT ADLER VI A LIMITED PARTNERSHIP | | | 373,689 710 | 373 689 71 | 392,088 00 | 0 22 | 0 21 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP | | | 4,000 000 | 4,000,000 00 | 4,080,224 00 | 2 29 | 2 22 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | M + T BANK CORP COMMON STOCK USD 5 | | | 1,400 000 | 109,089 82 | 113,848 00 | 0 06 | 0 06 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | POUND STERLING | MAN GROUP PLC COMMON STOCK USD 428571 | | | 35,843 000 | 122,208 40 | 40,217 31 | 2 58 | 0 02 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | POUND STERLING | MANAGEMENT CONSULTING GROUP COMMON STOCK GBP 01 | | | 174,330 000 | 55,842 03 | 77,142 04 | 4 95 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | MANUF + TRADERS TRUST CO SUBORDINATED 04/13 VAR | 1 0000 | 4/1/2013 | 100,000 000 | 99,982 00 | 100,123 00 | 0 06 | 0 05 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | MARATHON PETROLEUM CORP COMMON STOCK | | | 3,200 000 | 104,484 64 | 115,424 00 | 0 06 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | MARKEL CORP COMMON STOCK NPV | | | 945 000 | 312,706 40 | 414,373 05 | 0 23 | 0 23 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | MARSH + MCLENNAN COS COMMON STOCK USD1 | | | 6,000 000 | 186,460 30 | 191,880 00 | 0 11 | 0 10 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | MARTIN MARIETTA MATERIALS COMMON STOCK USD 01 | | | 2,100 000 | 154,723 87 | 141,687 00 | 0 08 | 0 08 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | MASIMO CORPORATION COMMON STOCK USD 001 | | | 4,494 000 | 127,130 17 | 84,532 14 | 0 05 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | MASTERCARD INC CLASS A COMMON STOCK USD 0001 | | | 1,022 000 | 360,790 44 | 415,453 22 | 0 23 | 0 23 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | MAXIMUS INC COMMON STOCK NPV | | | 2,377 000 | 82,563 24 | 108,177 27 | 0 06 | 0 06 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | MCDONALD S CORP COMMON STOCK USD 01 | | | 2,300 000 | 228,222 55 | 205,482 00 | 0 12 | 0 11 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | MCKESSON CORP COMMON STOCK USD 01 | | | 1,900 000 | 148,467 52 | 165,832 00 | 0 09 | 0 09 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | MERCK + CO INC COMMON STOCK USD 5 | | | 5,600 000 | 212,574 72 | 210,448 00 | 0 12 | 0 11 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | MERCURY COMPUTER SYSTEMS INC COMMON STOCK USD 01 | | | 7,417 000 | 120,784 74 | 87,891 45 | 0 05 | 0 05 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | MICROSEMI CORP COMMON STOCK USD 2 | | | 5,458 000 | 120,982 65 | 96,388 28 | 0 05 | 0 05 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | MICROSOFT CORP COMMON STOCK USD 006 25 | | | 8,700 000 | 232,558 22 | 253,953 00 | 0 14 | 0 14 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | SWEDISH KRONA | MILLICOM INTL CELLULAR SDR RECEIPT USD1 5 | | | 1,017 000 | 80,663 34 | 86,932 04 | 100 00 | 0 05 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | JAPANESE YEN | MITSUBISHI ESTATE CO LTD COMMON STOCK | | | 7,000 000 | 109,891 79 | 108,818 47 | 16 56 | 0 06 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | MONRO MUFFLER BRAKE INC COMMON STOCK USD 01 | | | 2,300 000 | 84,790 41 | 77,717 00 | 0 04 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | MONSANTO CO COMMON STOCK USD 01 | | | 2,460 000 | 193,239 40 | 189,912 00 | 0 11 | 0 10 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | MORGAN STANLEY SR UNSECURED 04/16 3 8 | 3 8000 | 4/29/2016 | 150,000 000 | 146,584 46 | 141,553 50 | 0 08 | 0 08 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD 001 | | | 1,357 000 | 69,225 47 | 97,310 47 | 0 05 | 0 05 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | US DOLLAR | NABORS INDUSTRIES LTD COMMON STOCK USD 001 | | | 4,834 000 | 89,925 89 | 65,500 70 | 0 04 | 0 04 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | NATIONAL OILWELL VARCO INC COMMON STOCK USD 01 | | | 2,100 000 | 144,645 83 | 140 175 00 | 0 08 | 0 08 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | SWISS FRANC | NESTLE SA REG COMMON STOCK CHF 1 | | | 1,612 000 | 55,270 74 | 91,320 40 | 9 97 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | NESTLE SA SPONS ADR FOR REG ADR | | | 14,750 000 | 832,123 94 | 838,537 50 | 0 47 | 0 46 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | NEW YORK CITY NY TRANSITIONAL NYCGEN 05/13 FIXED 1 5 | 1 5000 | 5/1/2013 | 125,000 000 | 126,388 75 | 126,252 50 | 0 07 | 0 07 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | NEXTERA ENERGY INC COMMON STOCK USD 01 | | | 2,600 000 | 154,059 65 | 169,884 00 | 0 10 | 0 09 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | NIC INC COMMON STOCK NPV | | | 6,240 000 | 66,456 00 | 67,828 80 | 0 04 | 0 04 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | NIKE INC CL B COMMON STOCK NPV | | | 1,150 000 | 120,290 77 | 124,407 00 | 0 07 | 0 07 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | SWISS FRANC | NOBEL BIOCARE HOLDING AG REG COMMON STOCK CHF 4 | | | 4 622 000 | 184,620 44 | 48,610 07 | 5 31 | 0 03 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | NORTHWEST BANCSHARES INC COMMON STOCK USD 01 | | | 7,100 000 | 90,411 23 | 81,437 00 | 0 05 | 0 04 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 2 | | | 4,000 000 | 372,636 20 | 317,080 00 | 0 18 | 0 17 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | OCEANEERING INTL INC COMMON STOCK USD 25 | | | 2,000 000 | 94,226 78 | 92,440 00 | 0 05 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | ONEOK INC SR UNSECURED 02/22 4 25 | 4 2500 | 2/1/2022 | 150,000 000 | 151,219 34 | 157,512 00 | 0 09 | 0 09 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | ORACLE CORP COMMON STOCK USD 01 | | | 5,200 000 | 134,328 48 | 137,844 00 | 0 08 | 0 07 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | US DOLLAR | ORASCOM TELECOM GDR REG S GDR | | | 14,944 000 | 149,025 46 | 37,165 73 | 0 02 | 0 02 |
| FRANCE-MERRICK FOUNDATION | 05C8 | 5/31/2012 | USD | EQUITY | US DOLLAR | OVERLOOK PARTNERS FUND LP | | | 3,250,000 000 | 3,250,000 00 | 3,510,936 00 | 1 97 | 1 91 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | PADDY POWER PLC COMMON STOCK EUR 1 | | | 1,095 000 | 46,112 19 | 70,403 47 | 4 10 | 0 04 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | PANDORA MEDIA INC COMMON STOCK USD 0001 | | | 13,108 000 | 128,684 99 | 140,779 92 | 0 08 | 0 08 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | PARTNERRE LTD COMMON STOCK USD1 | | | 2,700 000 | 173,688 49 | 191,349 00 | 0 11 | 0 10 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | HONG KONG DOLLAR | PEAK SPORT PRODUCTS LTD COMMON STOCK HKD 01 | | | 97,000 000 | 68,493 85 | 17,123 12 | 5 28 | 0 01 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | PEARSON PLC SPONSORED ADR ADR | | | 6,500 000 | 122,210 10 | 115,115 00 | 0 06 | 0 06 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | PEGASYSTEMS INC COMMON STOCK USD 01 | | | 6,461 000 | 176,186 04 | 200,228 39 | 0 11 | 0 11 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | PENNANTPARK INVESTMENT CORP COMMON STOCK USD 001 | | | 7,800 000 | 82,918 41 | 76,050 00 | 0 04 | 0 04 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | PEPSICO INC COMMON STOCK USD 017 | | | 5,200 000 | 344 468 12 | 352,820 00 | 0 20 | 0 19 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | EURO CURRENCY | PERNOD RICARD SA COMMON STOCK EUR1 55 | | | 4,925 000 | 445,561 07 | 481,071 80 | 28 04 | 0 26 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | PFIZER INC COMMON STOCK USD 05 | | | 12,400 000 | 268,850 52 | 271,188 00 | 0 15 | 0 15 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV | | | 10,750 000 | 775,070 05 | 908,482 50 | 0 51 | 0 49 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV | | | 2 500 000 | 191,555 80 | 211,275 00 | 0 12 | 0 12 |
| FRANCE-MERRICK FOUNDATION | 05CB | 5/31/2012 | USD | EQUITY | US DOLLAR | PIMCO TOTAL RETURN FUND PIMCO TOTAL RETURN FUND INST | | | 746,655 279 | 8,150 947 47 | 8,422,271 55 | 4 73 | 4 58 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | HONG KONG DOLLAR | PING AN INSURANCE GROUP CO H COMMON STOCK CNY1 | | | 9,400 000 | 54,415 17 | 69,220 51 | 21 34 | 0 04 |

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | POLYPORE INTERNATIONAL INC COMMON STOCK USD 01 | | | 3,224 000 | 126,107 40 | 119,255 76 | 0 07 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | PORT AUTH OF NEW YORK + NEW JE PORTRN 12/19 FIXED 5 309 | 5 3090 | 12/1/2019 | 100,000 000 | 104,892 00 | 121,412 00 | 0 07 | 0 07 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV | | | 6,990 000 | 293,337 34 | 276,314 70 | 0 16 | 0 15 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | POTASH CORP SASKATCHEWAN SR UNSECURED 05/14 5 25 | 5 2500 | 5/15/2014 | 150,000 000 | 156,982 50 | 161,965 50 | 0 09 | 0 09 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | CASH | POUND STERLING | POUND STERLING | | | 2,176 010 | 3,427 20 | 3,349 21 | 0 21 | 0 00 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | PRICESMART INC COMMON STOCK USD 0001 | | | 789 000 | 61,570 91 | 53,320 62 | 0 03 | 0 03 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | PROCTER + GAMBLE CO/THE COMMON STOCK USD1 | | | 5,100 000 | 339,924 66 | 317,679 00 | 0 18 | 0 17 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | PROTECTIVE LIFE SECD TR SR SECURED 09/12 5 45 | 5 4500 | 9/28/2012 | 100,000 000 | 88,859 00 | 101,503 00 | 0 06 | 0 06 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | PRUDENTIAL FINANCIAL INC COMMON STOCK USD 01 | | | 1,700 000 | 87,481 12 | 78,965 00 | 0 04 | 0 04 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | PSS WORLD MEDICAL INC COMMON STOCK USD 01 | | | 7,396 000 | 192 675 27 | 149,621 08 | 0 08 | 0 08 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | QUALCOMM INC COMMON STOCK USD 0001 | | | 9,580 000 | 322,078 93 | 549,029 80 | 0 31 | 0 30 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | QUALCOMM INC COMMON STOCK USD 0001 | | | 5,350 000 | 294,027 51 | 306,608 50 | 0 17 | 0 17 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | QUANEX BUILDING PRODUCTS COMMON STOCK USD 01 | | | 5,939 000 | 82,712 41 | 98,052 89 | 0 06 | 0 05 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | JAPANESE YEN | RAKUTEN INC COMMON STOCK | | | 146 000 | 111,454 15 | 156,026 27 | 23 75 | 0 08 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | POUND STERLING | REED ELSEVIER PLC COMMON STOCK GBP 144397 | | | 15,396 000 | 154,652 67 | 113,270 53 | 7 27 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | RESMED INC COMMON STOCK USD 004 | | | 14,530 000 | 307,980 04 | 450,139 40 | 0 25 | 0 25 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | RIVER HOTEL LTD I | | | 1 000 | 66,675 00 | 0 00 | 0 00 | 0 00 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD 01 | | | 6,025 000 | 74,029 62 | 101,220 00 | 0 06 | 0 06 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | SWISS FRANC | ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK NPV | | | 579 000 | 85,052 53 | 90,328 17 | 9 86 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05CD | 5/31/2012 | USD | EQUITY | US DOLLAR | ROCKWOOD CAPITAL REAL EST VII LP | | | 7,393,581 540 | 7,393,581 54 | 3,904,999 00 | 2 16 | 2 09 |
| FRANCE-MERRICK FOUNDATION | 05CD | 5/31/2012 | USD | EQUITY | US DOLLAR | ROCKWOOD CAPITAL REAL ESTATE PTNRS V | | | 1,395,976 710 | 1,398,365 33 | 1,448,201 00 | 0 80 | 0 78 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | ROCKWOOD HOLDINGS INC COMMON STOCK USD 01 | | | 2,720 000 | 72,474 46 | 131,648 00 | 0 07 | 0 07 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | ROGERS COMMUNICATIONS INC B COMMON STOCK NPV | | | 5,600 000 | 211,449 76 | 192 136 00 | 0 11 | 0 10 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | ROPER INDUSTRIES INC COMMON STOCK USD 01 | | | 4,400 000 | 221,249 84 | 445,368 00 | 0 25 | 0 24 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | ROYAL DUTCH SHELL PLC ADR ADR | | | 3,100 000 | 232,016 71 | 199,485 00 | 0 11 | 0 11 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | POUND STERLING | SABMILLER PLC COMMON STOCK USD 1 | | | 13,400 000 | 455,530 73 | 493,959 60 | 31 69 | 0 27 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | SANOFI COMMON STOCK EUR2 | | | 1,499 000 | 120,736 49 | 101,939 12 | 5 94 | 0 06 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | SAP AG COMMON STOCK NPV | | | 512 000 | 32,800 15 | 29,374 10 | 1 71 | 0 02 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | SAPIENT CORPORATION COMMON STOCK USD 01 | | | 6,723 000 | 81,223 02 | 73,953 00 | 0 04 | 0 04 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | JAPANESE YEN | SAPPORO HOLDINGS LTD COMMON STOCK | | | 21,000 000 | 94,157 56 | 62,934 39 | 9 58 | 0 03 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | US DOLLAR | SASOL LTD SPONSORED ADR ADR | | | 2,897 000 | 96,618 35 | 123,064 56 | 0 07 | 0 07 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | SCHLUMBERGER LTD COMMON STOCK USD 01 | | | 7,039 000 | 408,645 28 | 445,216 75 | 0 25 | 0 24 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD 01 | | | 1,725 000 | 67,014 93 | 94,478 25 | 0 05 | 0 05 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | SEADRILL LTD COMMON STOCK USD2 | | | 3,300 000 | 110,243 42 | 110,352 00 | 0 06 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | SEI INVESTMENTS COMPANY COMMON STOCK USD 01 | | | 12,370 000 | 236,132 64 | 221,546 70 | 0 12 | 0 12 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | SHUFFLE MASTER INC COMMON STOCK USD 01 | | | 5,098 000 | 84,352 46 | 80,854 28 | 0 05 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | SILVER LAKE PARTNERS II TE | | | 1,000,000 000 | 199,576 65 | 581,336 00 | 0 33 | 0 32 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | CASH | SINGAPORE DOLLAR | SINGAPORE DOLLAR | | | 6,392 480 | 5,020 98 | 4,960 22 | 2 87 | 0 00 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | SNAP ON INC COMMON STOCK USD1 | | | 3,800 000 | 193,663 20 | 229,938 00 | 0 13 | 0 13 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | SOCIETE BIC SA COMMON STOCK EUR3 82 | | | 563 000 | 51,287 66 | 54,993 59 | 3 21 | 0 03 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | SODASTREAM INTERNATIONAL LTD COMMON STOCK | | | 2,441 000 | 90,738 60 | 75,671 00 | 0 04 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | SOUTH CAROLINA ST PUBLIC SVC A SCSUTL 06/14 FLOATING VAR | 0 9410 | 6/2/2014 | 150,000 000 | 150,000 00 | 150,316 50 | 0 08 | 0 08 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | SPECTRA ENERGY CAPITAL COMPANY GUAR 07/18 6 75 | 6 7500 | 7/15/2018 | 150,000 000 | 136,566 00 | 175,257 00 | 0 10 | 0 10 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | CASH EQUIVALENT | US DOLLAR | SSGA FUNDS SSGA TREASURY FUND | 0 0092 | 12/1/2030 | 145,658 510 | 145,658 51 | 145,658 51 | 0 08 | 0 08 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | CASH EQUIVALENT | US DOLLAR | SSGA FUNDS SSGA TREASURY FUND | 0 0092 | 12/1/2030 | 111,018 800 | 111,018 80 | 111,018 80 | 0 06 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05C4 | 5/31/2012 | USD | CASH EQUIVALENT | US DOLLAR | SSGA FUNDS SSGA TREASURY FUND | 0 0092 | 12/1/2030 | 310 650 | 310 65 | 310 65 | 0 00 | 0 00 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | CASH EQUIVALENT | US DOLLAR | SSGA FUNDS SSGA TREASURY FUND | 0 0092 | 12/1/2030 | 178,256 030 | 178,256 03 | 178,256 03 | 0 10 | 0 10 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | CASH EQUIVALENT | US DOLLAR | SSGA FUNDS SSGA TREASURY FUND | 0 0092 | 12/1/2030 | 372,191 000 | 372,191 00 | 372,191 00 | 0 21 | 0 20 |
| FRANCE-MERRICK FOUNDATION | 05CB | 5/31/2012 | USD | CASH EQUIVALENT | US DOLLAR | SSGA FUNDS SSGA TREASURY FUND | 0 0092 | 12/1/2030 | 72,466 180 | 72,466 18 | 72,466 18 | 0 04 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05CD | 5/31/2012 | USD | CASH EQUIVALENT | US DOLLAR | SSGA FUNDS SSGA TREASURY FUND | 0 0092 | 12/1/2030 | 147,178 460 | 147,178 46 | 147,178 46 | 0 08 | 0 08 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | CASH EQUIVALENT | US DOLLAR | SSGA FUNDS SSGA TREASURY FUND | 1 0000 | 12/1/2030 | 186,748 000 | 186,748 00 | 186,748 00 | 0 10 | 0 10 |
| FRANCE-MERRICK-RETENTION | 05C9 | 5/31/2012 | USD | CASH EQUIVALENT | US DOLLAR | SSGA FUNDS SSGA TREASURY FUND | 0 0092 | 12/1/2030 | 19,065,840 110 | 19,065,840 11 | 19,065,840 11 | 10 71 | 10 38 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | CASH EQUIVALENT | US DOLLAR | SSGA FUNDS SSGA TREASURY FUND | 0 0092 | 12/1/2030 | 315,003 580 | 315,003 58 | 315,003 58 | 0 18 | 0 17 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | ST JUDE MEDICAL INC COMMON STOCK USD 1 | | | 3,400 000 | 117,812 76 | 130,628 00 | 0 07 | 0 07 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | STANLEY BLACK + DECKER INC COMMON STOCK USD2 5 | | | 2,700 000 | 190,068 85 | 178,875 00 | 0 10 | 0 10 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | STAPLES INC COMPANY GUAR 10/12 7 375 | 7 3750 | 10/1/2012 | 100,000 000 | 98,055 00 | 102,071 00 | 0 06 | 0 06 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | STARBUCKS CORP SR UNSECURED 08/17 6 25 | 6 2500 | 8/15/2017 | 250,000 000 | 236,662 42 | 303,265 00 | 0 17 | 0 17 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | STERICYCLE INC COMMON STOCK USD 01 | | | 2,855 000 | 190,505 72 | 257,853 30 | 0 14 | 0 14 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | STRYKER CORP COMMON STOCK USD 1 | | | 3,100 000 | 160,917 88 | 159,495 00 | 0 09 | 0 09 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | SWISS FRANC | SWATCH GROUP AG/THE BR COMMON STOCK CHF2 25 | | | 279 000 | 70,795 76 | 107,235 91 | 11 71 | 0 06 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | SYNTEL INC COMMON STOCK NPV | | | 1,800 000 | 85,156 24 | 100,620 00 | 0 06 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | T ROWE PRICE GROUP INC COMMON STOCK USD 2 | | | 6,675 000 | 154,121 40 | 384,413 25 | 0 22 | 0 21 |
| FRANCE-MERRICK FOUNDATION | 05C8 | 5/31/2012 | USD | EQUITY | US DOLLAR | T ROWE PRICE INTERNATIONAL FUN T ROWE PRICE INTL DISCOVERY | | | 194,657 117 | 8 465,490 53 | 7,774,605 25 | 4 37 | 4 23 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | TARGET CORP COMMON STOCK USD 0833 | | | 3 600 000 | 185,141 97 | 208,476 00 | 0 12 | 0 11 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | TE CONNECTIVITY LTD COMMON STOCK CHF1 37 | | | 2,500 000 | 82,719 62 | 78,550 00 | 0 04 | 0 04 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | US DOLLAR | TEVA PHARMACEUTICAL SP ADR ADR | | | 1,840 000 | 69,963 76 | 72,109 60 | 0 04 | 0 04 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | TEVA PHARMACEUTICAL SP ADR ADR | | | 6,595 000 | 339,182 43 | 258,458 05 | 0 15 | 0 14 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | TJX COMPANIES INC COMMON STOCK USD1 | | | 3,200 000 | 103,551 33 | 135,872 00 | 0 08 | 0 07 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | CANADIAN DOLLAR | TMX GROUP INC COMMON STOCK NPV | | | 1,034 000 | 28,416 96 | 45,969 97 | 20 49 | 0 03 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | TORTOISE ENERGY CAPITAL CORP TORTOISE ENERGY CAPITAL CORP | | | 3,500 000 | 94,972 78 | 87,080 00 | 0 05 | 0 05 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | TOTAL PRODUCE PLC COMMON STOCK EUR 01 | | | 103,174 000 | 48,962 71 | 57,661 42 | 3 38 | 0 03 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | US DOLLAR | TRANSOCEAN LTD COMMON STOCK CHF15 | | | 1,979 000 | 99,340 53 | 80,802 57 | 0 05 | 0 04 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | TRAVELERS COS INC/THE COMMON STOCK NPV | | | 2,300 000 | 133,920 34 | 143,727 00 | 0 08 | 0 08 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | TRIMBLE NAVIGATION LTD COMMON STOCK NPV | | | 9,820 000 | 227,755 25 | 463,160 30 | 0 26 | 0 25 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | TUPPERWARE BRANDS CORP COMMON STOCK USD 01 | | | 2,600 000 | 150,195 76 | 140,530 00 | 0 08 | 0 08 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | US DOLLAR | TYCO INTERNATIONAL LTD COMMON STOCK CHF6 7 | | | 2,575 000 | 124,942 18 | 136,887 00 | 0 08 | 0 07 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | TYCO INTERNATIONAL LTD COMMON STOCK CHF6 7 | | | 3,000 000 | 159,680 47 | 159,480 00 | 0 09 | 0 09 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | POUND STERLING | UBM PLC COMMON STOCK GBP 1 | | | 7,499 000 | 81,259 05 | 61,750 18 | 3 96 | 0 03 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | UGI CORP COMMON STOCK NPV | | | 3,300 000 | 97,385 98 | 94,644 00 | 0 05 | 0 05 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD 01 | | | 1,497 000 | 58,983 42 | 120,254 01 | 0 07 | 0 07 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | ULTRA PETROLEUM CORP COMMON STOCK NPV | | | 8,900 000 | 425,378 37 | 164,828 00 | 0 09 | 0 09 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | UNILEVER N V NY SHARES NY REG SHRS | | | 9,600 000 | 311 613 60 | 301,056 00 | 0 17 | 0 16 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | UNION PACIFIC CORP COMMON STOCK USD2 5 | | | 1,425 000 | 152 641 96 | 158,745 00 | 0 09 | 0 09 |

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | UNIT CORP COMMON STOCK USD 2 | | | 2,735 000 | 97,390 88 | 108,825 65 | 0 06 | 0 06 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | UNITED PARCEL SERVICE CL B COMMON STOCK USD 01 | | | 1,800 000 | 131,425 14 | 134,892 00 | 0 08 | 0 07 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | UNITED RENTALS INC COMMON STOCK USD 01 | | | 2,328 000 | 77 303 36 | 80,432 40 | 0 05 | 0 04 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | UNITED TECHNOLOGIES CORP COMMON STOCK USD1 | | | 2,300 000 | 172,964 37 | 170,453 00 | 0 10 | 0 09 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | UNITEDHEALTH GROUP INC COMMON STOCK USD 01 | | | 2,100 000 | 107,700 12 | 117,117 00 | 0 07 | 0 06 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | SINGAPORE DOLLAR | UOB KAY HIAN HOLDINGS LTD COMMON STOCK NPV | | | 69,809 000 | 81,467 23 | 86,127 11 | 49 78 | 0 05 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | US BANCORP COMMON STOCK USD 01 | | | 6,000 000 | 163,026 80 | 188,660 00 | 0 10 | 0 10 |
| FRANCE-MERRICK FOUNDATION | 05C1 | 5/31/2012 | USD | CASH | US DOLLAR | US DOLLAR | | | 0 000 | 0 00 | 0 00 | 0 00 | 0 00 |
| FRANCE-MERRICK FOUNDATION | 05C6 | 5/31/2012 | USD | CASH | US DOLLAR | US DOLLAR | | | 0 000 | 0 00 | 0 00 | 0 00 | 0 00 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | CASH | US DOLLAR | US DOLLAR | | | 1,021,484 000 | 1,021,484 00 | 1,021,484 00 | 0 57 | 0 56 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | US TREASURY N/B 01/17 0 875 | 0 8750 | 1/31/2017 | 550,000 000 | 544,828 90 | 556,314 00 | 0 31 | 0 30 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | US TREASURY N/B 02/22 2 | 2 0000 | 2/15/2022 | 270,000 000 | 263,381 83 | 280,905 30 | 0 16 | 0 15 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | UTI WORLDWIDE INC COMMON STOCK NPV | | | 8,472 000 | 132,951 36 | 132,502 08 | 0 07 | 0 07 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | VALIDUS HOLDINGS LTD COMMON STOCK USD 175 | | | 5,900 000 | 183,054 31 | 185,142 00 | 0 10 | 0 10 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | VALMONT INDUSTRIES COMMON STOCK USD1 | | | 1,290 000 | 105,885 63 | 147,705 00 | 0 08 | 0 08 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | VERIZON COMMUNICATIONS INC COMMON STOCK USD 1 | | | 8,525 000 | 335,355 98 | 354,981 00 | 0 20 | 0 19 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | VERIZON COMMUNICATIONS SR UNSECURED 03/14 VAR | 1 0826 | 3/28/2014 | 100,000 000 | 100,000 00 | 100,910 00 | 0 06 | 0 05 |
| FRANCE-MERRICK FOUNDATION | 05CA | 5/31/2012 | USD | FIXED INCOME | US DOLLAR | VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 2 7 | 2 7000 | 2/1/2017 | 125,000 000 | 121,452 50 | 134,103 75 | 0 08 | 0 07 |
| FRANCE-MERRICK FOUNDATION | 05C5 | 5/31/2012 | USD | EQUITY | US DOLLAR | VISA INC CLASS A SHARES COMMON STOCK USD 0001 | | | 3,420 000 | 217,025 87 | 393,984 00 | 0 22 | 0 21 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | VITAMIN SHOPPE INC COMMON STOCK USD 01 | | | 2,117 000 | 72,897 07 | 104,833 84 | 0 06 | 0 06 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | VOLCANO CORP COMMON STOCK USD 001 | | | 2,821 000 | 58,971 41 | 80,652 39 | 0 05 | 0 04 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | VOLTERRA SEMICONDUCTOR CORP COMMON STOCK USD 001 | | | 3,936 000 | 66,257 96 | 109,342 08 | 0 06 | 0 06 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | WAL MART STORES INC COMMON STOCK USD 1 | | | 3 000 000 | 180,920 12 | 197,460 00 | 0 11 | 0 11 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | WASHINGTON POST CLASS B COMMON STOCK USD1 | | | 165 000 | 56,869 62 | 57,555 30 | 0 03 | 0 03 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | WASTE CONNECTIONS INC COMMON STOCK USD 01 | | | 5,145 000 | 107 741 64 | 159,237 75 | 0 09 | 0 09 |
| FRANCE-MERRICK FOUNDATION | 05CM | 5/31/2012 | USD | EQUITY | US DOLLAR | WELLS FARGO + CO COMMON STOCK USD1 666 | | | 13,825 000 | 335,553 63 | 443,091 25 | 0 25 | 0 24 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | WELLS FARGO + CO COMMON STOCK USD1 666 | | | 4,700 000 | 136,638 07 | 150 635 00 | 0 08 | 0 08 |
| FRANCE-MERRICK FOUNDATION | 05CF | 5/31/2012 | USD | EQUITY | US DOLLAR | WINSTON HEDGED EQ SERIES 1 LIMITED PARTNERSHIP | | | 64,057 587 | 10,489,429 85 | 13,948,111 00 | 7 83 | 7 59 |
| SIT DIVIDEND GROWTH | 05CN | 5/31/2012 | USD | EQUITY | US DOLLAR | WISCONSIN ENERGY CORP COMMON STOCK USD 01 | | | 3,500 000 | 120,346 02 | 132,440 00 | 0 07 | 0 07 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | EURO CURRENCY | WOLTERS KLUWER COMMON STOCK EUR 12 | | | 3,897 000 | 76,153 71 | 58,044 86 | 3 38 | 0 03 |
| FMF - BIA SMALL CAP GROWTH | 05CJ | 5/31/2012 | USD | EQUITY | US DOLLAR | WORLD FUEL SERVICES CORP COMMON STOCK USD 01 | | | 6,654 000 | 249,008 93 | 249,525 00 | 0 14 | 0 14 |
| FRANCE-MERRICK - BCM GLOBAL | 05CI | 5/31/2012 | USD | EQUITY | JAPANESE YEN | YAMAHA MOTOR CO LTD COMMON STOCK | | | 8,200 000 | 165,472 53 | 81,461 46 | 12 40 | 0 04 |
| | | | | | | | | | Total Fair Market Value | $ | 184,088,458 | | |

Base Currency. USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | | | |
| **CANADIAN DOLLAR** | | | | | | | | | |
| 05CI | 521129106 | LE CHATEAU INC A | | | COMMON STOCK NPV | | 09 Feb 2012 | 09 Feb 2012 | 1 051416 |
| 12RJBI00032 | | 403 | 6,014 000 | Local | 77,324 45 | 77,324 45 | 0 00 | | 0 00 |
| | | | | Base | 73,543 18 | 73,543 18 | 0 00 | 0 00 | 0 00 |
| 05CI | 521129957 | LE CHATEAU INC A | | | COMMON STOCK NPV | | 08 Feb 2012 | 13 Feb 2012 | 0 995350 |
| 121MBF33120 | | 398 | 95 000 | Local | 141 55 | 1,221 45 | -1,079 90 | | -1,079 90 |
| | | | | Base | 142 21 | 1,161 72 | -1,084 94 | 65 43 | -1,019 51 |
| 05CI | 521129957 | LE CHATEAU INC A | | | COMMON STOCK NPV | | 26 Apr 2012 | 01 May 2012 | 0 983950 |
| 12DSKBBRWW6 | | 474 | 2,770 000 | Local | 4,772 16 | 35,615 02 | -30,842 86 | | -30,842 86 |
| | | | | Base | 4,850 00 | 33,873 40 | -31,345 96 | 2,322 56 | -29,023 40 |
| 05CI | 521129957 | LE CHATEAU INC A | | | COMMON STOCK NPV | | 27 Apr 2012 | 02 May 2012 | 0 980950 |
| 12DTKBBRGBK | | 478 | 10 000 | Local | 15 79 | 128 57 | -112 78 | | -112 78 |
| | | | | Base | 16 10 | 122 29 | -114 97 | 8 78 | -106 19 |
| 05CI | 521129957 | LE CHATEAU INC A | | | COMMON STOCK NPV | | 04 May 2012 | 09 May 2012 | 0 994250 |
| 12EDKBBRD18 | | 488 | 122 000 | Local | 178 12 | 1,568 60 | -1,390 48 | | -1,390 48 |
| | | | | Base | 179 15 | 1,491 90 | -1,398 52 | 85 77 | -1,312 75 |
| 05CI | 521129957 | LE CHATEAU INC A | | | COMMON STOCK NPV | | 08 May 2012 | 11 May 2012 | 1 001150 |
| 12EFKBBR7H2 | | 492 | 112 000 | Local | 164 64 | 1,440 03 | -1,275 39 | | -1,275 39 |
| | | | | Base | 164 45 | 1,369 61 | -1,273 92 | 68 76 | -1,205 16 |
| 05CI | 521129957 | LE CHATEAU INC A | | | COMMON STOCK NPV | | 11 May 2012 | 16 May 2012 | 0 996750 |
| 12EIKBBSD1M | | 497 | 691 000 | Local | 1,026 27 | 8,884 47 | -7,858 20 | | -7,858 20 |
| | | | | Base | 1,029 62 | 8,450 00 | -7,883 82 | 463 44 | -7,420 38 |
| **521129957 Total** | | | | | | | | | |
| | | | | Local | 6,298 53 | 48,858 14 | -42,559 61 | | -42,559 61 |
| | | | | Base | 6,381 53 | 46,468 92 | -43,102 13 | 3,014 74 | -40,087 39 |



Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency· USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CI | 87261X959 | TMX GROUP INC | | | COMMON STOCK NPV | | 03 Apr 2012 | 09 Apr 2012 | 0 989550 |
| 12DBKBBVLQC | | 438 | 113 000 | Local | 5,027 36 | 3,230 55 | 1,796 81 | | 1,796 81 |
| | | | | Base | 5,080 45 | 3,105 53 | 1,815 78 | 159 14 | 1,974 92 |
| 05CI | 87261X959 | TMX GROUP INC | | | COMMON STOCK NPV | | 04 Apr 2012 | 10 Apr 2012 | 0 997100 |
| 12DCKBBS01T | | 440 | 191 000 | Local | 8,474 54 | 5,460 50 | 3,014 04 | | 3,014 04 |
| | | | | Base | 8,499 19 | 5,249 17 | 3,022 81 | 227 21 | 3,250 02 |
| 05CI | 87261X959 | TMX GROUP INC | | | COMMON STOCK NPV | | 05 Apr 2012 | 11 Apr 2012 | 0 991550 |
| 12DDKBBRP1X | | 446 | 89 000 | Local | 3,954 80 | 2,544 42 | 1,410 38 | | 1,410 38 |
| | | | | Base | 3,988 50 | 2,445 95 | 1,422 40 | 120 15 | 1,542 55 |
| 05CI | 87261X959 | TMX GROUP INC | | | COMMON STOCK NPV | | 09 Apr 2012 | 12 Apr 2012 | 1 029020 |
| 12DFKBBL6KR | | 450 | 41 000 | Local | 1,815 16 | 1,172 15 | 643 01 | | 643 01 |
| | | | | Base | 1,763 97 | 1,126 78 | 624 88 | 12 31 | 637 19 |
| 05CI | 87261X959 | TMX GROUP INC | | | COMMON STOCK NPV | | 09 Apr 2012 | 12 Apr 2012 | 1 029020 |
| 12DIJBBCM3F | | 450 | -41 000 | Local | -1,815 16 | -1,172 15 | -643 01 | | -643 01 |
| CXL | | | | Base | -1,763 97 | -1,126 78 | -624 88 | -12 31 | -637 19 |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 05CI | 87261X959 | TMX GROUP INC | | COMMON STOCK NPV | | | 09 Apr 2012 | 12 Apr 2012 | 1 02902C |
| 12DIJBBCNS0 | 458 | | 41 000 | Local | 1,813 52 | 1,172 15 | 641 37 | | 641 37 |
| | | | | Base | 1,762 38 | 1,126 78 | 623 28 | 12 32 | 635 60 |
| **87261X959 Total** | | | | | | | | | |
| | | | | Local | 19,270 22 | 12,407 62 | 6,862 60 | | 6,862 60 |
| | | | | Base | 19,330 52 | 11,927 43 | 6,884 27 | 518 82 | 7,403 09 |
| **CANADIAN DOLLAR Total** | | | | Local | 102,893 2C | 138,590 21 | -35,697 01 | | -35,697 01 |
| | | | | Base | 99,255 23 | 131,939 53 | -36,217 86 | 3,533 56 | -32,684 30 |
| **CANADIAN DOLLAR Total Gains** | | | | Local | | | 6,862 60 | | 6,862 60 |
| | | | | Base | | | 6,884 27 | 3,533 56 | 10,417 83 |
| **CANADIAN DOLLAR Total Losses** | | | | Local | | | -42,559 61 | | -42,559 61 |
| | | | | Base | | | -43,102 13 | 0 00 | -43,102 13 |
| **CANADIAN DOLLAR Net Gains/Losses** | | | | Base | | | -36,217 86 | 3,533 56 | -32,684 30 |
| **EURO CURRENCY** | | | | | | | | | |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **FINLAND** | | | | | | | | | |
| 05CI | B09M9D905 | KONE OYJ B | | COMMON STOCK NPV | | | 25 Jul 2011 | 28 Jul 2011 | 0 69752C |
| 111MGP14546 | 107 | | 346 000 | Local | 14,400 83 | 6,309 30 | 8,091 53 | | 8,091 53 |
| | | | | Base | 20,645 76 | 9,274 63 | 11,600 43 | -229 30 | 11,371 13 |
| 05CI | B09M9D905 | KONE OYJ B | | COMMON STOCK NPV | | | 15 Nov 2011 | 18 Nov 2011 | 0 739481 |
| 111MKK17286 | 307 | | 261 000 | Local | 10,681 74 | 4,759 33 | 5,922 41 | | 5,922 41 |
| | | | | Base | 14,444 91 | 6,996 18 | 8,008 87 | -560 14 | 7,448 73 |
| **B09M9D905 Total** | | | | | | | | | |
| | | | | Local | 25,082 57 | 11,068 63 | 14,013 94 | | 14,013 94 |
| | | | | Base | 35,090 67 | 16,270 81 | 19,609 30 | -789 44 | 18,819 86 |
| **FINLAND Total** | | | | | | | | | |
| | | | | Local | 25,082 57 | 11,068 63 | 14,013 94 | | 14,013 94 |
| | | | | Base | 35,090 67 | 16,270 81 | 19,609 3C | -789 44 | 18,819 8E |
| **FRANCE** | | | | | | | | | |
| 05CI | B042Y290C | MEETIC | | COMMON STOCK EUR 1 | | | 01 Aug 2011 | 04 Aug 2011 | 0 70417E |
| 111MHA23470 | 127 | | 4,099 00C | Local | 61,172 61 | 89,562 27 | -28,389 66 | | -28,389 66 |
| | | | | Base | 86,871 19 | 119,203 94 | -40,316 14 | 7,983 39 | -32,332 75 |
| **FRANCE Total** | | | | | | | | | |
| | | | | Local | 61,172 61 | 89,562 27 | -28,389 66 | | -28,389 66 |
| | | | | Base | 86,871 19 | 119,203 94 | -40,316 14 | 7,983 39 | -32,332 75 |
| **GERMANY** | | | | | | | | | |
| 05CI | 575602909 | BAYERISCHE MOTOREN WERKE AG | | COMMON STOCK EUR1 | | | 07 Feb 2012 | 09 Feb 2012 | 0 755173 |
| 121MBE21377 | 396 | | 178 000 | Local | 12,264 03 | 8,050 59 | 4,213 44 | | 4,213 44 |
| | | | | Base | 16,240 03 | 11,059 99 | 5,579 44 | -399 40 | 5,180 04 |
| 05CI | 575602909 | BAYERISCHE MOTOREN WERKE AG | | COMMON STOCK EUR1 | | | 27 Mar 2012 | 29 Mar 2012 | 0 750638 |
| 12CSKBB6LJW | 429 | | 178 000 | Local | 12,276 70 | 8,050 59 | 4,226 11 | | 4,226 11 |
| | | | | Base | 16,355 02 | 11,059 99 | 5,630 02 | -334 99 | 5,295 03 |





**Base Currency· USD - US DOLLAR**

| Fund | Asset ID | Security Name | Security Description | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|

| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **575602909 Total** | | | | | | | | |
| | | | Local | 24,540 73 | 16,101 18 | 8,439 55 | | 8,439 55 |
| | | | Base | 32,595 05 | 22,119 98 | 11,209 46 | -734 39 | 10,475 07 |
| **GERMANY Total** | | | | | | | | |
| | | | Local | 24,540 73 | 16,101 18 | 8,439 55 | | 8,439 55 |
| | | | Base | 32,595 05 | 22,119 98 | 11,209 46 | -734 39 | 10,475 07 |
| **EURO CURRENCY Total** | | | Local | 110,795 91 | 116,732 08 | -5,936 17 | | -5,936 17 |
| | | | Base | 154,556 91 | 157,594 73 | -9,497 38 | 6,459 56 | -3,037 82 |
| **EURO CURRENCY Total Gains** | | | Local | | | 22,453 49 | | 22,453 49 |
| | | | Base | | | 30,818 76 | 7,983 39 | 38,802 15 |
| **EURO CURRENCY Total Losses** | | | Local | | | -28,389 66 | | -28,389 66 |
| | | | Base | | | -40,316 14 | -1,523 83 | -41,839 97 |
| **EURO CURRENCY Net Gains/Losses** | | | Base | | | -9,497 38 | 6,459 56 | -3,037 82 |
| **HONG KONG DOLLAR** | | | | | | | | |
| 05CI B3Z9VV904 | PEAK SPORT PRODUCTS LTD | | COMMON STOCK HKD 01 | | | 14 Dec 2011 | 16 Dec 2011 | 7 782300 |
| 111MLJ13767 | 334 | 7,000 000 | Local | 15,333 71 | 38,413 59 | -23,079 88 | | -23,079 88 |
| | | | Base | 1,970 33 | 4,942 85 | -2,965 69 | -6 83 | -2,972 52 |
| 05CI B3Z9VV904 | PEAK SPORT PRODUCTS LTD | | COMMON STOCK HKD 01 | | | 16 Dec 2011 | 20 Dec 2011 | 7 784450 |
| 111MLL08893 | 339 | 9,000 000 | Local | 18,753 43 | 49,388 90 | -30,635 47 | | -30,635 47 |
| | | | Base | 2,409 09 | 6,355 10 | -3,935 47 | -10 54 | -3,946 01 |
| 05CI B3Z9VV904 | PEAK SPORT PRODUCTS LTD | | COMMON STOCK HKD 01 | | | 19 Dec 2011 | 21 Dec 2011 | 7 783950 |
| 111MLM15692 | 343 | 4,000 000 | Local | 8,182 59 | 21,950 62 | -13,768 03 | | -13,768 03 |
| | | | Base | 1,051 21 | 2,824 49 | -1,768 77 | -4 51 | -1,773 28 |
| 05CI B3Z9VV904 | PEAK SPORT PRODUCTS LTD | | COMMON STOCK HKD 01 | | | 20 Dec 2011 | 22 Dec 2011 | 7 781950 |
| 111MLN18419 | 345 | 4,000 000 | Local | 8,159 88 | 21,950 62 | -13,790 74 | | -13,790 74 |
| | | | Base | 1,048 56 | 2,824 49 | -1,772 14 | -3 79 | -1,775 93 |
| 05CI B3Z9VV904 | PEAK SPORT PRODUCTS LTD | | COMMON STOCK HKD 01 | | | 21 Dec 2011 | 23 Dec 2011 | 7 781450 |
| 111MLO12479 | 350 | 10,000 000 | Local | 20,488 37 | 54,876 55 | -34,388 18 | | -34,388 18 |
| | | | Base | 2,632 98 | 7,061.22 | -4,419 25 | -8 99 | -4,428 24 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CI B3Z9VV904 | PEAK SPORT PRODUCTS LTD | | COMMON STOCK HKD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 7 781900 |
| 111MLP08846 | 354 | 6,000 000 | Local | 12,232 96 | 32,925 93 | -20,692 97 | | -20,692 97 |
| | | | Base | 1,571 98 | 4,236 73 | -2,659 12 | -5 63 | -2,664 75 |
| 05CI B3Z9VV904 | PEAK SPORT PRODUCTS LTD | | COMMON STOCK HKD 01 | | | 23 Dec 2011 | 29 Dec 2011 | 7 776950 |
| 111MLQ08351 | 358 | 10,000 000 | Local | 20,518 92 | 54,876 55 | -34,357 63 | | -34,357 63 |
| | | | Base | 2,638 43 | 7,061 22 | -4,417 88 | -4 91 | -4,422 79 |
| 05CI B3Z9VV904 | PEAK SPORT PRODUCTS LTD | | COMMON STOCK HKD 01 | | | 28 Dec 2011 | 30 Dec 2011 | 7 772850 |
| 111MLS07120 | 365 | 2,000 000 | Local | 4,159 04 | 10,975 31 | -6,816 27 | | -6,816 27 |
| | | | Base | 535 07 | 1,412 24 | -876 93 | -0 24 | -877 17 |
| 05CI B3Z9VV904 | PEAK SPORT PRODUCTS LTD | | COMMON STOCK HKD 01 | | | 29 Dec 2011 | 03 Jan 2012 | 7 772250 |
| 111MLT14442 | 370 | 2,000 000 | Local | 4,121 14 | 10,975 31 | -6,854 17 | | -6,854 17 |
| | | | Base | 530 24 | 1,412 24 | -881 88 | -0 12 | -882 00 |
| 05CI B3Z9VV904 | PEAK SPORT PRODUCTS LTD | | COMMON STOCK HKD 01 | | | 03 Apr 2012 | 10 Apr 2012 | 7 764500 |
| 12DBKBBN3PL | 436 | 17,149 000 | Local | 31,454 85 | 94,107 80 | -62,652 95 | | -62,652 95 |
| | | | Base | 4,051 11 | 12,109 29 | -8,069 15 | 10 97 | -8,058 18 |
| 05CI B3Z9VV904 | PEAK SPORT PRODUCTS LTD | | COMMON STOCK HKD 01 | | | 05 Apr 2012 | 11 Apr 2012 | 7 765250 |
| 12DDKBBNPT7 | 442 | 10,851 000 | Local | 20,775 84 | 59,546 55 | -38,770 71 | | -38,770 71 |
| | | | Base | 2,675 49 | 7,662 13 | -4,992 85 | 6 21 | -4,986 64 |
| **B3Z9VV904 Total** | | | | | | | | |
| | | | Local | 164,180 73 | 449,987 73 | -285,807 00 | | -285,807 00 |
| | | | Base | 21,114 49 | 57,902 00 | -36,759 13 | -28 38 | -36,787 51 |
| **HONG KONG DOLLAR Total** | | | Local | 164,180 73 | 449,987 73 | -285,807 00 | | -285,807 00 |
| | | | Base | 21,114 49 | 57,902 00 | -36,759 13 | -28 38 | -36,787 51 |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| HONG KONG DOLLAR Total Gains | | | | Local | | | 0 00 | | 0 00 |
| | | | | Base | | | 0 00 | 17 18 | 17 18 |
| HONG KONG DOLLAR Total Losses | | | | Local | | | -285,807 0C | | -285,807 0C |
| | | | | Base | | | -36,759 13 | -45 56 | -36,804 69 |
| HONG KONG DOLLAR Net Gains/Losses | | | | Base | | | -36,759 13 | -28 38 | -36,787 51 |
| JAPANESE YEN | | | | | | | | | |





Base Currency: USD - US DOLLAR

| Fund | Asset ID | Security Name | | | Security Description | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05CI | 647453901 | JAPAN TOBACCO INC | | | COMMON STOCK | | 02 Aug 2011 | 05 Aug 2011 | 77 14500C |
| 111MHB27328 | | 132 | 4 000 | Local | 1,372,210 00 | 1,777,413 00 | -405,203 00 | | -405,203 00 |
| | | | | Base | 17,787 41 | 16,128 66 | -5,252 49 | 6,911 24 | 1,658 75 |
| 05CI | 698526001 | YAMAHA MOTOR CO LTD | | | COMMON STOCK | | 02 Aug 2011 | 05 Aug 2011 | 77 14500C |
| 111MHB27329 | | 133 | 1,300 00C | Local | 1,895,969 00 | 2,767,546 00 | -871,577 00 | | -871,577 00 |
| | | | | Base | 24,576 69 | 26,233 45 | -11,297 91 | 9,641 15 | -1,656 76 |
| JAPANESE YEN Total | | | | Local | 3,268,179 0C | 4,544,959 0C | -1,276,780 0C | | -1,276,780 0C |
| | | | | Base | 42,364 1C | 42,362 11 | -16,550 40 | 16,552 3S | 1 99 |
| JAPANESE YEN Total Gains | | | | Local | | | 0 00 | | 0 00 |
| | | | | Base | | | 0 00 | 16,552 3S | 16,552 3S |
| JAPANESE YEN Total Losses | | | | Local | | | -1,276,780 0C | | -1,276,780 0C |
| | | | | Base | | | -16,550 40 | 0 00 | -16,550 40 |
| JAPANESE YEN Net Gains/Losses | | | | Base | | | -16,550 40 | 16,552 39 | 1 99 |
| POUND STERLING | | | | | | | | | |
| 05CI | 023740905 | DIAGEO PLC | | | COMMON STOCK GBP 89351E | | 15 Nov 2011 | 18 Nov 2011 | 0 632171 |
| 111MKK17278 | | 313 | 458 000 | Local | 6,057 92 | 4,653 97 | 1,403 95 | | 1,403 95 |
| | | | | Base | 9,582 72 | 8,727 31 | 2,220 84 | -1,365 43 | 855 41 |
| 05CI | 313486904 | BARCLAYS PLC | | | COMMON STOCK GBP 25 | | 13 Sep 2011 | 16 Sep 2011 | 0 633312 |
| 111MIH14147 | | 213 | 4,783 00C | Local | 7,031 93 | 15,733 88 | -8,701 95 | | -8,701 95 |
| | | | | Base | 11,103 42 | 23,977 29 | -13,740 38 | 866 51 | -12,873 87 |
| 05CI | 313486904 | BARCLAYS PLC | | | COMMON STOCK GBP 25 | | 13 Sep 2011 | 16 Sep 2011 | 0 633312 |
| 111MIH14146 | | 214 | 4,782 00C | Local | 7,040 47 | 15,730 59 | -8,690 12 | | -8,690 12 |
| | | | | Base | 11,116 91 | 23,972 28 | -13,721 70 | 866 33 | -12,855 37 |
| 05CI | 313486904 | BARCLAYS PLC | | | COMMON STOCK GBP 25 | | 15 Sep 2011 | 20 Sep 2011 | 0 632671 |
| 111MIJ15067 | | 222 | 9,320 00C | Local | 14,821 69 | 30,658 53 | -15,836 84 | | -15,836 84 |
| | | | | Base | 23,427 17 | 46,721 37 | -25,031 71 | 1,737 51 | -23,294 20 |





Base Currency: USD - US DOLLAR

| Fund | Asset ID | Security Name | | | Security Description | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05CI | 313486904 | BARCLAYS PLC | | | COMMON STOCK GBP 25 | | 15 Sep 2011 | 20 Sep 2011 | 0 632671 |
| 111MIJ15064 | | 223 | 8,151 00C | Local | 12,729 67 | 26,813 06 | -14,083 39 | | -14,083 39 |
| | | | | Base | 20,120 52 | 40,861 15 | -22,260 21 | 1,519 58 | -20,740 63 |
| 313486904 Total | | | | | | | | | |
| | | | | Local | 41,623 76 | 88,936 06 | -47,312 30 | | -47,312 30 |
| | | | | Base | 65,768 02 | 135,532 09 | -74,754 00 | 4,989 93 | -69,764 07 |
| 05CI | 989VRW909 | MANAGEMENT CONSULTING GROU | | | CALL EXP 01DEC15 | | 15 Dec 2011 | 15 Dec 2011 | 0 646120 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 11RJLS00076 | 368 | 11,658 00C | Local | 2,564 76 | 0 00 | 2,564 76 | | 2,564 76 |
| | | | Base | 3,969 48 | 0 00 | 3,969 48 | 0 00 | 3,969 48 |
| 05CI 989VRW909 | MANAGEMENT CONSULTING GROU | | CALL EXP 01DEC1E | | | 15 Dec 2011 | 15 Dec 2011 | 0 64612C |
| 114FLU00072 | 368 | -11,658 00C | Local | -2,564 76 | 0 00 | -2,564 76 | | -2,564 76 |
| CXL | | | Base | -3,969 48 | 0 00 | -3,969 48 | 0 00 | -3,969 48 |
| **989VRW909 Total** | | | | | | | | |
| | | | Local | 0 00 | 0 00 | 0 00 | | 0 00 |
| | | | Base | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| **POUND STERLING Total** | | | Local | 47,681 6E | 93,590 03 | -45,908 35 | | -45,908 35 |
| | | | Base | 75,350 74 | 144,259 4C | -72,533 16 | 3,624 50 | -68,908 66 |
| **POUND STERLING Total Gains** | | | Local | | | 1,403 95 | | 1,403 95 |
| | | | Base | | | 2,220 84 | 4,989 93 | 7,210 77 |
| **POUND STERLING Total Losses** | | | Local | | | -47,312 30 | | -47,312 30 |
| | | | Base | | | -74,754 00 | -1,365 43 | -76,119 43 |
| **POUND STERLING Net Gains/Losses** | | | Base | | | -72,533 16 | 3,624 50 | -68,908 66 |
| **SWEDISH KRONA** | | | | | | | | |
| 05C4 B00L2M903 | MILLICOM INTL CELLULAR SDF | | RECEIPT USD1 5 | | | 29 Aug 2011 | 01 Sep 2011 | 6 274000 |
| 11RJHW00014 | 026 | 500 000 | Local | 350,389 81 | 247,212 07 | 103,177 74 | | 103,177 74 |
| | | | Base | 55,847 91 | 40,169 65 | 16,445 29 | -767 03 | 15,678 26 |
| 05C4 B00L2M903 | MILLICOM INTL CELLULAR SDF | | RECEIPT USD1 5 | | | 29 Dec 2011 | 03 Jan 2012 | 6 927500 |
| 11RJLU00051 | 217 | 920 000 | Local | 639,696 68 | 454,870 21 | 184,826 47 | | 184,826 47 |
| | | | Base | 92,341 64 | 73,912 16 | 26,680 11 | -8,250 63 | 18,429 48 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CI B00L2M903 | MILLICOM INTL CELLULAR SDF | | RECEIPT USD1 5 | | | 02 May 2012 | 07 May 2012 | 6 747500 |
| 12ECKBBL301 | 487 | 37 000 | Local | 25,667 69 | 18,060 45 | 7,607 24 | | 7,607 24 |
| | | | Base | 3,804 03 | 2,934 65 | 1,127 42 | -258 04 | 869 38 |
| **B00L2M903 Total** | | | | | | | | |
| | | | Local | 1,015,754 18 | 720,142 73 | 295,611 45 | | 295,611 45 |
| | | | Base | 151,993 58 | 117,016 46 | 44,252 82 | -9,275 70 | 34,977 12 |
| **SWEDISH KRONA Total** | | | Local | 1,015,754 18 | 720,142 73 | 295,611 45 | | 295,611 45 |
| | | | Base | 151,993 58 | 117,016 46 | 44,252 82 | -9,275 70 | 34,977 12 |
| **SWEDISH KRONA Total Gains** | | | Local | | | 295,611 45 | | 295,611 45 |
| | | | Base | | | 44,252 82 | 0 00 | 44,252 82 |
| **SWEDISH KRONA Total Losses** | | | Local | | | 0 00 | | 0 00 |
| | | | Base | | | 0 00 | -9,275 70 | -9,275 70 |
| **SWEDISH KRONA Net Gains/Losses** | | | Base | | | 44,252 82 | -9,275 70 | 34,977 12 |
| **SWISS FRANC** | | | | | | | | |
| 05CM B3DCZF902 | CIE FINANCIERE RICHEMON BR A | | COMMON STOCK CHF1 | | | 16 Mar 2012 | 21 Mar 2012 | 0 916050 |
| 121MCL29331 | 108 | 575 000 | Local | 34,037 59 | 26,938 38 | 7,099 21 | | 7,099 21 |
| | | | Base | 37,156 91 | 29,465 87 | 7,749 81 | -58 77 | 7,691 04 |
| **SWISS FRANC Total** | | | Local | 34,037 59 | 26,938 38 | 7,099 21 | | 7,099 21 |
| | | | Base | 37,156 91 | 29,465 87 | 7,749 81 | -58 77 | 7,691 04 |
| **SWISS FRANC Total Gains** | | | Local | | | 7,099 21 | | 7,099 21 |
| | | | Base | | | 7,749 81 | 0 00 | 7,749 81 |
| **SWISS FRANC Total Losses** | | | Local | | | 0 00 | | 0 00 |
| | | | Base | | | 0 00 | -58 77 | -58 77 |
| **SWISS FRANC Net Gains/Losses** | | | Base | | | 7,749 81 | -58 77 | 7,691 04 |
| **US DOLLAR** | | | | | | | | |
| 05CN 000375204 | ABB LTD SPON ADR | | ADR | | | 23 Feb 2012 | 28 Feb 2012 | 1 000000 |
| 124BBQ00423 | 300 | 300 000 | Local | 6,184 02 | 6,159 54 | 24 48 | | 24 48 |
| | | | Base | 6,184 02 | 6,159 54 | 24 48 | 0 00 | 24 48 |

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CN | 000375204 | ABB LTD SPON ADR | | ADR | | | 23 Feb 2012 | 28 Feb 2012 | 1 00000C |
| 124BBQ00424 | | 302 | 1,200 00C | Local | 24,745 35 | 24,638 18 | 107 17 | | 107 17 |
| | | | | Base | 24,745 35 | 24,638 18 | 107 17 | 0 00 | 107 17 |
| 05CN | 000375204 | ABB LTD SPON ADR | | ADR | | | 28 Feb 2012 | 02 Mar 2012 | 1 00000C |
| 124BBT00418 | | 319 | 2,300 00C | Local | 47,926 53 | 47,223 18 | 703 35 | | 703 35 |
| | | | | Base | 47,926 53 | 47,223 18 | 703 35 | 0 00 | 703 35 |
| **000375204 Total** | | | | | | | | | |
| | | | | Local | 78,855 90 | 78,020 90 | 835 00 | | 835 00 |
| | | | | Base | 78,855 90 | 78,020 90 | 835 00 | 0 00 | 835 00 |
| 05C4 | 00253530C | AARON S INC | | COMMON STOCK USD 5 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00715 | | 174 | 4,302 00C | Local | 114,398 74 | 75,941 96 | 38,456 78 | | 38,456 78 |
| | | | | Base | 114,398 74 | 75,941 96 | 38,456 78 | 0 00 | 38,456 78 |
| 05CJ | 00476410€ | ACME PACKET INC | | COMMON STOCK USD 001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGT6 | | 059 | 432 000 | Local | 12,048 20 | 13,796 40 | -1,748 20 | | -1,748 20 |
| | | | | Base | 12,048 20 | 13,796 40 | -1,748 20 | 0 00 | -1,748 20 |
| 05C6 | 00476410€ | ACME PACKET INC | | COMMON STOCK USD 001 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18732 | | 290 | 1,300 00C | Local | 47,236 28 | 56,486 10 | -9,249 82 | | -9,249 82 |
| | | | | Base | 47,236 28 | 56,486 10 | -9,249 82 | 0 00 | -9,249 82 |
| 05C6 | 00476410€ | ACME PACKET INC | | COMMON STOCK USD 001 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU10329 | | 331 | 1,360 00C | Local | 50,095 17 | 59,093 16 | -8,997 99 | | -8,997 99 |
| | | | | Base | 50,095 17 | 59,093 16 | -8,997 99 | 0 00 | -8,997 99 |
| **004764106 Total** | | | | | | | | | |
| | | | | Local | 109,379 65 | 129,375 66 | -19,996 01 | | -19,996 01 |
| | | | | Base | 109,379 65 | 129,375 66 | -19,996 01 | 0 00 | -19,996 01 |
| 05C6 | 00506D100 | ACTIVE NETWORK INC/THE | | COMMON STOCK | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT27312 | | 315 | 1,700 00C | Local | 24,569 11 | 25,683 20 | -1,114 09 | | -1,114 09 |
| | | | | Base | 24,569 11 | 25,683 20 | -1,114 09 | 0 00 | -1,114 09 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 00506D100 | ACTIVE NETWORK INC/THE | | COMMON STOCK | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26869 | | 462 | 2,900 00C | Local | 37,162 20 | 43,812 52 | -6,650 32 | | -6,650 32 |
| | | | | Base | 37,162 20 | 43,812 52 | -6,650 32 | 0 00 | -6,650 32 |
| **00506D100 Total** | | | | | | | | | |
| | | | | Local | 61,731 31 | 69,495 72 | -7,764 41 | | -7,764 41 |
| | | | | Base | 61,731 31 | 69,495 72 | -7,764 41 | 0 00 | -7,764 41 |
| 05CJ | 00508X203 | ACTUANT CORP A | | COMMON STOCK USD 2 | | | 06 Oct 2011 | 12 Oct 2011 | 1 00000C |
| 114BJE00576 | | 046 | 3,360 00C | Local | 69,897 74 | 69,420 19 | 477 55 | | 477 55 |
| | | | | Base | 69,897 74 | 69,420 19 | 477 55 | 0 00 | 477 55 |
| 05CJ | 00508X203 | ACTUANT CORP A | | COMMON STOCK USD 2 | | | 10 Nov 2011 | 16 Nov 2011 | 1 00000C |
| 114BKI00427 | | 143 | 1,226 00C | Local | 27,553 45 | 25,330 10 | 2,223 35 | | 2,223 35 |
| | | | | Base | 27,553 45 | 25,330 10 | 2,223 35 | 0 00 | 2,223 35 |
| 05CJ | 00508X203 | ACTUANT CORP A | | COMMON STOCK USD 2 | | | 11 Nov 2011 | 16 Nov 2011 | 1 00000C |
| 114BKJ01069 | | 145 | 431 000 | Local | 9,891 25 | 8,904 79 | 986 46 | | 986 46 |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Base | 9,891 25 | 8,904 79 | [illegible]46 | | 0 00 | 986 46 |
| 05CJ | 00508X203 | ACTUANT CORP A | | COMMON STOCK USD 2 | | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01430 | 256 | | 569 000 | Local | 11,924 30 | 11,755 98 | 168 32 | | | 168 32 |
| | | | | Base | 11,924 30 | 11,755 98 | 168 32 | | 0 00 | 168 32 |
| 05CJ | 00508X203 | ACTUANT CORP A | | COMMON STOCK USD 2 | | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00848 | 318 | | 750 000 | Local | 16,713 95 | 15,495 58 | 1,218 37 | | | 1,218 37 |
| | | | | Base | 16,713 95 | 15,495 58 | 1,218 37 | | 0 00 | 1,218 37 |
| 05CJ | 00508X203 | ACTUANT CORP A | | COMMON STOCK USD 2 | | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00514 | 355 | | 308 000 | Local | 7,030 88 | 6,363 52 | 667 36 | | | 667 36 |
| | | | | Base | 7,030 88 | 6,363 52 | 667 36 | | 0 00 | 667 36 |
| 05CJ | 00508X203 | ACTUANT CORP A | | COMMON STOCK USD 2 | | | | 07 Feb 2012 | 10 Feb 2012 | 1 00000C |
| 124BBF01109 | 580 | | 2,517 00C | Local | 69,386 81 | 52,003 15 | 17,383 66 | | | 17,383 66 |
| | | | | Base | 69,386 81 | 52,003 15 | 17,383 66 | | 0 00 | 17,383 66 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate / Security Gn/Ls | Trd Date | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 00508X203 | ACTUANT CORP A | | COMMON STOCK USD 2 | | | | 08 Feb 2012 | 13 Feb 2012 | 1 00000C |
| 124BBG00983 | 586 | | 1,377 00C | Local | 37,614 36 | 28,449 88 | 9,164 48 | | | 9,164 48 |
| | | | | Base | 37,614 36 | 28,449 88 | 9,164 48 | | 0 00 | 9,164 48 |
| 05CJ | 00508X203 | ACTUANT CORP A | | COMMON STOCK USD 2 | | | | 02 Aug 2011 | 05 Aug 2011 | 1 00000C |
| 114BHC00808 | 633 | | 662 000 | Local | 15,526 58 | 13,677 43 | 1,849 15 | | | 1,849 15 |
| | | | | Base | 15,526 58 | 13,677 43 | 1,849 15 | | 0 00 | 1,849 15 |
| **00508X203 Total** | | | | | | | | | | |
| | | | | Local | 265,539 32 | 231,400 62 | 34,138 70 | | | 34,138 70 |
| | | | | Base | 265,539 32 | 231,400 62 | 34,138 70 | | 0 00 | 34,138 70 |
| 05CJ | 00508Y102 | ACUITY BRANDS INC | | COMMON STOCK USD 01 | | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGT9 | 062 | | 491 000 | Local | 27,909 28 | 22,911 09 | 4,998 19 | | | 4,998 19 |
| | | | | Base | 27,909 28 | 22,911 09 | 4,998 19 | | 0 00 | 4,998 19 |
| 05CJ | 00508Y102 | ACUITY BRANDS INC | | COMMON STOCK USD 01 | | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01423 | 249 | | 415 000 | Local | 20,832 21 | 19,364 77 | 1,467 44 | | | 1,467 44 |
| | | | | Base | 20,832 21 | 19,364 77 | 1,467 44 | | 0 00 | 1,467 44 |
| 05CJ | 00508Y102 | ACUITY BRANDS INC | | COMMON STOCK USD 01 | | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00835 | 305 | | 388 000 | Local | 19,911 69 | 18,104 89 | 1,806 80 | | | 1,806 80 |
| | | | | Base | 19,911 69 | 18,104 89 | 1,806 80 | | 0 00 | 1,806 80 |
| 05CJ | 00508Y102 | ACUITY BRANDS INC | | COMMON STOCK USD 01 | | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00520 | 361 | | 394 000 | Local | 20,381 97 | 18,384 86 | 1,997 11 | | | 1,997 11 |
| | | | | Base | 20,381 97 | 18,384 86 | 1,997 11 | | 0 00 | 1,997 11 |
| 05CJ | 00508Y102 | ACUITY BRANDS INC | | COMMON STOCK USD 01 | | | | 09 Jan 2012 | 12 Jan 2012 | 1 00000C |
| 124BAF00552 | 430 | | 265 000 | Local | 14,797 07 | 12,365 45 | 2,431 62 | | | 2,431 62 |
| | | | | Base | 14,797 07 | 12,365 45 | 2,431 62 | | 0 00 | 2,431 62 |
| 05CJ | 00508Y102 | ACUITY BRANDS INC | | COMMON STOCK USD 01 | | | | 10 Jan 2012 | 13 Jan 2012 | 1 00000C |
| 124BAG00956 | 433 | | 136 000 | Local | 7,744 17 | 6,346 04 | 1,398 13 | | | 1,398 13 |
| | | | | Base | 7,744 17 | 6,346 04 | 1,398 13 | | 0 00 | 1,398 13 |





Base Currency: USD - US DOLLAR

| Fund Asset ID<br>SSB Trade ID | Security Name<br>Lot | Shares/Par | | Security Description<br>Principal Net | Maturity Date<br>Cost | Rate Trd Date<br>Security Gn/Ls | Stl Date<br>Curr Gn/Ls | Sell Rate<br>Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **00508Y102 Total** | | | | | | | | |
| | | | Local | 111,576 39 | 97,477 10 | 14,099 29 | | 14,099 29 |
| | | | Base | 111,576 39 | 97,477 10 | 14,099 29 | 0 00 | 14,099 29 |
| 05C6 00724F101 | ADOBE SYSTEMS INC | | | COMMON STOCK USD 0001 | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18719 | 281 | 4,300 00C | Local | 123,272 61 | 132,053 91 | -8,781 30 | | -8,781 30 |
| | | | Base | 123,272 61 | 132,053 91 | -8,781 30 | 0 00 | -8,781 30 |
| 05C6 00724F101 | ADOBE SYSTEMS INC | | | COMMON STOCK USD 0001 | | ' 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU12225 | 339 | 2,400 00C | Local | 69,787 77 | 73,704 51 | -3,916 74 | | -3,916 74 |
| | | | Base | 69,787 77 | 73,704 51 | -3,916 74 | 0 00 | -3,916 74 |
| 05C6 00724F101 | ADOBE SYSTEMS INC | | | COMMON STOCK USD 0001 | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU15772 | 361 | 2,375 00C | Local | 69,655 03 | 72,936 76 | -3,281 73 | | -3,281 73 |
| | | | Base | 69,655 03 | 72,936 76 | -3,281 73 | 0 00 | -3,281 73 |
| **00724F101 Total** | | | | | | | | |
| | | | Local | 262,715 41 | 278,695 18 | -15,979 77 | | -15,979 77 |
| | | | Base | 262,715 41 | 278,695 18 | -15,979 77 | 0 00 | -15,979 77 |
| 05C5 00738A10E | ADTRAN INC | | | COMMON STOCK USD 01 | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03063 | 325 | 1,920 00C | Local | 58,405 65 | 73,623 47 | -15,217 82 | | -15,217 82 |
| | | | Base | 58,405 65 | 73,623 47 | -15,217 82 | 0 00 | -15,217 82 |
| 05C5 00738A10E | ADTRAN INC | | | COMMON STOCK USD 01 | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD513 | 477 | 1,215 00C | Local | 37,043 42 | 43,026 99 | -5,983 57 | | -5,983 57 |
| | | | Base | 37,043 42 | 43,026 99 | -5,983 57 | 0 00 | -5,983 57 |
| **00738A106 Total** | | | | | | | | |
| | | | Local | 95,449 07 | 116,650 46 | -21,201 39 | | -21,201 39 |
| | | | Base | 95,449 07 | 116,650 46 | -21,201 39 | 0 00 | -21,201 39 |
| 05C6 00766T10C | AECOM TECHNOLOGY CORP | | | COMMON STOCK USD 01 | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT19859 | 297 | 4,000 00C | Local | 86,267 54 | 111,027 65 | -24,760 11 | | -24,760 11 |
| | | | Base | 86,267 54 | 111,027 65 | -24,760 11 | 0 00 | -24,760 11 |





Base Currency USD - US DOLLAR

| Fund Asset ID<br>SSB Trade ID | Security Name<br>Lot | Shares/Par | | Security Description<br>Principal Net | Maturity Date<br>Cost | Rate Trd Date<br>Security Gn/Ls | Stl Date<br>Curr Gn/Ls | Sell Rate<br>Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 00766T10C | AECOM TECHNOLOGY CORP | | | COMMON STOCK USD 01 | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26878 | 466 | 4,700 00C | Local | 95,340 48 | 130,457 49 | -35,117 01 | | -35,117 01 |
| | | | Base | 95,340 48 | 130,457 49 | -35,117 01 | 0 00 | -35,117 01 |
| **00766T100 Total** | | | | | | | | |
| | | | Local | 181,608 02 | 241,485 14 | -59,877 12 | | -59,877 12 |
| | | | Base | 181,608 02 | 241,485 14 | -59,877 12 | 0 00 | -59,877 12 |
| 05C6 00786510E | AEROPOSTALE INC | | | COMMON STOCK USD 01 | | 04 Aug 2011 | 09 Aug 2011 | 1 00000C |
| 111MHD36979 | 271 | 600 000 | Local | 8,813 71 | 13,285 22 | -4,471 51 | | -4,471 51 |
| | | | Base | 8,813 71 | 13,285 22 | -4,471 51 | 0 00 | -4,471 51 |
| 05C6 00786510E | AEROPOSTALE INC | | | COMMON STOCK USD 01 | | 04 Aug 2011 | 09 Aug 2011 | 1 00000C |
| 111MHD36981 | 272 | 400 000 | Local | 5,845 76 | 8,856 81 | -3,011 05 | | -3,011 05 |
| | | | Base | 5,845 76 | 8,856 81 | -3,011 05 | 0 00 | -3,011 05 |
| 05C6 00786510E | AEROPOSTALE INC | | | COMMON STOCK USD 01 | | 04 Aug 2011 | 09 Aug 2011 | 1 00000C |
| 111MHD36983 | 273 | 6,075 00C | Local | 76,846 05 | 134,512 81 | -57,666 76 | | -57,666 76 |
| | | | Base | 76,846 05 | 134,512 81 | -57,666 76 | 0 00 | -57,666 76 |
| 05C6 00786510E | AEROPOSTALE INC | | | COMMON STOCK USD 01 | | 04 Aug 2011 | 09 Aug 2011 | 1 00000C |
| 111MHD36989 | 280 | 1,200 00C | Local | 17,669 30 | 26,570 43 | -8,901 13 | | -8,901 13 |
| | | | Base | 17,669 30 | 26,570 43 | -8,901 13 | 0 00 | -8,901 13 |
| 05C6 00786510E | AEROPOSTALE INC | | | COMMON STOCK USD 01 | | 04 Aug 2011 | 09 Aug 2011 | 1 00000C |
| 111MHD36991 | 281 | 300 000 | Local | 3,829 42 | 6,642 61 | -2,813 19 | | -2,813 19 |
| | | | Base | 3,829 42 | 6,642 61 | -2,813 19 | 0 00 | -2,813 19 |
| 05C6 00786510E | AEROPOSTALE INC | | | COMMON STOCK USD 01 | | 04 Aug 2011 | 09 Aug 2011 | 1 00000C |

| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 111MHD36993 | 282 | 3,200 000 | Local | 40,928 49 | 70,854 49 | -29,926 00 | | -29,926 00 |
| | | | Base | 40,928 49 | 70,854 49 | -29,926 00 | 0 00 | -29,926 00 |
| **007865108 Total** | | | | | | | | |
| | | | Local | 153,932 73 | 260,722 37 | -106,789 64 | | -106,789 64 |
| | | | Base | 153,932 73 | 260,722 37 | -106,789 64 | 0 00 | -106,789 64 |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 21 Jul 2011 | 26 Jul 2011 | 1 000000 |
| 111MGN24833 | | 048 | 200 000 | Local | 3,792 56 | 2,362 16 | 1,430 40 | | 1,430 40 |
| | | | | Base | 3,792 56 | 2,362 16 | 1,430 40 | 0 00 | 1,430 40 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 21 Jul 2011 | 26 Jul 2011 | 1 000000 |
| 111MGN24898 | | 052 | 100 000 | Local | 1,898 62 | 1,181 08 | 717 54 | | 717 54 |
| | | | | Base | 1,898 62 | 1,181 08 | 717 54 | 0 00 | 717 54 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 21 Jul 2011 | 26 Jul 2011 | 1 000000 |
| 111MGN24915 | | 053 | 200 000 | Local | 3,777 28 | 2,362 16 | 1,415 12 | | 1,415 12 |
| | | | | Base | 3,777 28 | 2,362 16 | 1,415 12 | 0 00 | 1,415 12 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 21 Jul 2011 | 26 Jul 2011 | 1 000000 |
| 111MGN24917 | | 054 | 200 000 | Local | 3,767 00 | 2,362 16 | 1,404 84 | | 1,404 84 |
| | | | | Base | 3,767 00 | 2,362 16 | 1,404 84 | 0 00 | 1,404 84 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 22 Jul 2011 | 27 Jul 2011 | 1 000000 |
| 111MGO26404 | | 074 | 700 000 | Local | 12,971 38 | 8,267 57 | 4,703 81 | | 4,703 81 |
| | | | | Base | 12,971 38 | 8,267 57 | 4,703 81 | 0 00 | 4,703 81 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 25 Jul 2011 | 28 Jul 2011 | 1 000000 |
| 111MGP22606 | | 106 | 200 000 | Local | 3,650 24 | 2,362 16 | 1,288 08 | | 1,288 08 |
| | | | | Base | 3,650 24 | 2,362 16 | 1,288 08 | 0 00 | 1,288 08 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 26 Jul 2011 | 29 Jul 2011 | 1 000000 |
| 111MGQ25679 | | 112 | 100 000 | Local | 1,810 15 | 1,181 08 | 629 07 | | 629 07 |
| | | | | Base | 1,810 15 | 1,181 08 | 629 07 | 0 00 | 629 07 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 26 Jul 2011 | 29 Jul 2011 | 1 000000 |
| 111MGQ25682 | | 113 | 200 000 | Local | 3,623 93 | 2,362 16 | 1,261 77 | | 1,261 77 |
| | | | | Base | 3,623 93 | 2,362 16 | 1,261 77 | 0 00 | 1,261 77 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 26 Jul 2011 | 29 Jul 2011 | 1 000000 |
| 111MGQ25699 | | 114 | 200 000 | Local | 3,624 67 | 2,362 16 | 1,262 51 | | 1,262 51 |
| | | | | Base | 3,624 67 | 2,362 16 | 1,262 51 | 0 00 | 1,262 51 |



Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 28 Jul 2011 | 02 Aug 2011 | 1 000000 |
| 111MGS27675 | | 136 | 200 000 | Local | 3,527 41 | 2,362 16 | 1,165 25 | | 1,165 25 |
| | | | | Base | 3,527 41 | 2,362 16 | 1,165 25 | 0 00 | 1,165 25 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 28 Jul 2011 | 02 Aug 2011 | 1 000000 |
| 111MGS27678 | | 137 | 200 000 | Local | 3,468 89 | 2,362 16 | 1,106 73 | | 1,106 73 |
| | | | | Base | 3,468 89 | 2,362 16 | 1,106 73 | 0 00 | 1,106 73 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 29 Jul 2011 | 03 Aug 2011 | 1 000000 |
| 111MGT27283 | 169 | 600 000 | Local | 10,337 26 | 7,086 49 | 3,250 77 | | 3,250 77 |
| | | | Base | 10,337 26 | 7,086 49 | 3,250 77 | 0 00 | 3,250 77 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 29 Jul 2011 | 03 Aug 2011 | 1 000000 |
| 111MGT27285 | 170 | 200 000 | Local | 3,455 47 | 2,362 16 | 1,093 31 | | 1,093 31 |
| | | | Base | 3,455 47 | 2,362 16 | 1,093 31 | 0 00 | 1,093 31 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 29 Jul 2011 | 03 Aug 2011 | 1 000000 |
| 111MGT27421 | 171 | 100 000 | Local | 1,729 12 | 1,181 08 | 548 04 | | 548 04 |
| | | | Base | 1,729 12 | 1,181 08 | 548 04 | 0 00 | 548 04 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 01 Aug 2011 | 04 Aug 2011 | 1 000000 |
| 111MHA26622 | 180 | 300 000 | Local | 5,057 69 | 3,543 25 | 1,514 44 | | 1,514 44 |
| | | | Base | 5,057 69 | 3,543.25 | 1,514 44 | 0 00 | 1,514 44 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 01 Aug 2011 | 04 Aug 2011 | 1 000000 |
| 111MHA26624 | 181 | 400 000 | Local | 6,743 55 | 4,724 33 | 2,019 22 | | 2,019 22 |
| | | | Base | 6,743 55 | 4,724 33 | 2,019 22 | 0 00 | 2,019 22 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 01 Aug 2011 | 04 Aug 2011 | 1 000000 |
| 111MHA26628 | 182 | 400 000 | Local | 6,728 83 | 4,724 33 | 2,004 50 | | 2,004 50 |
| | | | Base | 6,728 83 | 4,724 33 | 2,004 50 | 0 00 | 2,004 50 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 02 Aug 2011 | 05 Aug 2011 | 1 000000 |
| 111MHB26192 | 203 | 800 000 | Local | 13,276 30 | 9,448 66 | 3,827 64 | | 3,827 64 |
| | | | Base | 13,276 30 | 9,448 66 | 3,827 64 | 0 00 | 3,827 64 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 03 Aug 2011 | 08 Aug 2011 | 1 000000 |
| 111MHC31312 | 242 | 100 000 | Local | 1,596 63 | 1,181 08 | 415 55 | | 415 55 |
| | | | Base | 1,596 63 | 1,181 08 | 415 55 | 0 00 | 415 55 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 03 Aug 2011 | 08 Aug 2011 | 1 000000 |
| 111MHC31314 | 243 | 1,400 000 | Local | 22,192 09 | 16,535 15 | 5,656 94 | | 5,656 94 |
| | | | Base | 22,192 09 | 16,535 15 | 5,656 94 | 0 00 | 5,656 94 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 04 Aug 2011 | 09 Aug 2011 | 1 000000 |
| 111MHD37427 | 288 | 600 000 | Local | 9,213 30 | 7,086 49 | 2,126 81 | | 2,126 81 |
| | | | Base | 9,213 30 | 7,086 49 | 2,126 81 | 0 00 | 2,126 81 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 04 Aug 2011 | 09 Aug 2011 | 1 000000 |
| 111MHD37430 | 289 | 2,150 000 | Local | 33,107 86 | 25,393 26 | 7,714 60 | | 7,714 60 |
| | | | Base | 33,107 86 | 25,393 26 | 7,714 60 | 0 00 | 7,714 60 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 14 Jun 2011 | 17 Jun 2011 | 1 000000 |
| 111MFJ25598 | 480 | 300 000 | Local | 5,132 96 | 3,543 24 | 1,589 72 | | 1,589 72 |
| | | | Base | 5,132 96 | 3,543 24 | 1,589 72 | 0 00 | 1,589 72 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 14 Jun 2011 | 17 Jun 2011 | 1 000000 |
| 111MFJ26234 | 481 | 300 000 | Local | 5,108 42 | 3,543 24 | 1,565 18 | | 1,565 18 |
| | | | Base | 5,108 42 | 3,543 24 | 1,565 18 | 0 00 | 1,565 18 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 14 Jun 2011 | 17 Jun 2011 | 1 000000 |
| 111MFJ26238 | 482 | 300 000 | Local | 5,105 90 | 3,543 24 | 1,562 66 | | 1,562 66 |
| | | | Base | 5,105 90 | 3,543 24 | 1,562 66 | 0 00 | 1,562 66 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 23 Jun 2011 | 28 Jun 2011 | 1 000000 |
| 111MFQ22520 | 494 | 400 000 | Local | 6,958 26 | 4,724 33 | 2,233 93 | | 2,233 93 |
| | | | Base | 6,958 26 | 4,724 33 | 2,233 93 | 0 00 | 2,233 93 |
| 05C6 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 23 Jun 2011 | 28 Jun 2011 | 1 000000 |
| 111MFQ22522 | 495 | 300 000 | Local | 5,195 90 | 3,543 24 | 1,652 66 | | 1,652 66 |
| | | | Base | 5,195 90 | 3,543.24 | 1,652 66 | 0 00 | 1,652 66 |

# Realized Gain/Loss
## by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund | Asset ID | Security Name | | | Security Description | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 27 Jun 2011 | 30 Jun 2011 | 1 00000C |
| 111MFS29056 | | 502 | 100 000 | Local | 1,769 80 | 1,181 08 | 588 72 | | 588 72 |
| | | | | Base | 1,769 80 | 1,181 08 | 588 72 | 0 00 | 588 72 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 27 Jun 2011 | 30 Jun 2011 | 1 00000C |
| 111MFS29058 | | 503 | 100 000 | Local | 1,769 46 | 1,181 08 | 588 38 | | 588 38 |
| | | | | Base | 1,769 46 | 1,181 08 | 588 38 | 0 00 | 588 38 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 27 Jun 2011 | 30 Jun 2011 | 1 00000C |
| 111MFS29060 | | 504 | 500 000 | Local | 8,838 87 | 5,905 41 | 2,933 46 | | 2,933 46 |
| | | | | Base | 8,838 87 | 5,905 41 | 2,933 46 | 0 00 | 2,933 46 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 29 Jun 2011 | 05 Jul 2011 | 1 00000C |
| 111MFU27833 | | 512 | 300 000 | Local | 5,369 89 | 3,543 24 | 1,826 65 | | 1,826 65 |
| | | | | Base | 5,369 89 | 3,543 24 | 1,826 65 | 0 00 | 1,826 65 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 29 Jun 2011 | 05 Jul 2011 | 1 00000C |
| 111MFU27834 | | 513 | 100 000 | Local | 1,789 67 | 1,181 08 | 608 59 | | 608 59 |
| | | | | Base | 1,789 67 | 1,181 08 | 608 59 | 0 00 | 608 59 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 29 Jun 2011 | 05 Jul 2011 | 1 00000C |
| 111MFU27843 | | 514 | 300 000 | Local | 5,361 91 | 3,543 24 | 1,818 67 | | 1,818 67 |
| | | | | Base | 5,361 91 | 3,543 24 | 1,818 67 | 0 00 | 1,818 67 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 30 Jun 2011 | 06 Jul 2011 | 1 00000C |
| 111MFV26651 | | 516 | 700 000 | Local | 12,991 75 | 8,267 57 | 4,724 18 | | 4,724 18 |
| | | | | Base | 12,991 75 | 8,267 57 | 4,724 18 | 0 00 | 4,724 18 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 30 Jun 2011 | 06 Jul 2011 | 1 00000C |
| 111MFV30366 | | 517 | 700 000 | Local | 12,991 82 | 8,267 57 | 4,724 25 | | 4,724 25 |
| | | | | Base | 12,991 82 | 8,267 57 | 4,724 25 | 0 00 | 4,724 25 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 01 Jul 2011 | 07 Jul 2011 | 1 00000C |
| 111MGA23139 | | 520 | 1,200 00C | Local | 22,787 56 | 14,172 98 | 8,614 58 | | 8,614 58 |
| | | | | Base | 22,787 56 | 14,172 98 | 8,614 58 | 0 00 | 8,614 58 |



# Realized Gain/Loss
## by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund | Asset ID | Security Name | | | Security Description | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 06 Jul 2011 | 11 Jul 2011 | 1 00000C |
| 111MGC28139 | | 523 | 100 000 | Local | 1,875 71 | 1,181 08 | 694 63 | | 694 63 |
| | | | | Base | 1,875 71 | 1,181 08 | 694 63 | 0 00 | 694 63 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 06 Jul 2011 | 11 Jul 2011 | 1 00000C |
| 111MGC28165 | | 524 | 100 000 | Local | 1,867 42 | 1,181 08 | 686 34 | | 686 34 |
| | | | | Base | 1,867 42 | 1,181 08 | 686 34 | 0 00 | 686 34 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 07 Jul 2011 | 12 Jul 2011 | 1 00000C |
| 111MGD10711 | | 525 | 100 000 | Local | 1,887 16 | 1,181 08 | 706 08 | | 706 08 |
| | | | | Base | 1,887 16 | 1,181 08 | 706 08 | 0 00 | 706 08 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 07 Jul 2011 | 12 Jul 2011 | 1 00000C |
| 111MGD10713 | | 526 | 100 000 | Local | 1,887 66 | 1,181 08 | 706 58 | | 706 58 |
| | | | | Base | 1,887 66 | 1,181 08 | 706 58 | 0 00 | 706 58 |
| 05C6 | 01642T108 | ALKERMES INC | | | COMMON STOCK USD 01 | | 07 Jul 2011 | 12 Jul 2011 | 1 00000C |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 111MGD10715 | 527 | 100 000 | Local | 1,886 71 | 1,181 08 | [illegible]63 | | 705 63 |
| | | | Base | 1,886 71 | 1,181 08 | 705 63 | 0 00 | 705 63 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 07 Jul 2011 | 12 Jul 2011 | 1 00000C |
| 111MGD10723 | 528 | 100 000 | Local | 1,887 15 | 1,181 08 | 706 07 | | 706 07 |
| | | | Base | 1,887 15 | 1,181 08 | 706 07 | 0 00 | 706 07 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 07 Jul 2011 | 12 Jul 2011 | 1 00000C |
| 111MGD10785 | 529 | 100 000 | Local | 1,888 64 | 1,181 08 | 707 56 | | 707 56 |
| | | | Base | 1,888 64 | 1,181 08 | 707 56 | 0 00 | 707 56 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 08 Jul 2011 | 13 Jul 2011 | 1 00000C |
| 111MGE25259 | 554 | 900 000 | Local | 17,541 65 | 10,629 73 | 6,911 92 | | 6,911 92 |
| | | | Base | 17,541 65 | 10,629 73 | 6,911 92 | 0 00 | 6,911 92 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 08 Jul 2011 | 13 Jul 2011 | 1 00000C |
| 111MGE25261 | 555 | 400 000 | Local | 7,767 05 | 4,724 33 | 3,042 72 | | 3,042 72 |
| | | | Base | 7,767 05 | 4,724 33 | 3,042 72 | 0 00 | 3,042 72 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 11 Jul 2011 | 14 Jul 2011 | 1 00000C |
| 111MGF26042 | 561 | 400 000 | Local | 7,572 69 | 4,724 33 | 2,848 36 | | 2,848 36 |
| | | | Base | 7,572 69 | 4,724 33 | 2,848 36 | 0 00 | 2,848 36 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 11 Jul 2011 | 14 Jul 2011 | 1 00000C |
| 111MGF26044 | 562 | 200 000 | Local | 3,872 92 | 2,362 16 | 1,510 76 | | 1,510 76 |
| | | | Base | 3,872 92 | 2,362 16 | 1,510 76 | 0 00 | 1,510 76 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 111MGI25982 | 597 | 200 000 | Local | 3,854 00 | 2,362 16 | 1,491 84 | | 1,491 84 |
| | | | Base | 3,854 00 | 2,362 16 | 1,491 84 | 0 00 | 1,491 84 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 111MGI25984 | 598 | 500 000 | Local | 9,536 96 | 5,905 41 | 3,631 55 | | 3,631 55 |
| | | | Base | 9,536 96 | 5,905 41 | 3,631 55 | 0 00 | 3,631 55 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 111MGK27904 | 696 | 300 000 | Local | 5,693 02 | 3,543 24 | 2,149 78 | | 2,149 78 |
| | | | Base | 5,693 02 | 3,543 24 | 2,149 78 | 0 00 | 2,149 78 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 111MGK27906 | 697 | 100 000 | Local | 1,918 26 | 1,181 08 | 737 18 | | 737 18 |
| | | | Base | 1,918 26 | 1,181 08 | 737 18 | 0 00 | 737 18 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 111MGK27908 | 698 | 325 000 | Local | 6,101 76 | 3,838 51 | 2,263 25 | | 2,263 25 |
| | | | Base | 6,101 76 | 3,838 51 | 2,263 25 | 0 00 | 2,263 25 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL24885 | 750 | 425 000 | Local | 8,001 02 | 5,019 60 | 2,981 42 | | 2,981 42 |
| | | | Base | 8,001 02 | 5,019 60 | 2,981 42 | 0 00 | 2,981 42 |
| 05C6 01642T108 | ALKERMES INC | | COMMON STOCK USD 01 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL24888 | 751 | 300 000 | Local | 5,647 18 | 3,543 24 | 2,103 94 | | 2,103 94 |
| | | | Base | 5,647 18 | 3,543 24 | 2,103 94 | 0 00 | 2,103 94 |

| Base Currency: USD - US DOLLAR | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| Fund Asset ID | Security Name | | Security Description | | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| **01642T108 Total** | | | | | | | | |
| | | | Local | 351,209 36 | 235,035 18 | 116,174 18 | | 116,174 18 |
| | | | Base | 351,209 36 | 235,035 18 | 116,174 18 | 0 00 | 116,174 18 |
| 05C6 02503X105 | AMERICAN CAPITAL AGENCY CORF | | REIT USD 01 | | | 28 Oct 2011 | 02 Nov 2011 | 1 000000 |
| 111MJT18730 | 288 | 2,100 000 | Local | 58,165 31 | 61,244 78 | -3,079 47 | | -3,079 47 |
| | | | Base | 58,165 31 | 61,244 78 | -3,079 47 | 0 00 | -3,079 47 |
| 05C6 02503X105 | AMERICAN CAPITAL AGENCY CORF | | REIT USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 000000 |
| 111MJU13580 | 349 | 2,300 000 | Local | 63,777 31 | 67,077 61 | -3,300 30 | | -3,300 30 |
| | | | Base | 63,777 31 | 67,077 61 | -3,300 30 | 0 00 | -3,300 30 |
| 05C6 02503X105 | AMERICAN CAPITAL AGENCY CORF | | REIT USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 000000 |
| 111MJU18366 | 373 | 2,175 000 | Local | 60,268 09 | 63,432 09 | -3,164 00 | | -3,164 00 |
| | | | Base | 60,268 09 | 63,432 09 | -3,164 00 | 0 00 | -3,164 00 |
| **02503X105 Total** | | | | | | | | |
| | | | Local | 182,210 71 | 191,754 48 | -9,543 77 | | -9,543 77 |
| | | | Base | 182,210 71 | 191,754 48 | -9,543 77 | 0 00 | -9,543 77 |
| 05C4 025816109 | AMERICAN EXPRESS CC | | COMMON STOCK USD 2 | | | 28 Dec 2011 | 29 Dec 2011 | 1 000000 |
| 114BLT00716 | 175 | 2,985 000 | Local | 140,124 24 | 106,189 42 | 33,934 82 | | 33,934 82 |
| | | | Base | 140,124 24 | 106,189 42 | 33,934 82 | 0 00 | 33,934 82 |
| 05C4 025816109 | AMERICAN EXPRESS CC | | COMMON STOCK USD 2 | | | 07 Jun 2011 | 10 Jun 2011 | 1 000000 |
| 114BFF01684 | 686 | 615 000 | Local | 30,046 72 | 21,878 22 | 8,168 50 | | 8,168 50 |
| | | | Base | 30,046 72 | 21,878 22 | 8,168 50 | 0 00 | 8,168 50 |
| **025816109 Total** | | | | | | | | |
| | | | Local | 170,170 96 | 128,067 64 | 42,103 32 | | 42,103 32 |
| | | | Base | 170,170 96 | 128,067 64 | 42,103 32 | 0 00 | 42,103 32 |
| 05C5 02913V103 | AMERICAN PUBLIC EDUCATION | | COMMON STOCK USD 01 | | | 04 Aug 2011 | 09 Aug 2011 | 1 000000 |
| 11AWHE00894 | 193 | 1,766 000 | Local | 82,157 16 | 58,129 47 | 24,027 69 | | 24,027 69 |
| | | | Base | 82,157 16 | 58,129 47 | 24,027 69 | 0 00 | 24,027 69 |





| Base Currency: USD - US DOLLAR | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| Fund Asset ID | Security Name | | Security Description | | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05C5 02913V103 | AMERICAN PUBLIC EDUCATION | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLP03061 | 323 | 1,745 000 | Local | 76,587 09 | 56,398 48 | 20,188 61 | | 20,188 61 |
| | | | Base | 76,587 09 | 56,398 48 | 20,188 61 | 0 00 | 20,188 61 |
| 05C5 02913V103 | AMERICAN PUBLIC EDUCATION | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 000000 |
| 12ECJBBD51L | 462 | 690 000 | Local | 22,197 01 | 22,300 83 | -103 82 | | -103 82 |
| | | | Base | 22,197 01 | 22,300 83 | -103 82 | 0 00 | -103 82 |
| **02913V103 Total** | | | | | | | | |
| | | | Local | 180,941 26 | 136,828 78 | 44,112 48 | | 44,112 48 |
| | | | Base | 180,941 26 | 136,828 78 | 44,112 48 | 0 00 | 44,112 48 |
| 05CJ 029429107 | AMERICAN SCIENCE + ENGINEER | | COMMON STOCK USD 667 | | | 19 Dec 2011 | 22 Dec 2011 | 1 000000 |
| 114BLN00821 | 225 | 15 000 | Local | 1,003 85 | 1,287 14 | -283 29 | | -283 29 |
| | | | Base | 1,003 85 | 1,287 14 | -283 29 | 0 00 | -283 29 |
| 05CJ 029429107 | AMERICAN SCIENCE + ENGINEER | | COMMON STOCK USD 667 | | | 20 Dec 2011 | 23 Dec 2011 | 1 000000 |
| 114BLO01403 | 229 | 67 000 | Local | 4,531 60 | 5,749 24 | -1,217 64 | | -1,217 64 |
| | | | Base | 4,531 60 | 5,749 24 | -1,217 64 | 0 00 | -1,217 64 |
| 05CJ 029429107 | AMERICAN SCIENCE + ENGINEER | | COMMON STOCK USD 667 | | | 21 Dec 2011 | 27 Dec 2011 | 1 000000 |
| 114BLP00823 | 293 | 181 000 | Local | 12,211 65 | 15,531 53 | -3,319 88 | | -3,319 88 |
| | | | Base | 12,211 65 | 15,531 53 | -3,319 88 | 0 00 | -3,319 88 |
| 05CJ 029429107 | AMERICAN SCIENCE + ENGINEER | | COMMON STOCK USD 667 | | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLQ00506 | 347 | 195 000 | Local | 13,308 26 | 16,732 86 | -3,424 60 | | -3,424 60 |
| | | | Base | 13,308 26 | 16,732 86 | -3,424 60 | 0 00 | -3,424 60 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | [redacted]MMON STOCK USD 667 | | | [redacted]3 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLR00580 | 405 | 63 000 | Local | 4,269 32 | 5,406 00 | -1,136 68 | | -1,136 68 |
| | | | Base | 4,269 32 | 5,406 00 | -1,136 68 | 0 00 | -1,136 68 |
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 13 Jan 2012 | 19 Jan 2012 | 1 00000C |
| 124BAJ01217 | 447 | 210 000 | Local | 14,085 01 | 18,020 00 | -3,934 99 | | -3,934 99 |
| | | | Base | 14,085 01 | 18,020 00 | -3,934 99 | 0 00 | -3,934 99 |





Base Currency· USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name / Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 17 Jan 2012 | 20 Jan 2012 | 1 00000C |
| 124BAK00738 | 452 | 45 000 | Local | 3,180 99 | 3,861 43 | -680 44 | | -680 44 |
| | | | Base | 3,180 99 | 3,861 43 | -680 44 | 0 00 | -680 44 |
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 17 Jan 2012 | 20 Jan 2012 | 1 00000C |
| 124BAK00739 | 453 | 169 000 | Local | 11,935 02 | 14,501 81 | -2,566 79 | | -2,566 79 |
| | | | Base | 11,935 02 | 14,501 81 | -2,566 79 | 0 00 | -2,566 79 |
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 23 Jan 2012 | 26 Jan 2012 | 1 00000C |
| 124BAO00869 | 498 | 197 000 | Local | 14,246 03 | 16,904 48 | -2,658 45 | | -2,658 45 |
| | | | Base | 14,246 03 | 16,904 48 | -2,658 45 | 0 00 | -2,658 45 |
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 24 Jan 2012 | 27 Jan 2012 | 1 00000C |
| 124BAP00875 | 507 | 64 000 | Local | 4,632 70 | 5,491 81 | -859 11 | | -859 11 |
| | | | Base | 4,632 70 | 5,491 81 | -859 11 | 0 00 | -859 11 |
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 25 Jan 2012 | 30 Jan 2012 | 1 00000C |
| 124BAQ01459 | 516 | 93 000 | Local | 6,625 68 | 7,980 29 | -1,354 61 | | -1,354 61 |
| | | | Base | 6,625 68 | 7,980 29 | -1,354 61 | 0 00 | -1,354 61 |
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 26 Jan 2012 | 31 Jan 2012 | 1 00000C |
| 124BAR01028 | 524 | 42 000 | Local | 2,925 65 | 3,604 00 | -678 35 | | -678 35 |
| | | | Base | 2,925 65 | 3,604 00 | -678 35 | 0 00 | -678 35 |
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 31 Jan 2012 | 03 Feb 2012 | 1 00000C |
| 124BBA01145 | 541 | 47 000 | Local | 3,361 36 | 4,033 05 | -671 69 | | -671 69 |
| | | | Base | 3,361 36 | 4,033 05 | -671 69 | 0 00 | -671 69 |
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 01 Feb 2012 | 06 Feb 2012 | 1 00000C |
| 124BBB01111 | 545 | 85 000 | Local | 6,096 17 | 7,293 81 | -1,197 64 | | -1,197 64 |
| | | | Base | 6,096 17 | 7,293 81 | -1,197 64 | 0 00 | -1,197 64 |
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 02 Feb 2012 | 07 Feb 2012 | 1 00000C |
| 124BBC00865 | 549 | 50 000 | Local | 3,565 30 | 4,290 48 | -725 18 | | -725 18 |
| | | | Base | 3,565 30 | 4,290 48 | -725 18 | 0 00 | -725 18 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name / Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 03 Feb 2012 | 08 Feb 2012 | 1 00000C |
| 124BBD01036 | 555 | 261 000 | Local | 18,681 26 | 22,396 28 | -3,715 02 | | -3,715 02 |
| | | | Base | 18,681 26 | 22,396 28 | -3,715 02 | 0 00 | -3,715 02 |
| 05CJ | 029429107 | AMERICAN SCIENCE + ENGINEER | COMMON STOCK USD 667 | | | 06 Feb 2012 | 09 Feb 2012 | 1 00000C |
| 124BBE00886 | 565 | 94 000 | Local | 6,574 18 | 8,066 10 | -1,491 92 | | -1,491 92 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 6,574 18 | 8,066 10 | -1,491 92 | 0 00 | -1,491 92 |
| 05CJ 029429107 | AMERICAN SCIENCE + ENGINEER | | COMMON STOCK USD 667 | | | 07 Feb 2012 | 10 Feb 2012 | 1 00000C |
| 124BBF01107 | 574 | 117 000 | Local | 8,157 70 | 10,039 71 | -1,882 01 | | -1,882 01 |
| | | | Base | 8,157 70 | 10,039 71 | -1,882 01 | 0 00 | -1,882 01 |
| 05CJ 029429107 | AMERICAN SCIENCE + ENGINEER | | COMMON STOCK USD 667 | | | 05 Aug 2011 | 10 Aug 2011 | 1 00000C |
| 114BHF00558 | 657 | 375 000 | Local | 22,602 50 | 32,178 58 | -9,576 08 | | -9,576 08 |
| | | | Base | 22,602 50 | 32,178 58 | -9,576 08 | 0 00 | -9,576 08 |
| **029429107 Total** | | | | | | | | |
| | | | Local | 161,994 23 | 203,368 60 | -41,374 37 | | -41,374 37 |
| | | | Base | 161,994 23 | 203,368 60 | -41,374 37 | 0 00 | -41,374 37 |
| 05C4 029912201 | AMERICAN TOWER CORP CL A | | COMMON STOCK USD 01 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00717 | 176 | 2,665 00C | Local | 159,600 31 | 86,190 31 | 73,410 00 | | 73,410 00 |
| | | | Base | 159,600 31 | 86,190 31 | 73,410 00 | 0 00 | 73,410 00 |
| 05C5 029912201 | AMERICAN TOWER CORP CL A | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03067 | 329 | 2,220 00C | Local | 132,845 35 | 66,085 40 | 66,759 95 | | 66,759 95 |
| | | | Base | 132,845 35 | 66,085 40 | 66,759 95 | 0 00 | 66,759 95 |
| **029912201 Total** | | | | | | | | |
| | | | Local | 292,445 66 | 152,275 71 | 140,169 95 | | 140,169 95 |
| | | | Base | 292,445 66 | 152,275 71 | 140,169 95 | 0 00 | 140,169 95 |
| 05C5 03027X10C | AMERICAN TOWER CORP | | REIT USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51J | 460 | 540 000 | Local | 36,363 81 | 16,074 83 | 20,288 98 | | 20,288 98 |
| | | | Base | 36,363 81 | 16,074 83 | 20,288 98 | 0 00 | 20,288 98 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 03073T102 | AMERIGROUP CORP | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGT5 | 058 | 426 000 | Local | 26,700 65 | 29,832 33 | -3,131 68 | | -3,131 68 |
| | | | Base | 26,700 65 | 29,832 33 | -3,131 68 | 0 00 | -3,131 68 |
| 05CN 03076C106 | AMERIPRISE FINANCIAL INC | | COMMON STOCK USD 01 | | | 16 Mar 2012 | 21 Mar 2012 | 1 00000C |
| 124BCM00917 | 370 | 300 000 | Local | 17,393 41 | 14,966 83 | 2,426 58 | | 2,426 58 |
| | | | Base | 17,393 41 | 14,966 83 | 2,426 58 | 0 00 | 2,426 58 |
| 05CN 03076C106 | AMERIPRISE FINANCIAL INC | | COMMON STOCK USD 01 | | | 30 Mar 2012 | 04 Apr 2012 | 1 00000C |
| 12DAJBBDCF6 | 401 | 125 000 | Local | 7,173 18 | 6,236 18 | 937 00 | | 937 00 |
| | | | Base | 7,173 18 | 6,236 18 | 937 00 | 0 00 | 937 00 |
| 05CN 03076C106 | AMERIPRISE FINANCIAL INC | | COMMON STOCK USD 01 | | | 19 Apr 2012 | 24 Apr 2012 | 1 00000C |
| 12DOJBBB6X9 | 454 | 200 000 | Local | 10,631 66 | 9,977 88 | 653 78 | | 653 78 |
| | | | Base | 10,631 66 | 9,977 88 | 653 78 | 0 00 | 653 78 |
| **03076C106 Total** | | | | | | | | |
| | | | Local | 35,198 25 | 31,180 89 | 4,017 36 | | 4,017 36 |
| | | | Base | 35,198 25 | 31,180 89 | 4,017 36 | 0 00 | 4,017 36 |
| 05CJ 035623107 | ANN INC | | COMMON STOCK USD 0068 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGV0 | 083 | 908 000 | Local | 25,069 31 | 20,747 20 | 4,322 11 | | 4,322 11 |
| | | | Base | 25,069 31 | 20,747 20 | 4,322 11 | 0 00 | 4,322 11 |
| 05CJ 035623107 | ANN INC | | COMMON STOCK USD 0068 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01428 | 254 | 548 000 | Local | 13,329 84 | 12,327 56 | 1,002 28 | | 1,002 28 |
| | | | Base | 13,329 84 | 12,327 56 | 1,002 28 | 0 00 | 1,002 28 |
| 05CJ 035623107 | ANN INC | | COMMON STOCK USD 0068 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00841 | 311 | 511 000 | Local | 12,591 30 | 11,495 23 | 1,096 07 | | 1,096 07 |
| | | | Base | 12,591 30 | 11,495 23 | 1,096 07 | 0 00 | 1,096 07 |
| 05CJ 035623107 | ANN INC | | COMMON STOCK USD 0068 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00527 | 368 | 519 000 | Local | 12,949 37 | 11,675 19 | 1,274 18 | | 1,274 18 |
| | | | Base | 12,949 37 | 11,675 19 | 1,274 18 | 0 00 | 1,274 18 |

# Realized Gain/Loss

by Report Date - Composite

June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 035623107 | ANN INC | | | COMMON STOCK USD 0068 | | 20 Jul 2011 | 25 Jul 2011 | 1 00000C |
| 114BGN00471 | | 543 | 2,849 00C | Local | 78,610 08 | 64,089 83 | 14,520 25 | | 14,520 25 |
| | | | | Base | 78,610 08 | 64,089 83 | 14,520 25 | 0 00 | 14,520 25 |
| 05CJ | 035623107 | ANN INC | | | COMMON STOCK USD 0068 | | 01 Aug 2011 | 04 Aug 2011 | 1 00000C |
| 114BHB00632 | | 624 | 1,151 00C | Local | 29,386 99 | 25,892 38 | 3,494 61 | | 3,494 61 |
| | | | | Base | 29,386 99 | 25,892 38 | 3,494 61 | 0 00 | 3,494 61 |
| 05CJ | 035623107 | ANN INC | | | COMMON STOCK USD 0068 | | 05 Aug 2011 | 10 Aug 2011 | 1 00000C |
| 114BHF00559 | | 659 | 4,870 00C | Local | 109,384 91 | 109,553 33 | -168 42 | | -168 42 |
| | | | | Base | 109,384 91 | 109,553 33 | -168 42 | 0 00 | -168 42 |
| 05CJ | 035623107 | ANN INC | | | COMMON STOCK USD 0068 | | 09 Mar 2012 | 14 Mar 2012 | 1 00000C |
| 124BCH01094 | | 722 | 1,047 00C | Local | 28,732 71 | 23,923 26 | 4,809 45 | | 4,809 45 |
| | | | | Base | 28,732 71 | 23,923 26 | 4,809 45 | 0 00 | 4,809 45 |
| **035623107 Total** | | | | | | | | | |
| | | | | Local | 310,054 51 | 279,703 98 | 30,350 53 | | 30,350 53 |
| | | | | Base | 310,054 51 | 279,703 98 | 30,350 53 | 0 00 | 30,350 53 |
| 05CJ | 03662Q105 | ANSYS INC | | | COMMON STOCK USD 01 | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01409 | | 235 | 245 000 | Local | 14,595 48 | 10,321 03 | 4,274 45 | | 4,274 45 |
| | | | | Base | 14,595 48 | 10,321 03 | 4,274 45 | 0 00 | 4,274 45 |
| 05CJ | 03662Q105 | ANSYS INC | | | COMMON STOCK USD 01 | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00827 | | 297 | 232 000 | Local | 13,285 17 | 9,773 38 | 3,511 79 | | 3,511 79 |
| | | | | Base | 13,285 17 | 9,773 38 | 3,511 79 | 0 00 | 3,511 79 |
| 05C5 | 03662Q105 | ANSYS INC | | | COMMON STOCK USD 01 | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03077 | | 339 | 3,435 00C | Local | 196,949 84 | 130,986 12 | 65,963 72 | | 65,963 72 |
| | | | | Base | 196,949 84 | 130,986 12 | 65,963 72 | 0 00 | 65,963 72 |
| 05CJ | 03662Q105 | ANSYS INC | | | COMMON STOCK USD 01 | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00510 | | 351 | 235 000 | Local | 13,585 90 | 9,899 76 | 3,686 14 | | 3,686 14 |
| | | | | Base | 13,585 90 | 9,899 76 | 3,686 14 | 0 00 | 3,686 14 |



# Realized Gain/Loss

by Report Date - Composite

June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency. USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C5 | 03662Q105 | ANSYS INC | | | COMMON STOCK USD 01 | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD516 | | 480 | 1,470 00C | Local | 93,299 24 | 56,055 20 | 37,244 04 | | 37,244 04 |
| | | | | Base | 93,299 24 | 56,055 20 | 37,244 04 | 0 00 | 37,244 04 |
| 05CJ | 03662Q105 | ANSYS INC | | | COMMON STOCK USD 01 | | 05 Apr 2012 | 11 Apr 2012 | 1 00000C |
| 12DFJBBB71S | | 776 | 166 000 | Local | 10,645 62 | 6,993 02 | 3,652 60 | | 3,652 60 |
| | | | | Base | 10,645 62 | 6,993 02 | 3,652 60 | 0 00 | 3,652 60 |
| 05CJ | 03662Q105 | ANSYS INC | | | COMMON STOCK USD 01 | | 10 Apr 2012 | 13 Apr 2012 | 1 00000C |
| 12DHJBBB7S6 | | 785 | 469 000 | Local | 29,462 10 | 19,757 40 | 9,704 70 | | 9,704 70 |
| | | | | Base | 29,462 10 | 19,757 40 | 9,704 70 | 0 00 | 9,704 70 |
| 05CJ | 03662Q105 | ANSYS INC | | | COMMON STOCK USD 01 | | 11 Apr 2012 | 16 Apr 2012 | 1 00000C |
| 12DIJBBCKJC | | 791 | 554 000 | Local | 34,759 40 | 23,338 16 | 11,421 24 | | 11,421 24 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 34,759 40 | 23,338 16 | 11,421 24 | 0 00 | 11,421 24 |
| 05CJ 03662Q105 | ANSYS INC | | COMMON STOCK USD 01 | | | 12 Apr 2012 | 17 Apr 2012 | 1 000000 |
| 12DJJBBCDCD | 799 | 526 000 | Local | 33,418 82 | 22,158 62 | 11,260 20 | | 11,260 20 |
| | | | Base | 33,418 82 | 22,158 62 | 11,260 20 | 0 00 | 11,260 20 |
| **03662Q105 Total** | | | | | | | | |
| | | | Local | 440,001 57 | 289,282 69 | 150,718 88 | | 150,718 88 |
| | | | Base | 440,001 57 | 289,282 69 | 150,718 88 | 0 00 | 150,718 88 |
| 05C5 037411105 | APACHE CORP | | COMMON STOCK USD 625 | | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLP03049 | 311 | 455 000 | Local | 41,110 42 | 43,678 45 | -2,568 03 | | -2,568 03 |
| | | | Base | 41,110 42 | 43,678 45 | -2,568 03 | 0 00 | -2,568 03 |
| 05C5 037411105 | APACHE CORP | | COMMON STOCK USD 625 | | | 03 May 2012 | 08 May 2012 | 1 000000 |
| 12ECJBBD508 | 452 | 235 000 | Local | 21,597 35 | 22,559 20 | -961 85 | | -961 85 |
| | | | Base | 21,597 35 | 22,559 20 | -961 85 | 0 00 | -961 85 |
| 05CN 037411105 | APACHE CORP | | COMMON STOCK USD 625 | | | 03 May 2012 | 08 May 2012 | 1 000000 |
| 12EDJBBB4KX | 497 | 200 000 | Local | 18,391 76 | 19,561 64 | -1,169 88 | | -1,169 88 |
| | | | Base | 18,391 76 | 19,561 64 | -1,169 88 | 0 00 | -1,169 88 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CN 037411105 | APACHE CORP | | COMMON STOCK USD 625 | | | 08 May 2012 | 11 May 2012 | 1 000000 |
| 12EGJBBB4XB | 514 | 200 000 | Local | 17,443 43 | 19,561 64 | -2,118 21 | | -2,118 21 |
| | | | Base | 17,443 43 | 19,561 64 | -2,118 21 | 0 00 | -2,118 21 |
| **037411105 Total** | | | | | | | | |
| | | | Local | 98,542 96 | 105,360 93 | -6,817 97 | | -6,817 97 |
| | | | Base | 98,542 96 | 105,360 93 | -6,817 97 | 0 00 | -6,817 97 |
| 05CJ 03822W406 | APPLIED MICRO CIRCUITS CORP | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 000000 |
| 12EBJBBCGWW | 110 | 3,354 000 | Local | 18,480 12 | 29,317 70 | -10,837 58 | | -10,837 58 |
| | | | Base | 18,480 12 | 29,317 70 | -10,837 58 | 0 00 | -10,837 58 |
| 05CJ 03822W406 | APPLIED MICRO CIRCUITS CORP | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 000000 |
| 114BLO01459 | 285 | 2,453 000 | Local | 16,627 33 | 21,441 95 | -4,814 62 | | -4,814 62 |
| | | | Base | 16,627 33 | 21,441 95 | -4,814 62 | 0 00 | -4,814 62 |
| 05CJ 03822W406 | APPLIED MICRO CIRCUITS CORP | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 000000 |
| 114BLP00869 | 339 | 2,287 000 | Local | 15,347 99 | 19,990 93 | -4,642 94 | | -4,642 94 |
| | | | Base | 15,347 99 | 19,990 93 | -4,642 94 | 0 00 | -4,642 94 |
| 05CJ 03822W406 | APPLIED MICRO CIRCUITS CORP | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLQ00560 | 401 | 2,320 000 | Local | 15,829 75 | 20,279 39 | -4,449 64 | | -4,449 64 |
| | | | Base | 15,829 75 | 20,279 39 | -4,449 64 | 0 00 | -4,449 64 |
| **03822W406 Total** | | | | | | | | |
| | | | Local | 66,285 19 | 91,029 97 | -24,744 78 | | -24,744 78 |
| | | | Base | 66,285 19 | 91,029 97 | -24,744 78 | 0 00 | -24,744 78 |
| 05C4 04315B107 | ARTIO GLOBAL INVESTORS INC | | COMMON STOCK USD 001 | | | 15 Aug 2011 | 18 Aug 2011 | 1 000000 |
| 114BHL00594 | 002 | 237 000 | Local | 2,129 51 | 6,242 91 | -4,113 40 | | -4,113 40 |
| | | | Base | 2,129 51 | 6,242 91 | -4,113 40 | 0 00 | -4,113 40 |
| 05C4 04315B107 | ARTIO GLOBAL INVESTORS INC | | COMMON STOCK USD 001 | | | 16 Aug 2011 | 19 Aug 2011 | 1 000000 |
| 114BHM00671 | 003 | 93 000 | Local | 835 68 | 2,449 75 | -1,614 07 | | -1,614 07 |
| | | | Base | 835 68 | 2,449 75 | -1,614 07 | 0 00 | -1,614 07 |

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name | Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|---|
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 17 Aug 2011 | 22 Aug 2011 | 1 00000C |
| 114BHN00425 | | | 006 | 71 000 | Local | 637 92 | 1,870 24 | -1,232 32 | | -1,232 32 |
| | | | | | Base | 637 92 | 1,870 24 | -1,232 32 | 0 00 | -1,232 32 |
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 19 Aug 2011 | 24 Aug 2011 | 1 00000C |
| 114BHP00653 | | | 018 | 145 000 | Local | 1,199 22 | 3,819 49 | -2,620 27 | | -2,620 27 |
| | | | | | Base | 1,199 22 | 3,819 49 | -2,620 27 | 0 00 | -2,620 27 |
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 28 Jun 2011 | 01 Jul 2011 | 1 00000C |
| 114BFU00701 | | | 720 | 100 000 | Local | 1,137 09 | 2,634 14 | -1,497 05 | | -1,497 05 |
| | | | | | Base | 1,137 09 | 2,634 14 | -1,497 05 | 0 00 | -1,497 05 |
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 29 Jun 2011 | 05 Jul 2011 | 1 00000C |
| 114BFV00581 | | | 724 | 100 000 | Local | 1,137 31 | 2,634 14 | -1,496 83 | | -1,496 83 |
| | | | | | Base | 1,137 31 | 2,634 14 | -1,496 83 | 0 00 | -1,496 83 |
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 30 Jun 2011 | 06 Jul 2011 | 1 00000C |
| 114BGA00954 | | | 727 | 100 000 | Local | 1,134 91 | 2,634 14 | -1,499 23 | | -1,499 23 |
| | | | | | Base | 1,134 91 | 2,634 14 | -1,499 23 | 0 00 | -1,499 23 |
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 06 Jul 2011 | 11 Jul 2011 | 1 00000C |
| 114BGD00919 | | | 733 | 242 000 | Local | 2,784 95 | 6,374 61 | -3,589 66 | | -3,589 66 |
| | | | | | Base | 2,784 95 | 6,374 61 | -3,589 66 | 0 00 | -3,589 66 |
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 21 Jul 2011 | 26 Jul 2011 | 1 00000C |
| 114BGO01187 | | | 743 | 308 000 | Local | 3,333 29 | 8,113 15 | -4,779 86 | | -4,779 86 |
| | | | | | Base | 3,333 29 | 8,113 15 | -4,779 86 | 0 00 | -4,779 86 |
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 28 Jul 2011 | 02 Aug 2011 | 1 00000C |
| 114BGT01430 | | | 756 | 165 000 | Local | 1,711 85 | 4,346 33 | -2,634 48 | | -2,634 48 |
| | | | | | Base | 1,711 85 | 4,346 33 | -2,634 48 | 0 00 | -2,634 48 |
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 29 Jul 2011 | 03 Aug 2011 | 1 00000C |
| 114BHA00905 | | | 763 | 310 000 | Local | 3,313 46 | 8,165 83 | -4,852 37 | | -4,852 37 |
| | | | | | Base | 3,313 46 | 8,165 83 | -4,852 37 | 0 00 | -4,852 37 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name | Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|---|
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 01 Aug 2011 | 04 Aug 2011 | 1 00000C |
| 114BHB00633 | | | 767 | 207 000 | Local | 2,183 16 | 5,452 67 | -3,269 51 | | -3,269 51 |
| | | | | | Base | 2,183 16 | 5,452 67 | -3,269 51 | 0 00 | -3,269 51 |
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 03 Aug 2011 | 08 Aug 2011 | 1 00000C |
| 114BHD00633 | | | 774 | 188 000 | Local | 1,954 13 | 4,952 18 | -2,998 05 | | -2,998 05 |
| | | | | | Base | 1,954 13 | 4,952 18 | -2,998 05 | 0 00 | -2,998 05 |
| 05C4 | 04315B107 | ARTIO GLOBAL INVESTORS INC | | | COMMON STOCK USD 001 | | | 12 Aug 2011 | 17 Aug 2011 | 1 00000C |
| 114BHK00587 | | | 800 | 137 000 | Local | 1,230 95 | 3,608 77 | -2,377 82 | | -2,377 82 |
| | | | | | Base | 1,230 95 | 3,608 77 | -2,377 82 | 0 00 | -2,377 82 |
| **04315B107 Total** | | | | | | | | | | |
| | | | | | Local | 24,723 43 | 63,298 35 | -38,574 92 | | -38,574 92 |
| | | | | | Base | 24,723 43 | 63,298 35 | -38,574 92 | 0 00 | -38,574 92 |
| 05CJ | 04363210E | ASCENT CAPITAL GROUP INC A | | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVJ | | | 069 | 558 000 | Local | 28,245 32 | 21,956 98 | 6,288 34 | | 6,288 34 |
| | | | | | Base | 28,245 32 | 21,956 98 | 6,288 34 | 0 00 | 6,288 34 |
| 05CJ | 04363210E | ASCENT CAPITAL GROUP INC A | | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01422 | | | 248 | 403 000 | Local | 20,295 61 | 15,857 81 | 4,437 80 | | 4,437 80 |
| | | | | | Base | 20,295 61 | 15,857 81 | 4,437 80 | 0 00 | 4,437 80 |

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 043632108 | ASCENT CAPITAL GROUP INC A | | | COMMON STOCK USD 01 | | 21 Dec 2011 | 27 Dec 2011 | 1 000000 |
| 114BLP00834 | 304 | | 381 000 | Local | 19,581 61 | 14,992 13 | 4,589 48 | | 4,589 48 |
| | | | | Base | 19,581 61 | 14,992 13 | 4,589 48 | 0 00 | 4,589 48 |
| 05CJ | 043632108 | ASCENT CAPITAL GROUP INC A | | | COMMON STOCK USD 01 | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLQ00519 | 360 | | 387 000 | Local | 20,119 00 | 15,228 22 | 4,890 78 | | 4,890 78 |
| | | | | Base | 20,119 00 | 15,228 22 | 4,890 78 | 0 00 | 4,890 78 |
| **043632108 Total** | | | | | | | | | |
| | | | | Local | 88,241 54 | 68,035 14 | 20,206 40 | | 20,206 40 |
| | | | | Base | 88,241 54 | 68,035 14 | 20,206 40 | 0 00 | 20,206 40 |



# Realized Gain/Loss
## by Report Date - Composite
*June 1, 2011 to May 31, 2012* *View Date: September 6, 2012*

**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 052800109 | AUTOLIV INC | | | COMMON STOCK USD1 | | 28 Oct 2011 | 02 Nov 2011 | 1 000000 |
| 111MJT18731 | 289 | | 1,000 000 | Local | 59,690 35 | 55,538 48 | 4,151 87 | | 4,151 87 |
| | | | | Base | 59,690 35 | 55,538 48 | 4,151 87 | 0 00 | 4,151 87 |
| 05C6 | 052800109 | AUTOLIV INC | | | COMMON STOCK USD1 | | 01 Nov 2011 | 04 Nov 2011 | 1 000000 |
| 111MKA26769 | 435 | | 1,200 000 | Local | 65,563 86 | 66,646 17 | -1,082 31 | | -1,082 31 |
| | | | | Base | 65,563 86 | 66,646 17 | -1,082 31 | 0 00 | -1,082 31 |
| 05CN | 052800109 | AUTOLIV INC | | | COMMON STOCK USD1 | | 08 May 2012 | 11 May 2012 | 1 000000 |
| 12EGJBBB4W9 | 513 | | 100 000 | Local | 5,994 36 | 6,046 14 | -51 78 | | -51 78 |
| | | | | Base | 5,994 36 | 6,046 14 | -51 78 | 0 00 | -51 78 |
| **052800109 Total** | | | | | | | | | |
| | | | | Local | 131,248 57 | 128,230 79 | 3,017 78 | | 3,017 78 |
| | | | | Base | 131,248 57 | 128,230 79 | 3,017 78 | 0 00 | 3,017 78 |
| 05C6 | 05615F102 | BABCOCK + WILCOX CO/THE | | | COMMON STOCK USD 01 | | 28 Oct 2011 | 02 Nov 2011 | 1 000000 |
| 111MJT19860 | 298 | | 2,300 000 | Local | 53,227 18 | 52,164 35 | 1,062 83 | | 1,062 83 |
| | | | | Base | 53,227 18 | 52,164 35 | 1,062 83 | 0 00 | 1,062 83 |
| 05C6 | 05615F102 | BABCOCK + WILCOX CO/THE | | | COMMON STOCK USD 01 | | 01 Nov 2011 | 04 Nov 2011 | 1 000000 |
| 111MKA26876 | 464 | | 3,875 000 | Local | 83,021 44 | 87,885 58 | -4,864 14 | | -4,864 14 |
| | | | | Base | 83,021 44 | 87,885 58 | -4,864 14 | 0 00 | -4,864 14 |
| **05615F102 Total** | | | | | | | | | |
| | | | | Local | 136,248 62 | 140,049 93 | -3,801 31 | | -3,801 31 |
| | | | | Base | 136,248 62 | 140,049 93 | -3,801 31 | 0 00 | -3,801 31 |
| 05C4 | 060505104 | BANK OF AMERICA CORP | | | COMMON STOCK USD 01 | | 28 Dec 2011 | 29 Dec 2011 | 1 000000 |
| 114BLT01344 | 214 | | 7,475 000 | Local | 39,394 72 | 96,979 17 | -57,584 45 | | -57,584 45 |
| | | | | Base | 39,394 72 | 96,979 17 | -57,584 45 | 0 00 | -57,584 45 |
| 05C4 | 060505104 | BANK OF AMERICA CORP | | | COMMON STOCK USD 01 | | 08 Aug 2011 | 11 Aug 2011 | 1 000000 |
| 114BHG01179 | 790 | | 5,000 000 | Local | 32,576 37 | 64,869 01 | -32,292 64 | | -32,292 64 |
| | | | | Base | 32,576 37 | 64,869 01 | -32,292 64 | 0 00 | -32,292 64 |




# Realized Gain/Loss
## by Report Date - Composite
*June 1, 2011 to May 31, 2012* *View Date: September 6, 2012*


**Base Currency. USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **060505104 Total** | | | | | | | | | |
| | | | | Local | 71,971 09 | 161,848 18 | -89,877 09 | | -89,877 09 |

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| | | | | Base | 71,971 09 | 161,848 18 | -89,[illegible] 09 | 0 00 | -89,877 09 |
| 05C5 | 07368510S | BEACON ROOFING SUPPLY INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03084 | 346 | | 5,870 00C | Local | 119,003 15 | 105,282 04 | 13,721 11 | | 13,721 11 |
| | | | | Base | 119,003 15 | 105,282 04 | 13,721 11 | 0 00 | 13,721 11 |
| 05C5 | 07368510S | BEACON ROOFING SUPPLY INC | | COMMON STOCK USD 01 | | | 29 Dec 2011 | 04 Jan 2012 | 1 00000C |
| 114BLU01841 | 357 | | 3,715 00C | Local | 75,598 79 | 66,630 79 | 8,968 00 | | 8,968 00 |
| | | | | Base | 75,598 79 | 66,630 79 | 8,968 00 | 0 00 | 8,968 00 |
| 05C5 | 07368510S | BEACON ROOFING SUPPLY INC | | COMMON STOCK USD 01 | | | 06 Feb 2012 | 09 Feb 2012 | 1 00000C |
| 124BBE00993 | 379 | | 3,385 00C | Local | 80,186 73 | 60,712 04 | 19,474 69 | | 19,474 69 |
| | | | | Base | 80,186 73 | 60,712 04 | 19,474 69 | 0 00 | 19,474 69 |
| 05C5 | 07368510S | BEACON ROOFING SUPPLY INC | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD52B | 484 | | 1,700 00C | Local | 45,877 89 | 30,490 54 | 15,387 35 | | 15,387 35 |
| | | | | Base | 45,877 89 | 30,490 54 | 15,387 35 | 0 00 | 15,387 35 |
| 05C5 | 07368510S | BEACON ROOFING SUPPLY INC | | COMMON STOCK USD 01 | | | 24 May 2012 | 30 May 2012 | 1 00000C |
| 12ESJBBCKLC | 511 | | 4,030 00C | Local | 101,162 41 | 72,280 51 | 28,881 90 | | 28,881 90 |
| | | | | Base | 101,162 41 | 72,280 51 | 28,881 90 | 0 00 | 28,881 90 |
| **073685109 Total** | | | | | | | | | |
| | | | | Local | 421,828 97 | 335,395 92 | 86,433 05 | | 86,433 05 |
| | | | | Base | 421,828 97 | 335,395 92 | 86,433 05 | 0 00 | 86,433 05 |
| 05CN | 07588710S | BECTON DICKINSON AND CO | | COMMON STOCK USD1 | | | 08 Mar 2012 | 13 Mar 2012 | 1 00000C |
| 124BCG00322 | 350 | | 750 000 | Local | 56,706 92 | 58,859 40 | -2,152 48 | | -2,152 48 |
| | | | | Base | 56,706 92 | 58,859 40 | -2,152 48 | 0 00 | -2,152 48 |
| 05C4 | 08467070Z | BERKSHIRE HATHAWAY INC CL E | | COMMON STOCK USD 003Z | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00718 | 177 | | 4,232 00C | Local | 323,773 52 | 210,470 66 | 113,302 86 | | 113,302 86 |
| | | | | Base | 323,773 52 | 210,470 66 | 113,302 86 | 0 00 | 113,302 86 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CN | 08860610E | BHP BILLITON LTD SPON ADF | | ADR | | | 09 May 2012 | 14 May 2012 | 1 00000C |
| 12EHJBBB56D | 526 | | 425 000 | Local | 29,120 27 | 30,048 12 | -927 85 | | -927 85 |
| | | | | Base | 29,120 27 | 30,048 12 | -927 85 | 0 00 | -927 85 |
| 05C6 | 08861T107 | BG MEDICINE INC | | COMMON STOCK | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU29508 | 399 | | 5,300 00C | Local | 26,305 51 | 42,381 80 | -16,076 29 | | -16,076.29 |
| | | | | Base | 26,305 51 | 42,381 80 | -16,076 29 | 0 00 | -16,076 29 |
| 05C6 | 08861T107 | BG MEDICINE INC | | COMMON STOCK | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26581 | 425 | | 10,275 00C | Local | 46,086 59 | 82,164 72 | -36,078 13 | | -36,078 13 |
| | | | | Base | 46,086 59 | 82,164 72 | -36,078 13 | 0 00 | -36,078 13 |
| **08861T107 Total** | | | | | | | | | |
| | | | | Local | 72,392 10 | 124,546 52 | -52,154 42 | | -52,154 42 |
| | | | | Base | 72,392 10 | 124,546 52 | -52,154 42 | 0 00 | -52,154 42 |
| 05C6 | 08930210Z | BIG LOTS INC | | COMMON STOCK USD 01 | | | 27 Oct 2011 | 01 Nov 2011 | 1 00000C |
| 111MJS23102 | 230 | | 400 000 | Local | 15,050 99 | 12,931 66 | 2,119 33 | | 2,119 33 |
| | | | | Base | 15,050 99 | 12,931 66 | 2,119 33 | 0 00 | 2,119 33 |
| 05C6 | 08930210Z | BIG LOTS INC | | COMMON STOCK USD 01 | | | 27 Oct 2011 | 01 Nov 2011 | 1 00000C |
| 111MJS23104 | 231 | | 100 000 | Local | 3,788 18 | 3,232 92 | 555 26 | | 555 26 |
| | | | | Base | 3,788 18 | 3,232 92 | 555 26 | 0 00 | 555 26 |
| 05C6 | 08930210Z | BIG LOTS INC | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU10240 | 324 | | 2,500 00C | Local | 95,061 92 | 80,822 90 | 14,239 02 | | 14,239 02 |
| | | | | Base | 95,061 92 | 80,822 90 | 14,239 02 | 0 00 | 14,239 02 |
| 05C6 | 08930210Z | BIG LOTS INC | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU12828 | 344 | | 1,790 00C | Local | 68,511 11 | 57,869 20 | 10,641 91 | | 10,641 91 |
| | | | | Base | 68,511 11 | 57,869 20 | 10,641 91 | 0 00 | 10,641 91 |
| **089302103 Total** | | | | | | | | | |
| | | | | Local | 182,412 20 | 154,856 68 | 27,555 52 | | 27,555 52 |

| | | | | | |
|---|---|---|---|---|---|
| Base | 182,412 20 | 154,856 68 | 27,[illegible] 52 | 0 00 | 27,555 52 |



## Realized Gain/Loss
by Report Date - Composite

June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 101137107 | BOSTON SCIENTIFIC CORF | | COMMON STOCK USD 01 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18474 | 241 | | 19,800 00C | Local | 114,418 04 | 132,343 39 | -17,925 35 | | -17,925 35 |
| | | | | Base | 114,418 04 | 132,343 39 | -17,925 35 | 0 00 | -17,925 35 |
| 05C6 | 101137107 | BOSTON SCIENTIFIC CORF | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU10241 | 325 | | 12,500 00C | Local | 72,381 10 | 83,550 12 | -11,169 02 | | -11,169 02 |
| | | | | Base | 72,381 10 | 83,550 12 | -11,169 02 | 0 00 | -11,169 02 |
| 05C6 | 101137107 | BOSTON SCIENTIFIC CORF | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU15800 | 362 | | 11,700 00C | Local | 67,828 26 | 78,202 92 | -10,374 66 | | -10,374 66 |
| | | | | Base | 67,828 26 | 78,202 92 | -10,374 66 | 0 00 | -10,374 66 |
| 05C6 | 101137107 | BOSTON SCIENTIFIC CORF | | COMMON STOCK USD 01 | | | 01 Jun 2011 | 06 Jun 2011 | 1 00000C |
| 111MFA30464 | 464 | | 700 000 | Local | 4,962 90 | 4,729 33 | 233 57 | | 233 57 |
| | | | | Base | 4,962 90 | 4,729 33 | 233 57 | 0 00 | 233 57 |
| 05C6 | 101137107 | BOSTON SCIENTIFIC CORF | | COMMON STOCK USD 01 | | | 01 Jun 2011 | 06 Jun 2011 | 1 00000C |
| 111MFA30467 | 465 | | 2,700 00C | Local | 18,944 99 | 18,241 71 | 703 28 | | 703 28 |
| | | | | Base | 18,944 99 | 18,241 71 | 703 28 | 0 00 | 703 28 |
| 05C6 | 101137107 | BOSTON SCIENTIFIC CORF | | COMMON STOCK USD 01 | | | 01 Jun 2011 | 06 Jun 2011 | 1 00000C |
| 111MFA30471 | 466 | | 700 000 | Local | 4,947 92 | 4,729 33 | 218 59 | | 218 59 |
| | | | | Base | 4,947 92 | 4,729 33 | 218 59 | 0 00 | 218 59 |
| 05C6 | 101137107 | BOSTON SCIENTIFIC CORF | | COMMON STOCK USD 01 | | | 01 Jun 2011 | 06 Jun 2011 | 1 00000C |
| 111MFA30481 | 467 | | 2,100 00C | Local | 14,675 35 | 14,188 00 | 487 35 | | 487 35 |
| | | | | Base | 14,675 35 | 14,188 00 | 487 35 | 0 00 | 487 35 |
| 05C6 | 101137107 | BOSTON SCIENTIFIC CORF | | COMMON STOCK USD 01 | | | 01 Jun 2011 | 06 Jun 2011 | 1 00000C |
| 111MFA30485 | 468 | | 700 000 | Local | 4,906 90 | 4,729 33 | 177 57 | | 177 57 |
| | | | | Base | 4,906 90 | 4,729 33 | 177 57 | 0 00 | 177 57 |
| 05C6 | 101137107 | BOSTON SCIENTIFIC CORF | | COMMON STOCK USD 01 | | | 01 Jun 2011 | 06 Jun 2011 | 1 00000C |
| 111MFA30498 | 469 | | 4,800 00C | Local | 33,997 26 | 32,429 72 | 1,567 54 | | 1,567 54 |
| | | | | Base | 33,997 26 | 32,429 72 | 1,567 54 | 0 00 | 1,567 54 |



## Realized Gain/Loss
by Report Date - Composite

June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

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|---|---|---|---|---|---|---|---|---|---|
| **101137107 Total** | | | | | | | | | |
| | | | | Local | 337,062 72 | 373,143 85 | -36,081 13 | | -36,081 13 |
| | | | | Base | 337,062 72 | 373,143 85 | -36,081 13 | 0 00 | -36,081 13 |
| 05CJ | 11133B409 | BROADSOFT INC | | COMMON STOCK | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVK | 070 | | 567 000 | Local | 24,722 91 | 20,260 43 | 4,462 48 | | 4,462 48 |
| | | | | Base | 24,722 91 | 20,260 43 | 4,462 48 | 0 00 | 4,462 48 |
| 05C6 | 12467B304 | C+J ENERGY SERVICES INC | | COMMON STOCK USD 01 | | | 21 Sep 2011 | 26 Sep 2011 | 1 00000C |
| 111MIN32182 | 723 | | 200 000 | Local | 4,183 91 | 5,800 00 | -1,616 09 | | -1,616 09 |
| | | | | Base | 4,183 91 | 5,800 00 | -1,616 09 | 0 00 | -1,616 09 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05C6 12467B304 | C+J ENERGY SERVICES INC | | | COMMON STOCK USD 01 | | 21 Sep 2011 | 26 Sep 2011 | 1 00000C |
| 111MIN32184 | 724 | 100 000 | Local | 2,070 60 | 2,900 00 | -829 40 | | -829 40 |
| | | | Base | 2,070 60 | 2,900 00 | -829 40 | 0 00 | -829 40 |
| 05C6 12467B304 | C+J ENERGY SERVICES INC | | | COMMON STOCK USD 01 | | 22 Sep 2011 | 27 Sep 2011 | 1 00000C |
| 111MIO30247 | 726 | 300 000 | Local | 5,521 99 | 8,700 00 | -3,178 01 | | -3,178 01 |
| | | | Base | 5,521 99 | 8,700 00 | -3,178 01 | 0 00 | -3,178 01 |
| 05C6 12467B304 | C+J ENERGY SERVICES INC | | | COMMON STOCK USD 01 | | 23 Sep 2011 | 28 Sep 2011 | 1 00000C |
| 111MIP26580 | 728 | 700 000 | Local | 12,388 57 | 20,300 00 | -7,911 43 | | -7,911 43 |
| | | | Base | 12,388 57 | 20,300 00 | -7,911 43 | 0 00 | -7,911 43 |
| **12467B304 Total** | | | | | | | | |
| | | | Local | 24,165 07 | 37,700 00 | -13,534 93 | | -13,534 93 |
| | | | Base | 24,165 07 | 37,700 00 | -13,534 93 | 0 00 | -13,534 93 |
| 05C4 12572Q10E | CME GROUP INC | | | COMMON STOCK USD 01 | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00719 | 178 | 360 000 | Local | 87,530 29 | 91,440 81 | -3,910 52 | | -3,910 52 |
| | | | Base | 87,530 29 | 91,440 81 | -3,910 52 | 0 00 | -3,910 52 |
| 05C6 131347304 | CALPINE CORP | | | COMMON STOCK USD 001 | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18637 | 273 | 8,300 00C | Local | 124,680 20 | 121,372 48 | 3,307 72 | | 3,307 72 |
| | | | Base | 124,680 20 | 121,372 48 | 3,307 72 | 0 00 | 3,307 72 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 131347304 | CALPINE CORP | | | COMMON STOCK USD 001 | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26918 | 474 | 11,600 00C | Local | 171,017 83 | 169,629 01 | 1,388 82 | | 1,388 82 |
| | | | Base | 171,017 83 | 169,629 01 | 1,388 82 | 0 00 | 1,388 82 |
| 05C6 131347304 | CALPINE CORP | | | COMMON STOCK USD 001 | | 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 111MGK22655 | 677 | 700 000 | Local | 11,462 27 | 10,236 23 | 1,226 04 | | 1,226 04 |
| | | | Base | 11,462 27 | 10,236 23 | 1,226 04 | 0 00 | 1,226 04 |
| 05C6 131347304 | CALPINE CORP | | | COMMON STOCK USD 001 | | 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 111MGK22657 | 678 | 200 000 | Local | 3,229 81 | 2,924 64 | 305 17 | | 305 17 |
| | | | Base | 3,229 81 | 2,924 64 | 305 17 | 0 00 | 305 17 |
| **131347304 Total** | | | | | | | | |
| | | | Local | 310,390 11 | 304,162 36 | 6,227 75 | | 6,227 75 |
| | | | Base | 310,390 11 | 304,162 36 | 6,227 75 | 0 00 | 6,227 75 |
| 05C4 136375102 | CANADIAN NATL RAILWAY CC | | | COMMON STOCK NPV | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00720 | 179 | 3,760 00C | Local | 286,862 93 | 36,713 15 | 250,149 78 | | 250,149 78 |
| | | | Base | 286,862 93 | 36,713 15 | 250,149 78 | 0 00 | 250,149 78 |
| 05C5 13959410E | CAPELLA EDUCATION CC | | | COMMON STOCK USD 01 | | 20 Oct 2011 | 25 Oct 2011 | 1 00000C |
| 114BJO00065 | 259 | 2,825 00C | Local | 81,799 40 | 199,747 56 | -117,948 16 | | -117,948 16 |
| | | | Base | 81,799 40 | 199,747 56 | -117,948 16 | 0 00 | -117,948 16 |
| 05CJ 14078110E | CARBO CERAMICS INC | | | COMMON STOCK USD 01 | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVN | 073 | 630 000 | Local | 53,416 50 | 65,448 26 | -12,031 76 | | -12,031 76 |
| | | | Base | 53,416 50 | 65,448 26 | -12,031 76 | 0 00 | -12,031 76 |
| 05CJ 14078110E | CARBO CERAMICS INC | | | COMMON STOCK USD 01 | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01405 | 231 | 106 000 | Local | 13,401 81 | 11,419 45 | 1,982 36 | | 1,982 36 |
| | | | Base | 13,401 81 | 11,419 45 | 1,982 36 | 0 00 | 1,982 36 |
| 05CJ 14078110E | CARBO CERAMICS INC | | | COMMON STOCK USD 01 | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00821 | 291 | 98 000 | Local | 12,401 17 | 10,557 60 | 1,843 57 | | 1,843 57 |
| | | | Base | 12,401 17 | 10,557 60 | 1,843 57 | 0 00 | 1,843 57 |

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CN | 140781105 | CARBO CERAMICS INC | | COMMON STOCK USD 01 | | | 06 Mar 2012 | 09 Mar 2012 | 1 000000 |
| 124BCE00498 | | 341 | 100 000 | Local | 9,079 25 | 11,057 84 | -1,978 59 | | -1,978 59 |
| | | | | Base | 9,079 25 | 11,057 84 | -1,978 59 | 0 00 | -1,978 59 |
| 05CN | 140781105 | CARBO CERAMICS INC | | COMMON STOCK USD 01 | | | 06 Mar 2012 | 09 Mar 2012 | 1 000000 |
| 124BCE00499 | | 342 | 100 000 | Local | 9,150 95 | 11,057 84 | -1,906 89 | | -1,906 89 |
| | | | | Base | 9,150 95 | 11,057 84 | -1,906 89 | 0 00 | -1,906 89 |
| 05CJ | 140781105 | CARBO CERAMICS INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLQ00504 | | 345 | 99 000 | Local | 12,703 92 | 10,665 33 | 2,038 59 | | 2,038 59 |
| | | | | Base | 12,703 92 | 10,665 33 | 2,038 59 | 0 00 | 2,038 59 |
| 05CN | 140781105 | CARBO CERAMICS INC | | COMMON STOCK USD 01 | | | 21 Mar 2012 | 26 Mar 2012 | 1 000000 |
| 124BCP00197 | | 379 | 100 000 | Local | 9,633 16 | 11,057 84 | -1,424 68 | | -1,424 68 |
| | | | | Base | 9,633 16 | 11,057 84 | -1,424 68 | 0 00 | -1,424 68 |
| 05CN | 140781105 | CARBO CERAMICS INC | | COMMON STOCK USD 01 | | | 04 Apr 2012 | 10 Apr 2012 | 1 000000 |
| 12DDJBBB5LF | | 411 | 100 000 | Local | 10,182 28 | 11,057 84 | -875 56 | | -875 56 |
| | | | | Base | 10,182 28 | 11,057 84 | -875 56 | 0 00 | -875 56 |
| 05CN | 140781105 | CARBO CERAMICS INC | | COMMON STOCK USD 01 | | | 05 Apr 2012 | 11 Apr 2012 | 1 000000 |
| 12DFJBBB179 | | 419 | 100 000 | Local | 10,022 84 | 11,057 84 | -1,035 00 | | -1,035 00 |
| | | | | Base | 10,022 84 | 11,057 84 | -1,035 00 | 0 00 | -1,035 00 |
| 05CN | 140781105 | CARBO CERAMICS INC | | COMMON STOCK USD 01 | | | 13 Apr 2012 | 18 Apr 2012 | 1 000000 |
| 12DKJBBC8DS | | 440 | 100 000 | Local | 9,303 73 | 11,057 84 | -1,754 11 | | -1,754 11 |
| | | | | Base | 9,303 73 | 11,057 84 | -1,754 11 | 0 00 | -1,754 11 |
| 05CN | 140781105 | CARBO CERAMICS INC | | COMMON STOCK USD 01 | | | 23 May 2012 | 29 May 2012 | 1 000000 |
| 12ERJBBB5JN | | 575 | 300 000 | Local | 25,137 21 | 31,303 85 | -6,166 64 | | -6,166 64 |
| | | | | Base | 25,137 21 | 31,303 85 | -6,166 64 | 0 00 | -6,166 64 |
| 05CN | 140781105 | CARBO CERAMICS INC | | COMMON STOCK USD 01 | | | 23 May 2012 | 29 May 2012 | 1 000000 |
| 12ERJBBB5JT | | 580 | 900 000 | Local | 75,285 20 | 93,911 53 | -18,626 33 | | -18,626 33 |
| | | | | Base | 75,285 20 | 93,911 53 | -18,626 33 | 0 00 | -18,626 33 |



Realized Gain/Loss
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June 1, 2011 to May 31, 2012 View Date: September 6, 2012

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|---|---|---|---|---|---|---|---|---|---|
| **140781105 Total** | | | | | | | | | |
| | | | | Local | 249,718 02 | 289,653 06 | -39,935 04 | | -39,935 04 |
| | | | | Base | 249,718 02 | 289,653 06 | -39,935 04 | 0 00 | -39,935 04 |
| 05C6 | 141665109 | CAREER EDUCATION CORP | | COMMON STOCK USD 01 | | | 01 Nov 2011 | 04 Nov 2011 | 1 000000 |
| 111MKA27012 | | 487 | 13,300 000 | Local | 207,869 68 | 330,738 14 | -122,868 46 | | -122,868 46 |
| | | | | Base | 207,869 68 | 330,738 14 | -122,868 46 | 0 00 | -122,868 46 |
| 05C4 | 143130102 | CARMAX INC | | COMMON STOCK USD 5 | | | 28 Dec 2011 | 29 Dec 2011 | 1 000000 |
| 114BLT00721 | | 180 | 5,380 000 | Local | 161,067 64 | 90,580 29 | 70,487 35 | | 70,487 35 |
| | | | | Base | 161,067 64 | 90,580 29 | 70,487 35 | 0 00 | 70,487 35 |
| 05CJ | 148887102 | CATAMARAN CORP | | COMMON STOCK NPV | | | 01 May 2012 | 04 May 2012 | 1 000000 |
| 12EBJBBCGVQ | | 075 | 663 000 | Local | 60,504 68 | 27,862 31 | 32,642 37 | | 32,642 37 |
| | | | | Base | 60,504 68 | 27,862 31 | 32,642 37 | 0 00 | 32,642 37 |
| 05CJ | 148887102 | CATAMARAN CORP | | COMMON STOCK NPV | | | 02 Dec 2011 | 07 Dec 2011 | 1 000000 |
| 114BLC00683 | | 182 | 80 000 | Local | 4,663 87 | 3,361 97 | 1,301 90 | | 1,301 90 |
| | | | | Base | 4,663 87 | 3,361 97 | 1,301 90 | 0 00 | 1,301 90 |
| 05CJ | 148887102 | CATAMARAN CORP | | COMMON STOCK NPV | | | 05 Dec 2011 | 08 Dec 2011 | 1 000000 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 114BLD00661 | 184 | 237 000 | Local | 13,583 91 | 9,959 83 | 3,[illegible]08 | | 3,624 08 |
| | | | Base | 13,583 91 | 9,959 83 | 3,624 08 | 0 00 | 3,624 08 |
| 05CJ 148887102 | CATAMARAN CORP | | | COMMON STOCK NPV | | 06 Dec 2011 | 09 Dec 2011 | 1 000000 |
| 114BLE01157 | 187 | 178 000 | Local | 9,929 41 | 7,480 38 | 2,449 03 | | 2,449 03 |
| | | | Base | 9,929 41 | 7,480 38 | 2,449 03 | 0 00 | 2,449 03 |
| 05CJ 148887102 | CATAMARAN CORP | | | COMMON STOCK NPV | | 07 Dec 2011 | 12 Dec 2011 | 1 000000 |
| 114BLF01147 | 190 | 178 000 | Local | 9,886 18 | 7,480 38 | 2,405 80 | | 2,405 80 |
| | | | Base | 9,886 18 | 7,480 38 | 2,405 80 | 0 00 | 2,405 80 |
| 05CJ 148887102 | CATAMARAN CORP | | | COMMON STOCK NPV | | 20 Dec 2011 | 23 Dec 2011 | 1 000000 |
| 114BLO01425 | 251 | 488 000 | Local | 28,377 87 | 20,508 01 | 7,869 86 | | 7,869 86 |
| | | | Base | 28,377 87 | 20,508 01 | 7,869 86 | 0 00 | 7,869 86 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 148887102 | CATAMARAN CORP | | | COMMON STOCK NPV | | 21 Dec 2011 | 27 Dec 2011 | 1 000000 |
| 114BLP00838 | 308 | 452 000 | Local | 25,736 79 | 18,995 12 | 6,741 67 | | 6,741 67 |
| | | | Base | 25,736 79 | 18,995 12 | 6,741 67 | 0 00 | 6,741 67 |
| 05CJ 148887102 | CATAMARAN CORP | | | COMMON STOCK NPV | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLQ00523 | 364 | 459 000 | Local | 26,350 03 | 19,289 29 | 7,060 74 | | 7,060 74 |
| | | | Base | 26,350 03 | 19,289 29 | 7,060 74 | 0 00 | 7,060 74 |
| 05CJ 148887102 | CATAMARAN CORP | | | COMMON STOCK NPV | | 25 Jul 2011 | 28 Jul 2011 | 1 000000 |
| 114BGQ00590 | 565 | 296 000 | Local | 19,069 10 | 11,870 83 | 7,198 27 | | 7,198 27 |
| | | | Base | 19,069 10 | 11,870 83 | 7,198 27 | 0 00 | 7,198 27 |
| **148887102 Total** | | | | | | | | |
| | | | Local | 198,101 84 | 126,808 12 | 71,293 72 | | 71,293 72 |
| | | | Base | 198,101 84 | 126,808 12 | 71,293 72 | 0 00 | 71,293 72 |
| 05CN 149205106 | CATO CORP CLASS A | | | COMMON STOCK USD 033 | | 22 Feb 2012 | 27 Feb 2012 | 1 000000 |
| 124BBP00457 | 297 | 200 000 | Local | 5,602 21 | 4,935 18 | 667 03 | | 667 03 |
| | | | Base | 5,602 21 | 4,935 18 | 667 03 | 0 00 | 667 03 |
| 05CN 149205106 | CATO CORP CLASS A | | | COMMON STOCK USD 033 | | 24 Feb 2012 | 29 Feb 2012 | 1 000000 |
| 124BBR00336 | 306 | 100 000 | Local | 2,799 80 | 2,467 59 | 332 21 | | 332 21 |
| | | | Base | 2,799 80 | 2,467 59 | 332 21 | 0 00 | 332 21 |
| 05CN 149205106 | CATO CORP CLASS A | | | COMMON STOCK USD 033 | | 27 Feb 2012 | 01 Mar 2012 | 1 000000 |
| 124BBS00488 | 309 | 100 000 | Local | 2,747 29 | 2,467 59 | 279 70 | | 279 70 |
| | | | Base | 2,747 29 | 2,467 59 | 279 70 | 0 00 | 279 70 |
| 05CN 149205106 | CATO CORP CLASS A | | | COMMON STOCK USD 033 | | 27 Feb 2012 | 01 Mar 2012 | 1 000000 |
| 124BBS00489 | 311 | 300 000 | Local | 8,253 57 | 7,402 77 | 850 80 | | 850 80 |
| | | | Base | 8,253 57 | 7,402 77 | 850 80 | 0 00 | 850 80 |
| 05CN 149205106 | CATO CORP CLASS A | | | COMMON STOCK USD 033 | | 28 Feb 2012 | 02 Mar 2012 | 1 000000 |
| 124BBT00416 | 315 | 100 000 | Local | 2,782 51 | 2,467 59 | 314 92 | | 314 92 |
| | | | Base | 2,782 51 | 2,467 59 | 314 92 | 0 00 | 314 92 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05CN 14920510E | CATO CORP CLASS A | | | COMMON STOCK USD 033 | | 28 Feb 2012 | 02 Mar 2012 | 1 00000C |
| 124BBT00417 | 317 | 300 000 | Local | 8,361 50 | 7,402 77 | 958 73 | | 958 73 |
| | | | Base | 8,361 50 | 7,402 77 | 958 73 | 0 00 | 958 73 |
| 05CN 14920510E | CATO CORP CLASS A | | | COMMON STOCK USD 033 | | 26 Mar 2012 | 29 Mar 2012 | 1 00000C |
| 12CSJBBFTH3 | 391 | 300 000 | Local | 8,499 17 | 7,402 77 | 1,096 40 | | 1,096 40 |
| | | | Base | 8,499 17 | 7,402 77 | 1,096 40 | 0 00 | 1,096 40 |
| **149205106 Total** | | | | | | | | |
| | | | Local | 39,046 05 | 34,546 26 | 4,499 79 | | 4,499 79 |
| | | | Base | 39,046 05 | 34,546 26 | 4,499 79 | 0 00 | 4,499 79 |
| 05CJ 14964U108 | CAVIUM INC | | | COMMON STOCK USD 001 | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVT | 078 | 714 000 | Local | 21,258 87 | 21,194 21 | 64 66 | | 64 66 |
| | | | Base | 21,258 87 | 21,194 21 | 64 66 | 0 00 | 64 66 |
| 05CJ 14964U108 | CAVIUM INC | | | COMMON STOCK USD 001 | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01427 | 253 | 525 000 | Local | 14,431 60 | 15,583 98 | -1,152 38 | | -1,152 38 |
| | | | Base | 14,431 60 | 15,583 98 | -1,152 38 | 0 00 | -1,152 38 |
| 05CJ 14964U108 | CAVIUM INC | | | COMMON STOCK USD 001 | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00840 | 310 | 487 000 | Local | 13,232 84 | 14,456 00 | -1,223 16 | | -1,223 16 |
| | | | Base | 13,232 84 | 14,456 00 | -1,223 16 | 0 00 | -1,223 16 |
| 05CJ 14964U108 | CAVIUM INC | | | COMMON STOCK USD 001 | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00525 | 366 | 495 000 | Local | 13,738 99 | 14,693 47 | -954 48 | | -954 48 |
| | | | Base | 13,738 99 | 14,693 47 | -954 48 | 0 00 | -954 48 |
| **14964U108 Total** | | | | | | | | |
| | | | Local | 62,662 30 | 65,927 66 | -3,265 36 | | -3,265 36 |
| | | | Base | 62,662 30 | 65,927 66 | -3,265 36 | 0 00 | -3,265 36 |
| 05C5 151020104 | CELGENE CORP | | | COMMON STOCK USD 01 | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03059 | 321 | 1,360 00C | Local | 91,018 56 | 81,562 55 | 9,456 01 | | 9,456 01 |
| | | | Base | 91,018 56 | 81,562 55 | 9,456 01 | 0 00 | 9,456 01 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C5 151020104 | CELGENE CORP | | | COMMON STOCK USD 01 | | 19 Apr 2012 | 24 Apr 2012 | 1 00000C |
| 12DNJBBDWV1 | 436 | 975 000 | Local | 76,742 76 | 58,473 15 | 18,269 61 | | 18,269 61 |
| | | | Base | 76,742 76 | 58,473 15 | 18,269 61 | 0 00 | 18,269 61 |
| 05C5 151020104 | CELGENE CORP | | | COMMON STOCK USD 01 | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51G | 458 | 465 000 | Local | 33,513 09 | 27,887 19 | 5,625 90 | | 5,625 90 |
| | | | Base | 33,513 09 | 27,887 19 | 5,625 90 | 0 00 | 5,625 90 |
| **151020104 Total** | | | | | | | | |
| | | | Local | 201,274 41 | 167,922 89 | 33,351 52 | | 33,351 52 |
| | | | Base | 201,274 41 | 167,922 89 | 33,351 52 | 0 00 | 33,351 52 |
| 05C5 17275R102 | CISCO SYSTEMS INC | | | COMMON STOCK USD 001 | | 28 Jul 2011 | 02 Aug 2011 | 1 00000C |
| 114BHA00084 | 182 | 14,645 00C | Local | 235,954 23 | 334,246 76 | -98,292 53 | | -98,292 53 |
| | | | Base | 235,954 23 | 334,246 76 | -98,292 53 | 0 00 | -98,292 53 |
| 05C6 200340107 | COMERICA INC | | | COMMON STOCK USD5 | | 01 Sep 2011 | 07 Sep 2011 | 1 00000C |
| 111MIA27182 | 629 | 3,000 00C | Local | 73,750 58 | 108,226 97 | -34,476 39 | | -34,476 39 |
| | | | Base | 73,750 58 | 108,226 97 | -34,476 39 | 0 00 | -34,476 39 |
| 05C6 200340107 | COMERICA INC | | | COMMON STOCK USD5 | | 02 Sep 2011 | 08 Sep 2011 | 1 00000C |
| 111MIB24121 | 644 | 3,000 00C | Local | 71,050 33 | 108,226 96 | -37,176 63 | | -37,176 63 |
| | | | Base | 71,050 33 | 108,226 96 | -37,176 63 | 0 00 | -37,176 63 |
| 05C6 200340107 | COMERICA INC | | | COMMON STOCK USD5 | | 06 Sep 2011 | 09 Sep 2011 | 1 00000C |
| 111MIC37217 | 650 | 2,000 00C | Local | 45,453 32 | 72,151 31 | -26,697 99 | | -26,697 99 |
| | | | Base | 45,453 32 | 72,151 31 | -26,697 99 | 0 00 | -26,697 99 |
| **200340107 Total** | | | | | | | | |
| | | | Local | 190,254 23 | 288,605 24 | -98,351 01 | | -98,351 01 |
| | | | Base | 190,254 23 | 288,605 24 | -98,351 01 | 0 00 | -98,351 01 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05CJ 204166102 | COMMVAULT SYSTEMS INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVB | 063 | 516 000 | Local | 27,529 01 | 11,437 03 | 16,091 98 | | 16,091 98 |
| | | | Base | 27,529 01 | 11,437 03 | 16,091 98 | 0 00 | 16,091 98 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 204166102 | COMMVAULT SYSTEMS INC | | COMMON STOCK USD 01 | | | 08 Nov 2011 | 14 Nov 2011 | 1 00000C |
| 114BKG01079 | 128 | 179 000 | Local | 8,528 66 | 3,967 50 | 4,561 16 | | 4,561 16 |
| | | | Base | 8,528 66 | 3,967 50 | 4,561 16 | 0 00 | 4,561 16 |
| 05CJ 204166102 | COMMVAULT SYSTEMS INC | | COMMON STOCK USD 01 | | | 09 Nov 2011 | 15 Nov 2011 | 1 00000C |
| 114BKH00514 | 134 | 130 000 | Local | 6,103 72 | 2,881 42 | 3,222 30 | | 3,222 30 |
| | | | Base | 6,103 72 | 2,881 42 | 3,222 30 | 0 00 | 3,222 30 |
| 05CJ 204166102 | COMMVAULT SYSTEMS INC | | COMMON STOCK USD 01 | | | 10 Nov 2011 | 16 Nov 2011 | 1 00000C |
| 114BKI00424 | 139 | 116 000 | Local | 5,347 15 | 2,571 11 | 2,776 04 | | 2,776 04 |
| | | | Base | 5,347 15 | 2,571 11 | 2,776 04 | 0 00 | 2,776 04 |
| 05CJ 204166102 | COMMVAULT SYSTEMS INC | | COMMON STOCK USD 01 | | | 18 Nov 2011 | 23 Nov 2011 | 1 00000C |
| 114BKO00689 | 165 | 518 000 | Local | 23,595 94 | 11,481 36 | 12,114 58 | | 12,114 58 |
| | | | Base | 23,595 94 | 11,481 36 | 12,114 58 | 0 00 | 12,114 58 |
| 05CJ 204166102 | COMMVAULT SYSTEMS INC | | COMMON STOCK USD 01 | | | 21 Nov 2011 | 25 Nov 2011 | 1 00000C |
| 114BKP00663 | 171 | 246 000 | Local | 11,114 63 | 5,452 54 | 5,662 09 | | 5,662 09 |
| | | | Base | 11,114 63 | 5,452 54 | 5,662 09 | 0 00 | 5,662 09 |
| 05CJ 204166102 | COMMVAULT SYSTEMS INC | | COMMON STOCK USD 01 | | | 05 Dec 2011 | 08 Dec 2011 | 1 00000C |
| 114BLD00663 | 186 | 269 000 | Local | 13,536 08 | 5,962 33 | 7,573 75 | | 7,573 75 |
| | | | Base | 13,536 08 | 5,962 33 | 7,573 75 | 0 00 | 7,573 75 |
| 05CJ 204166102 | COMMVAULT SYSTEMS INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01420 | 246 | 379 000 | Local | 17,814 96 | 8,400 45 | 9,414 51 | | 9,414 51 |
| | | | Base | 17,814 96 | 8,400 45 | 9,414 51 | 0 00 | 9,414 51 |
| 05CJ 204166102 | COMMVAULT SYSTEMS INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00534 | 375 | 708 000 | Local | 29,069 50 | 15,692 67 | 13,376 83 | | 13,376 83 |
| | | | Base | 29,069 50 | 15,692 67 | 13,376 83 | 0 00 | 13,376 83 |
| 05CJ 204166102 | COMMVAULT SYSTEMS INC | | COMMON STOCK USD 01 | | | 19 Aug 2011 | 24 Aug 2011 | 1 00000C |
| 114BHP00650 | 713 | 1,384 00C | Local | 44,330 04 | 30,676 06 | 13,653 98 | | 13,653 98 |
| | | | Base | 44,330 04 | 30,676 06 | 13,653 98 | 0 00 | 13,653 98 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **204166102 Total** | | | | | | | | |
| | | | Local | 186,969 69 | 98,522 47 | 88,447 22 | | 88,447 22 |
| | | | Base | 186,969 69 | 98,522 47 | 88,447 22 | 0 00 | 88,447 22 |
| 05C5 20605P101 | CONCHO RESOURCES INC | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03050 | 312 | 500 000 | Local | 47,538 08 | 38,927 85 | 8,610 23 | | 8,610 23 |
| | | | Base | 47,538 08 | 38,927 85 | 8,610 23 | 0 00 | 8,610 23 |
| 05C5 20605P101 | CONCHO RESOURCES INC | | COMMON STOCK USD 001 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD507 | 451 | 190 000 | Local | 19,494 45 | 14,792 58 | 4,701 87 | | 4,701 87 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 19,494 45 | 14,792 58 | 4,701 87 | 0 00 | 4,701 87 |
| **20605P101 Total** | | | | | | | | |
| | | | Local | 67,032 53 | 53,720 43 | 13,312 10 | | 13,312 10 |
| | | | Base | 67,032 53 | 53,720 43 | 13,312 10 | 0 00 | 13,312 10 |
| 05CJ 20670810S | CONCUR TECHNOLOGIES INC | | COMMON STOCK USD 001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGT2 | 055 | 326 000 | Local | 18,815 31 | 12,118 35 | 6,696 96 | | 6,696 96 |
| | | | Base | 18,815 31 | 12,118 35 | 6,696 96 | 0 00 | 6,696 96 |
| 05CJ 20670810S | CONCUR TECHNOLOGIES INC | | COMMON STOCK USD 001 | | | 15 Nov 2011 | 18 Nov 2011 | 1 00000C |
| 114BKL00587 | 153 | 820 000 | Local | 39,219 68 | 30,481 74 | 8,737 94 | | 8,737 94 |
| | | | Base | 39,219 68 | 30,481 74 | 8,737 94 | 0 00 | 8,737 94 |
| 05CJ 20670810S | CONCUR TECHNOLOGIES INC | | COMMON STOCK USD 001 | | | 05 Dec 2011 | 08 Dec 2011 | 1 00000C |
| 114BLD00662 | 185 | 267 000 | Local | 13,796 26 | 9,925 15 | 3,871 11 | | 3,871 11 |
| | | | Base | 13,796 26 | 9,925 15 | 3,871 11 | 0 00 | 3,871 11 |
| 05CJ 20670810S | CONCUR TECHNOLOGIES INC | | COMMON STOCK USD 001 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01419 | 245 | 370 000 | Local | 19,342 33 | 13,753 96 | 5,588 37 | | 5,588 37 |
| | | | Base | 19,342 33 | 13,753 96 | 5,588 37 | 0 00 | 5,588 37 |
| 05C5 20670810S | CONCUR TECHNOLOGIES INC | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03060 | 322 | 1,500 00C | Local | 77,157 46 | 58,993 93 | 18,163 53 | | 18,163 53 |
| | | | Base | 77,157 46 | 58,993 93 | 18,163 53 | 0 00 | 18,163 53 |



## Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 20670810S | CONCUR TECHNOLOGIES INC | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00533 | 374 | 692 000 | Local | 35,601 60 | 25,723 62 | 9,877 98 | | 9,877 98 |
| | | | Base | 35,601 60 | 25,723 62 | 9,877 98 | 0 00 | 9,877 98 |
| 05C5 20670810S | CONCUR TECHNOLOGIES INC | | COMMON STOCK USD 001 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51M | 463 | 690 000 | Local | 44,150 59 | 27,137 21 | 17,013 38 | | 17,013 38 |
| | | | Base | 44,150 59 | 27,137 21 | 17,013 38 | 0 00 | 17,013 38 |
| 05CJ 20670810S | CONCUR TECHNOLOGIES INC | | COMMON STOCK USD 001 | | | 03 Feb 2012 | 08 Feb 2012 | 1 00000C |
| 124BBD01039 | 560 | 892 000 | Local | 50,249 58 | 33,158 19 | 17,091 39 | | 17,091 39 |
| | | | Base | 50,249 58 | 33,158 19 | 17,091 39 | 0 00 | 17,091 39 |
| **206708109 Total** | | | | | | | | |
| | | | Local | 298,332 81 | 211,292 15 | 87,040 66 | | 87,040 66 |
| | | | Base | 298,332 81 | 211,292 15 | 87,040 66 | 0 00 | 87,040 66 |
| 05C6 20854P10S | CONSOL ENERGY INC | | COMMON STOCK USD 01 | | | 02 Aug 2011 | 05 Aug 2011 | 1 00000C |
| 111MHB26999 | 205 | 350 000 | Local | 17,637 98 | 12,445 24 | 5,192 74 | | 5,192 74 |
| | | | Base | 17,637 98 | 12,445 24 | 5,192 74 | 0 00 | 5,192 74 |
| 05C6 20854P10S | CONSOL ENERGY INC | | COMMON STOCK USD 01 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18745 | 292 | 2,800 00C | Local | 128,345 89 | 99,561 90 | 28,783 99 | | 28,783 99 |
| | | | Base | 128,345 89 | 99,561 90 | 28,783 99 | 0 00 | 28,783 99 |
| 05C6 20854P10S | CONSOL ENERGY INC | | COMMON STOCK USD 01 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26853 | 461 | 2,975 00C | Local | 120,552 71 | 105,784 51 | 14,768 20 | | 14,768 20 |
| | | | Base | 120,552 71 | 105,784 51 | 14,768 20 | 0 00 | 14,768 20 |
| **20854P109 Total** | | | | | | | | |
| | | | Local | 266,536 58 | 217,791 65 | 48,744 93 | | 48,744 93 |
| | | | Base | 266,536 58 | 217,791 65 | 48,744 93 | 0 00 | 48,744 93 |
| 05C6 21720410E | COPART INC | | COMMON STOCK NPV | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU15801 | 363 | 2,000 00C | Local | 88,083 30 | 61,614 67 | 26,468 63 | | 26,468 63 |
| | | | Base | 88,083 30 | 61,614 67 | 26,468 63 | 0 00 | 26,468 63 |

## Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 21720410E | COPART INC | | COMMON STOCK NPV | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU29544 | 401 | | 100 000 | Local | 4,429 41 | 3,080 73 | 1,348 68 | | 1,348 68 |
| | | | | Base | 4,429 41 | 3,080 73 | 1,348 68 | 0 00 | 1,348 68 |
| 05C6 | 21720410E | COPART INC | | COMMON STOCK NPV | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26802 | 440 | | 2,250 00C | Local | 95,060 22 | 69,316 50 | 25,743 72 | | 25,743 72 |
| | | | | Base | 95,060 22 | 69,316 50 | 25,743 72 | 0 00 | 25,743 72 |
| **217204106 Total** | | | | | | | | | |
| | | | | Local | 187,572 93 | 134,011 90 | 53,561 03 | | 53,561 03 |
| | | | | Base | 187,572 93 | 134,011 90 | 53,561 03 | 0 00 | 53,561 03 |
| 05C4 | 22160K10E | COSTCO WHOLESALE CORP | | COMMON STOCK USD 00E | | | 04 Oct 2011 | 07 Oct 2011 | 1 00000C |
| 114BJC01205 | 072 | | 1,385 00C | Local | 110,354 26 | 58,939 73 | 51,414 53 | | 51,414 53 |
| | | | | Base | 110,354 26 | 58,939 73 | 51,414 53 | 0 00 | 51,414 53 |
| 05C4 | 22160K10E | COSTCO WHOLESALE CORP | | COMMON STOCK USD 00E | | | 16 Jun 2011 | 21 Jun 2011 | 1 00000C |
| 114BFM00467 | 695 | | 192 000 | Local | 15,118 70 | 8,170 71 | 6,947 99 | | 6,947 99 |
| | | | | Base | 15,118 70 | 8,170 71 | 6,947 99 | 0 00 | 6,947 99 |
| 05C4 | 22160K10E | COSTCO WHOLESALE CORP | | COMMON STOCK USD 00E | | | 17 Jun 2011 | 22 Jun 2011 | 1 00000C |
| 114BFN00515 | 698 | | 278 000 | Local | 22,281 44 | 11,830 50 | 10,450 94 | | 10,450 94 |
| | | | | Base | 22,281 44 | 11,830 50 | 10,450 94 | 0 00 | 10,450 94 |
| **22160K105 Total** | | | | | | | | | |
| | | | | Local | 147,754 40 | 78,940 94 | 68,813 46 | | 68,813 46 |
| | | | | Base | 147,754 40 | 78,940 94 | 68,813 46 | 0 00 | 68,813 46 |
| 05CJ | 22160N109 | COSTAR GROUP INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVL | 071 | | 574 000 | Local | 41,546 33 | 32,405 05 | 9,141 28 | | 9,141 28 |
| | | | | Base | 41,546 33 | 32,405 05 | 9,141 28 | 0 00 | 9,141 28 |
| 05CJ | 22160N109 | COSTAR GROUP INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01413 | 239 | | 290 000 | Local | 19,644 31 | 15,800 86 | 3,843 45 | | 3,843 45 |
| | | | | Base | 19,644 31 | 15,800 86 | 3,843 45 | 0 00 | 3,843 45 |



## Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 22160N109 | COSTAR GROUP INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00829 | 299 | | 271 000 | Local | 17,870 47 | 14,765 63 | 3,104 84 | | 3,104 84 |
| | | | | Base | 17,870 47 | 14,765 63 | 3,104 84 | 0 00 | 3,104 84 |
| 05C5 | 22160N109 | COSTAR GROUP INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03055 | 317 | | 820 000 | Local | 54,108 38 | 45,128 96 | 8,979 42 | | 8,979 42 |
| | | | | Base | 54,108 38 | 45,128 96 | 8,979 42 | 0 00 | 8,979 42 |
| 05CJ | 22160N109 | COSTAR GROUP INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00512 | 353 | | 275 000 | Local | 18,413 22 | 14,983 57 | 3,429 65 | | 3,429 65 |
| | | | | Base | 18,413 22 | 14,983 57 | 3,429 65 | 0 00 | 3,429 65 |
| 05CJ | 22160N109 | COSTAR GROUP INC | | COMMON STOCK USD 01 | | | 04 Jan 2012 | 09 Jan 2012 | 1 00000C |
| 124BAC00905 | 416 | | 92 000 | Local | 5,908 91 | 5,012 69 | 896 22 | | 896 22 |
| | | | | Base | 5,908 91 | 5,012 69 | 896 22 | 0 00 | 896 22 |
| 05CJ | 22160N109 | COSTAR GROUP INC | | COMMON STOCK USD 01 | | | 05 Jan 2012 | 10 Jan 2012 | 1 00000C |
| 124BAD00575 | 420 | | 82 000 | Local | 5,184 37 | 4,467 83 | 716 54 | | 716 54 |
| | | | | Base | 5,184 37 | 4,467 83 | 716 54 | 0 00 | 716 54 |

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 22160N109 | COSTAR GROUP INC | | COMMON STOCK USD 01 | | | 06 Jan 2012 | 11 Jan 2012 | 1 00000C |
| 124BAE00502 | | 425 | 115 000 | Local | 7,196 27 | 6,265 86 | 930 41 | | 930 41 |
| | | | | Base | 7,196 27 | 6,265 86 | 930 41 | 0 00 | 930 41 |
| 05C5 | 22160N109 | COSTAR GROUP INC | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51D | | 456 | 380 000 | Local | 26,762 38 | 20,913 42 | 5,848 96 | | 5,848 96 |
| | | | | Base | 26,762 38 | 20,913 42 | 5,848 96 | 0 00 | 5,848 96 |
| **22160N109 Total** | | | | | | | | | |
| | | | | Local | 196,634 64 | 159,743 87 | 36,890 77 | | 36,890 77 |
| | | | | Base | 196,634 64 | 159,743 87 | 36,890 77 | 0 00 | 36,890 77 |
| 05CJ | 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGV3 | | 086 | 1,014 00C | Local | 47,904 34 | 42,436 34 | 5,468 00 | | 5,468 00 |
| | | | | Base | 47,904 34 | 42,436 34 | 5,468 00 | 0 00 | 5,468 00 |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01444 | | 270 | 1,050 00C | Local | 48,806 42 | 43,942 96 | 4,863 46 | | 4,863 46 |
| | | | | Base | 48,806 42 | 43,942 96 | 4,863 46 | 0 00 | 4,863 46 |
| 05CJ | 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00856 | | 326 | 978 000 | Local | 45,330 89 | 40,929 73 | 4,401 16 | | 4,401 16 |
| | | | | Base | 45,330 89 | 40,929 73 | 4,401 16 | 0 00 | 4,401 16 |
| 05CJ | 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00545 | | 386 | 993 000 | Local | 46,430 98 | 41,557 48 | 4,873 50 | | 4,873 50 |
| | | | | Base | 46,430 98 | 41,557 48 | 4,873 50 | 0 00 | 4,873 50 |
| 05CJ | 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 12 Jan 2012 | 18 Jan 2012 | 1 00000C |
| 124BAI00689 | | 439 | 8 000 | Local | 365 95 | 334 80 | 31 15 | | 31 15 |
| | | | | Base | 365 95 | 334 80 | 31 15 | 0 00 | 31 15 |
| 05CJ | 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 12 Jan 2012 | 18 Jan 2012 | 1 00000C |
| 124BAI00690 | | 440 | 270 000 | Local | 12,180 54 | 11,299 62 | 880 92 | | 880 92 |
| | | | | Base | 12,180 54 | 11,299 62 | 880 92 | 0 00 | 880 92 |
| 05CJ | 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 13 Jan 2012 | 19 Jan 2012 | 1 00000C |
| 124BAJ01213 | | 444 | 13 000 | Local | 578 89 | 544 06 | 34 83 | | 34 83 |
| | | | | Base | 578 89 | 544 06 | 34 83 | 0 00 | 34 83 |
| 05CJ | 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 13 Jan 2012 | 19 Jan 2012 | 1 00000C |
| 124BAJ01214 | | 445 | 177 000 | Local | 7,800 31 | 7,407 53 | 392 78 | | 392 78 |
| | | | | Base | 7,800 31 | 7,407 53 | 392 78 | 0 00 | 392 78 |
| 05CJ | 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 05 Jul 2011 | 08 Jul 2011 | 1 00000C |
| 114BGC00601 | | 484 | 668 000 | Local | 40,217 83 | 27,956 09 | 12,261 74 | | 12,261 74 |
| | | | | Base | 40,217 83 | 27,956 09 | 12,261 74 | 0 00 | 12,261 74 |
| 05CJ | 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 02 Aug 2011 | 05 Aug 2011 | 1 00000C |
| 114BHC00805 | | 630 | 230 000 | Local | 12,586 32 | 9,625 60 | 2,960 72 | | 2,960 72 |
| | | | | Base | 12,586 32 | 9,625 60 | 2,960 72 | 0 00 | 2,960 72 |





**Base Currency: USD - US DOLLAR**

| Fund | Asset ID | Security Name | Security Description | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|

| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 23 Feb 2012 | 28 Feb 2012 | 1 00000C |
| 124BBQ00919 | 645 | 432 000 | Local | 20,523 13 | 18,079 39 | 2,443 74 | | 2,443 74 |
| | | | Base | 20,523 13 | 18,079 39 | 2,443 74 | 0 00 | 2,443 74 |
| 05CJ 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 24 Feb 2012 | 29 Feb 2012 | 1 00000C |
| 124BBR01100 | 654 | 269 000 | Local | 12,873 08 | 11,257 77 | 1,615 31 | | 1,615 31 |
| | | | Base | 12,873 08 | 11,257 77 | 1,615 31 | 0 00 | 1,615 31 |
| 05CJ 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 29 Feb 2012 | 05 Mar 2012 | 1 00000C |
| 124BCA01906 | 680 | 534 000 | Local | 25,681 35 | 22,348 13 | 3,333 22 | | 3,333 22 |
| | | | Base | 25,681 35 | 22,348 13 | 3,333 22 | 0 00 | 3,333 22 |
| 05CJ 22281610C | COVANCE INC | | COMMON STOCK USD 01 | | | 01 Mar 2012 | 06 Mar 2012 | 1 00000C |
| 124BCB01070 | 687 | 421 000 | Local | 20,220 09 | 17,619 03 | 2,601 06 | | 2,601 06 |
| | | | Base | 20,220 09 | 17,619 03 | 2,601 06 | 0 00 | 2,601 06 |
| **222816100 Total** | | | | | | | | |
| | | | Local | 341,500 12 | 295,338 53 | 46,161 59 | | 46,161 59 |
| | | | Base | 341,500 12 | 295,338 53 | 46,161 59 | 0 00 | 46,161 59 |
| 05C4 228227104 | CROWN CASTLE INTL CORP | | COMMON STOCK USD 01 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00722 | 181 | 1,870 00C | Local | 81,563 72 | 73,998 33 | 7,565 39 | | 7,565 39 |
| | | | Base | 81,563 72 | 73,998 33 | 7,565 39 | 0 00 | 7,565 39 |
| 05C5 242309102 | DEALERTRACK HOLDINGS INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03080 | 342 | 4,260 00C | Local | 116,480 63 | 72,500 09 | 43,980 54 | | 43,980 54 |
| | | | Base | 116,480 63 | 72,500 09 | 43,980 54 | 0 00 | 43,980 54 |
| 05C5 242309102 | DEALERTRACK HOLDINGS INC | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD52D | 486 | 1,855 00C | Local | 56,177 03 | 31,569 88 | 24,607 15 | | 24,607 15 |
| | | | Base | 56,177 03 | 31,569 88 | 24,607 15 | 0 00 | 24,607 15 |
| 05C5 242309102 | DEALERTRACK HOLDINGS INC | | COMMON STOCK USD 01 | | | 24 May 2012 | 30 May 2012 | 1 00000C |
| 12ERJBBD377 | 508 | 3,765 00C | Local | 106,683 02 | 64,075 78 | 42,607 24 | | 42,607 24 |
| | | | Base | 106,683 02 | 64,075 78 | 42,607 24 | 0 00 | 42,607 24 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **242309102 Total** | | | | | | | | |
| | | | Local | 279,340 68 | 168,145 75 | 111,194 93 | | 111,194 93 |
| | | | Base | 279,340 68 | 168,145 75 | 111,194 93 | 0 00 | 111,194 93 |
| 05CJ 24802R506 | DEMANDTEC INC | | COMMON STOCK USD 001 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01460 | 286 | 2,995 00C | Local | 39,194 20 | 31,118 75 | 8,075 45 | | 8,075 45 |
| | | | Base | 39,194 20 | 31,118 75 | 8,075 45 | 0 00 | 8,075 45 |
| 05CJ 24802R506 | DEMANDTEC INC | | COMMON STOCK USD 001 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00871 | 341 | 2,784 00C | Local | 36,400 09 | 28,926 41 | 7,473 68 | | 7,473 68 |
| | | | Base | 36,400 09 | 28,926 41 | 7,473 68 | 0 00 | 7,473 68 |
| 05CJ 24802R506 | DEMANDTEC INC | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00561 | 402 | 2,824 00C | Local | 36,965 44 | 29,342 02 | 7,623 42 | | 7,623 42 |
| | | | Base | 36,965 44 | 29,342 02 | 7,623 42 | 0 00 | 7,623 42 |
| 05CJ 24802R506 | DEMANDTEC INC | | COMMON STOCK USD 001 | | | 15 Feb 2012 | 15 Feb 2012 | 1 00000C |
| 124BBK01892 | 614 | 20,626 00C | Local | 272,263 20 | 214,308 92 | 57,954 28 | | 57,954 28 |
| | | | Base | 272,263 20 | 214,308 92 | 57,954 28 | 0 00 | 57,954 28 |
| **24802R506 Total** | | | | | | | | |
| | | | Local | 384,822 93 | 303,696 10 | 81,126 83 | | 81,126 83 |
| | | | Base | 384,822 93 | 303,696 10 | 81,126 83 | 0 00 | 81,126 83 |
| 05CJ 252131107 | DEXCOM INC | | COMMON STOCK USD 001 | | | 27 Sep 2011 | 30 Sep 2011 | 1 00000C |
| 114BIS00608 | 003 | 955 000 | Local | 11,952 65 | 7,142 04 | 4,810 61 | | 4,810 61 |
| | | | Base | 11,952 65 | 7,142 04 | 4,810 61 | 0 00 | 4,810 61 |
| 05CJ 252131107 | DEXCOM INC | | COMMON STOCK USD 001 | | | 26 Oct 2011 | 31 Oct 2011 | 1 00000C |
| 114BJS00959 | 093 | 40 000 | Local | 412 89 | 299 14 | 113 75 | | 113 75 |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | Base | 412 89 | 299 14 | 113 75 | 0 00 | 113 75 |
| 05CJ | 252131107 | DEXCOM INC | | COMMON STOCK USD 001 | | | 26 Oct 2011 | 31 Oct 2011 | 1 00000C |
| 114BJS00960 | | 094 | 4,512 00C | Local | 46,158 67 | 33,743 35 | 12,415 32 | | 12,415 32 |
| | | | | Base | 46,158 67 | 33,743 35 | 12,415 32 | 0 00 | 12,415 32 |





**Base Currency. USD - US DOLLAR**

| Fund | Asset ID | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|---|
| **SSB Trade ID** | | **Lot** | **Shares/Par** | | **Principal Net** | **Cost** | **Security Gn/Ls** | **Curr Gn/Ls** | **Net Gn/Ls** |
| 05CJ | 252131107 | DEXCOM INC | | COMMON STOCK USD 001 | | | 27 Oct 2011 | 01 Nov 2011 | 1 00000C |
| 114BJT01262 | | 095 | 2,439 00C | Local | 23,260 29 | 18,240 26 | 5,020 03 | | 5,020 03 |
| | | | | Base | 23,260 29 | 18,240 26 | 5,020 03 | 0 00 | 5,020 03 |
| 05CJ | 252131107 | DEXCOM INC | | COMMON STOCK USD 001 | | | 23 Sep 2011 | 28 Sep 2011 | 1 00000C |
| 114BIQ00549 | | 790 | 1,613 00C | Local | 19,199 17 | 12,062 95 | 7,136 22 | | 7,136 22 |
| | | | | Base | 19,199 17 | 12,062 95 | 7,136 22 | 0 00 | 7,136 22 |
| 05CJ | 252131107 | DEXCOM INC | | COMMON STOCK USD 001 | | | 26 Sep 2011 | 29 Sep 2011 | 1 00000C |
| 114BIR00742 | | 797 | 616 000 | Local | 7,281 89 | 4,606 80 | 2,675 09 | | 2,675 09 |
| | | | | Base | 7,281 89 | 4,606 80 | 2,675 09 | 0 00 | 2,675 09 |
| **252131107 Total** | | | | | | | | | |
| | | | | Local | 108,265 56 | 76,094 54 | 32,171 02 | | 32,171 02 |
| | | | | Base | 108,265 56 | 76,094 54 | 32,171 02 | 0 00 | 32,171 02 |
| 05C4 | 25271C102 | DIAMOND OFFSHORE DRILLING | | COMMON STOCK USD 01 | | | 17 Aug 2011 | 22 Aug 2011 | 1 00000C |
| 114BHN00426 | | 008 | 804 000 | Local | 50,084 61 | 49,031 82 | 1,052 79 | | 1,052 79 |
| | | | | Base | 50,084 61 | 49,031 82 | 1,052 79 | 0 00 | 1,052 79 |
| 05C4 | 25271C102 | DIAMOND OFFSHORE DRILLING | | COMMON STOCK USD 01 | | | 18 Aug 2011 | 23 Aug 2011 | 1 00000C |
| 114BHO00439 | | 013 | 671 000 | Local | 39,808 45 | 40,920 84 | -1,112 39 | | -1,112 39 |
| | | | | Base | 39,808 45 | 40,920 84 | -1,112 39 | 0 00 | -1,112 39 |
| 05C4 | 25271C102 | DIAMOND OFFSHORE DRILLING | | COMMON STOCK USD 01 | | | 08 Aug 2011 | 11 Aug 2011 | 1 00000C |
| 114BHG01178 | | 789 | 590 000 | Local | 33,628 17 | 35,981 07 | -2,352 90 | | -2,352 90 |
| | | | | Base | 33,628 17 | 35,981 07 | -2,352 90 | 0 00 | -2,352 90 |
| **25271C102 Total** | | | | | | | | | |
| | | | | Local | 123,521 23 | 125,933 73 | -2,412 50 | | -2,412 50 |
| | | | | Base | 123,521 23 | 125,933 73 | -2,412 50 | 0 00 | -2,412 50 |
| 05C4 | 25468710E | WALT DISNEY CO/THE | | COMMON STOCK USD 01 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00723 | | 182 | 6,554 00C | Local | 244,461 47 | 177,335 24 | 67,126 23 | | 67,126 23 |
| | | | | Base | 244,461 47 | 177,335 24 | 67,126 23 | 0 00 | 67,126 23 |





**Base Currency· USD - US DOLLAR**

| Fund | Asset ID | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|---|
| **SSB Trade ID** | | **Lot** | **Shares/Par** | | **Principal Net** | **Cost** | **Security Gn/Ls** | **Curr Gn/Ls** | **Net Gn/Ls** |
| 05CJ | 26160810: | DRESSER RAND GROUP INC | | COMMON STOCK USD 01 | | | 25 Jul 2011 | 28 Jul 2011 | 1 00000C |
| 114BGQ00591 | | 566 | 391 000 | Local | 21,957 70 | 13,948 69 | 8,009 01 | | 8,009 01 |
| | | | | Base | 21,957 70 | 13,948 69 | 8,009 01 | 0 00 | 8,009 01 |
| 05CJ | 26160810: | DRESSER RAND GROUP INC | | COMMON STOCK USD 01 | | | 27 Jul 2011 | 01 Aug 2011 | 1 00000C |
| 114BGS00761 | | 595 | 2,469 00C | Local | 133,483 17 | 88,080 07 | 45,403 10 | | 45,403 10 |
| | | | | Base | 133,483 17 | 88,080 07 | 45,403 10 | 0 00 | 45,403 10 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| **261608103 Total** | | | | | | | | |
| | | | Local | 155,440 87 | 102,028 76 | 53,412 11 | | 53,412 11 |
| | | | Base | 155,440 87 | 102,028 76 | 53,412 11 | 0 00 | 53,412 11 |
| 05CJ 262037104 | DRIL QUIP INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01407 | 233 | 222 000 | Local | 14,474 12 | 10,433 37 | 4,040 75 | | 4,040 75 |
| | | | Base | 14,474 12 | 10,433 37 | 4,040 75 | 0 00 | 4,040 75 |
| 05CJ 262037104 | DRIL QUIP INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00824 | 294 | 209 000 | Local | 13,904 72 | 9,822 41 | 4,082 31 | | 4,082 31 |
| | | | Base | 13,904 72 | 9,822 41 | 4,082 31 | 0 00 | 4,082 31 |
| 05CJ 262037104 | DRIL QUIP INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00507 | 348 | 211 000 | Local | 14,174 46 | 9,916 40 | 4,258 06 | | 4,258 06 |
| | | | Base | 14,174 46 | 9,916 40 | 4,258 06 | 0 00 | 4,258 06 |
| 05CJ 262037104 | DRIL QUIP INC | | COMMON STOCK USD 01 | | | 05 Mar 2012 | 08 Mar 2012 | 1 00000C |
| 124BCD01222 | 699 | 571 000 | Local | 38,317 33 | 26,835 39 | 11,481 94 | | 11,481 94 |
| | | | Base | 38,317 33 | 26,835 39 | 11,481 94 | 0 00 | 11,481 94 |
| 05CJ 262037104 | DRIL QUIP INC | | COMMON STOCK USD 01 | | | 06 Mar 2012 | 09 Mar 2012 | 1 00000C |
| 124BCE01243 | 704 | 252 000 | Local | 16,587 57 | 11,843 29 | 4,744 28 | | 4,744 28 |
| | | | Base | 16,587 57 | 11,843 29 | 4,744 28 | 0 00 | 4,744 28 |
| 05CJ 262037104 | DRIL QUIP INC | | COMMON STOCK USD 01 | | | 23 Mar 2012 | 28 Mar 2012 | 1 00000C |
| 12CRJBBB0CM | 749 | 720 000 | Local | 47,017 24 | 33,837 96 | 13,179 28 | | 13,179 28 |
| | | | Base | 47,017 24 | 33,837 96 | 13,179 28 | 0 00 | 13,179 28 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **262037104 Total** | | | | | | | | |
| | | | Local | 144,475 44 | 102,688 82 | 41,786 62 | | 41,786 62 |
| | | | Base | 144,475 44 | 102,688 82 | 41,786 62 | 0 00 | 41,786 62 |
| 05C6 26550410C | DUNKIN BRANDS GROUP INC | | COMMON STOCK | | | 28 Jul 2011 | 02 Aug 2011 | 1 00000C |
| 111MGS27318 | 152 | 200 000 | Local | 5,991 88 | 3,800 00 | 2,191 88 | | 2,191 88 |
| | | | Base | 5,991 88 | 3,800 00 | 2,191 88 | 0 00 | 2,191 88 |
| 05CN 26884L10S | EQT CORP | | COMMON STOCK NPV | | | 23 Apr 2012 | 26 Apr 2012 | 1 00000C |
| 12DQJBBCFZD | 465 | 700 000 | Local | 31,941 89 | 38,227 61 | -6,285 72 | | -6,285 72 |
| | | | Base | 31,941 89 | 38,227 61 | -6,285 72 | 0 00 | -6,285 72 |
| 05C6 269279402 | EXCO RESOURCES INC | | COMMON STOCK USD 001 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18761 | 293 | 5,100 00C | Local | 67,455 89 | 77,576 97 | -10,121 08 | | -10,121 08 |
| | | | Base | 67,455 89 | 77,576 97 | -10,121 08 | 0 00 | -10,121 08 |
| 05C6 269279402 | EXCO RESOURCES INC | | COMMON STOCK USD 001 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA27189 | 494 | 6,650 00C | Local | 76,143 02 | 101,154 29 | -25,011 27 | | -25,011 27 |
| | | | Base | 76,143 02 | 101,154 29 | -25,011 27 | 0 00 | -25,011 27 |
| **269279402 Total** | | | | | | | | |
| | | | Local | 143,598 91 | 178,731 26 | -35,132 35 | | -35,132 35 |
| | | | Base | 143,598 91 | 178,731 26 | -35,132 35 | 0 00 | -35,132 35 |
| 05C6 278642103 | EBAY INC | | COMMON STOCK USD 001 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18605 | 270 | 5,100 00C | Local | 168,022 90 | 60,931 36 | 107,091 54 | | 107,091 54 |
| | | | Base | 168,022 90 | 60,931 36 | 107,091 54 | 0 00 | 107,091 54 |
| 05C6 278642103 | EBAY INC | | COMMON STOCK USD 001 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26895 | 469 | 7,400 00C | Local | 229,095 90 | 88,410 20 | 140,685 70 | | 140,685 70 |
| | | | Base | 229,095 90 | 88,410 20 | 140,685 70 | 0 00 | 140,685 70 |
| **278642103 Total** | | | | | | | | |
| | | | Local | 397,118 80 | 149,341 56 | 247,777 24 | | 247,777 24 |
| | | | Base | 397,118 80 | 149,341 56 | 247,777 24 | 0 00 | 247,777 24 |

## Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C5 | 27886510C | ECOLAB INC | | | COMMON STOCK USD1 | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03065 | | 327 | 2,110 00C | Local | 118,353 95 | 103,286 25 | 15,067 70 | | 15,067 70 |
| | | | | Base | 118,353 95 | 103,286 25 | 15,067 70 | 0 00 | 15,067 70 |
| 05C5 | 27886510C | ECOLAB INC | | | COMMON STOCK USD1 | | 19 Apr 2012 | 24 Apr 2012 | 1 00000C |
| 12DNJBBDWV2 | | 437 | 1,210 00C | Local | 75,403 69 | 59,230 51 | 16,173 18 | | 16,173 18 |
| | | | | Base | 75,403 69 | 59,230 51 | 16,173 18 | 0 00 | 16,173 18 |
| 05C5 | 27886510C | ECOLAB INC | | | COMMON STOCK USD1 | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51P | | 465 | 865 000 | Local | 55,502 17 | 42,342 47 | 13,159 70 | | 13,159 70 |
| | | | | Base | 55,502 17 | 42,342 47 | 13,159 70 | 0 00 | 13,159 70 |
| **278865100 Total** | | | | | | | | | |
| | | | | Local | 249,259 81 | 204,859 23 | 44,400 58 | | 44,400 58 |
| | | | | Base | 249,259 81 | 204,859 23 | 44,400 58 | 0 00 | 44,400 58 |
| 05CN | 291011104 | EMERSON ELECTRIC CO | | | COMMON STOCK USD 5 | | 26 Jan 2012 | 31 Jan 2012 | 1 00000C |
| 124BAR00480 | | 213 | 600 000 | Local | 31,175 82 | 28,172 68 | 3,003 14 | | 3,003 14 |
| | | | | Base | 31,175 82 | 28,172 68 | 3,003 14 | 0 00 | 3,003 14 |
| 05CN | 291011104 | EMERSON ELECTRIC CO | | | COMMON STOCK USD 5 | | 22 May 2012 | 25 May 2012 | 1 00000C |
| 12EQJBBB5G9 | | 563 | 300 000 | Local | 14,236 09 | 14,086 34 | 149 75 | | 149 75 |
| | | | | Base | 14,236 09 | 14,086 34 | 149 75 | 0 00 | 149 75 |
| **291011104 Total** | | | | | | | | | |
| | | | | Local | 45,411 91 | 42,259 02 | 3,152 89 | | 3,152 89 |
| | | | | Base | 45,411 91 | 42,259 02 | 3,152 89 | 0 00 | 3,152 89 |
| 05C6 | 29266R108 | ENERGIZER HOLDINGS INC | | | COMMON STOCK USD 01 | | 11 Oct 2011 | 14 Oct 2011 | 1 00000C |
| 111MJG37295 | | 025 | 125 000 | Local | 8,642 33 | 7,326 22 | 1,316 11 | | 1,316 11 |
| | | | | Base | 8,642 33 | 7,326 22 | 1,316 11 | 0 00 | 1,316 11 |
| 05C6 | 29266R108 | ENERGIZER HOLDINGS INC | | | COMMON STOCK USD 01 | | 27 Jul 2011 | 01 Aug 2011 | 1 00000C |
| 111MGR28779 | | 119 | 400 000 | Local | 32,616 97 | 23,443 91 | 9,173 06 | | 9,173 06 |
| | | | | Base | 32,616 97 | 23,443 91 | 9,173 06 | 0 00 | 9,173 06 |



## Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 29266R108 | ENERGIZER HOLDINGS INC | | | COMMON STOCK USD 01 | | 21 Oct 2011 | 26 Oct 2011 | 1 00000C |
| 111MJO21162 | | 142 | 100 000 | Local | 7,477 31 | 5,860 98 | 1,616 33 | | 1,616 33 |
| | | | | Base | 7,477 31 | 5,860 98 | 1,616 33 | 0 00 | 1,616 33 |
| 05C6 | 29266R108 | ENERGIZER HOLDINGS INC | | | COMMON STOCK USD 01 | | 21 Oct 2011 | 26 Oct 2011 | 1 00000C |
| 111MJO21166 | | 143 | 100 000 | Local | 7,442 35 | 5,860 98 | 1,581 37 | | 1,581 37 |
| | | | | Base | 7,442 35 | 5,860 98 | 1,581 37 | 0 00 | 1,581 37 |
| 05C6 | 29266R108 | ENERGIZER HOLDINGS INC | | | COMMON STOCK USD 01 | | 24 Oct 2011 | 27 Oct 2011 | 1 00000C |
| 111MJP15519 | | 182 | 100 000 | Local | 7,495 85 | 5,860 98 | 1,634 87 | | 1,634 87 |
| | | | | Base | 7,495 85 | 5,860 98 | 1,634 87 | 0 00 | 1,634 87 |
| 05C6 | 29266R108 | ENERGIZER HOLDINGS INC | | | COMMON STOCK USD 01 | | 24 Oct 2011 | 27 Oct 2011 | 1 00000C |
| 111MJP15537 | | 183 | 100 000 | Local | 7,492 77 | 5,860 98 | 1,631 79 | | 1,631 79 |
| | | | | Base | 7,492 77 | 5,860 98 | 1,631 79 | 0 00 | 1,631 79 |
| 05C6 | 29266R108 | ENERGIZER HOLDINGS INC | | | COMMON STOCK USD 01 | | 26 Oct 2011 | 31 Oct 2011 | 1 00000C |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 111MJR11201 | 215 | 200 000 | Local | 14,967 71 | 11,721 96 | 3,245 75 | | 3,245 75 |
| | | | Base | 14,967 71 | 11,721 96 | 3,245 75 | 0 00 | 3,245 75 |
| 05C6 29266R108 | ENERGIZER HOLDINGS INC | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU12226 | 340 | 2,400 00C | Local | 180,299 17 | 140,663 46 | 39,635 71 | | 39,635 71 |
| | | | Base | 180,299 17 | 140,663 46 | 39,635 71 | 0 00 | 39,635 71 |
| 05C6 29266R108 | ENERGIZER HOLDINGS INC | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU30954 | 404 | 1,850 00C | Local | 137,624 22 | 108,428 09 | 29,196 13 | | 29,196 13 |
| | | | Base | 137,624 22 | 108,428 09 | 29,196 13 | 0 00 | 29,196 13 |
| **29266R108 Total** | | | | | | | | |
| | | | Local | 404,058 68 | 315,027 56 | 89,031 12 | | 89,031 12 |
| | | | Base | 404,058 68 | 315,027 56 | 89,031 12 | 0 00 | 89,031 12 |
| 05CJ 30064K105 | EXACTTARGET INC | | COMMON STOCK USD 0005 | | | 29 Mar 2012 | 03 Apr 2012 | 1 00000C |
| 12CVJBBCCTT | 756 | 88 000 | Local | 2,287 37 | 1,672 00 | 615 37 | | 615 37 |
| | | | Base | 2,287 37 | 1,672 00 | 615 37 | 0 00 | 615 37 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 30064K105 | EXACTTARGET INC | | COMMON STOCK USD 0005 | | | 30 Mar 2012 | 04 Apr 2012 | 1 00000C |
| 12DAJBBDTNH | 762 | 352 000 | Local | 9,240 95 | 6,688 00 | 2,552 95 | | 2,552 95 |
| | | | Base | 9,240 95 | 6,688 00 | 2,552 95 | 0 00 | 2,552 95 |
| **30064K105 Total** | | | | | | | | |
| | | | Local | 11,528 32 | 8,360 00 | 3,168 32 | | 3,168 32 |
| | | | Base | 11,528 32 | 8,360 00 | 3,168 32 | 0 00 | 3,168 32 |
| 05CJ 302046107 | EXFO INC | | COMMON STOCK NPV | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWT | 108 | 2,574 00C | Local | 18,655 93 | 22,932 01 | -4,276 08 | | -4,276 08 |
| | | | Base | 18,655 93 | 22,932 01 | -4,276 08 | 0 00 | -4,276 08 |
| 05CJ 302046107 | EXFO INC | | COMMON STOCK NPV | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01457 | 283 | 1,894 00C | Local | 10,408 08 | 16,873 83 | -6,465 75 | | -6,465 75 |
| | | | Base | 10,408 08 | 16,873 83 | -6,465 75 | 0 00 | -6,465 75 |
| 05CJ 302046107 | EXFO INC | | COMMON STOCK NPV | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00870 | 340 | 2,750 00C | Local | 15,874 07 | 24,500 01 | -8,625 94 | | -8,625 94 |
| | | | Base | 15,874 07 | 24,500 01 | -8,625 94 | 0 00 | -8,625 94 |
| 05CJ 302046107 | EXFO INC | | COMMON STOCK NPV | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00538 | 379 | 788 000 | Local | 4,546 67 | 7,020 37 | -2,473 70 | | -2,473 70 |
| | | | Base | 4,546 67 | 7,020 37 | -2,473 70 | 0 00 | -2,473 70 |
| **302046107 Total** | | | | | | | | |
| | | | Local | 49,484 75 | 71,326 22 | -21,841 47 | | -21,841 47 |
| | | | Base | 49,484 75 | 71,326 22 | -21,841 47 | 0 00 | -21,841 47 |
| 05C6 30212P105 | EXPEDIA INC | | COMMON STOCK USD 001 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA14260 | 421 | 7,485 00C | Local | 195,204 30 | 174,513 20 | 20,691 10 | | 20,691 10 |
| | | | Base | 195,204 30 | 174,513 20 | 20,691 10 | 0 00 | 20,691 10 |
| 05C6 30212P105 | EXPEDIA INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 111MHI20142 | 449 | 275 000 | Local | 7,567 55 | 6,411 64 | 1,155 91 | | 1,155 91 |
| | | | Base | 7,567 55 | 6,411 64 | 1,155 91 | 0 00 | 1,155 91 |

| Base Currency. USD - US DOLLAR | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
| 05C6 30212P105 | EXPEDIA INC | | COMMON STOCK USD 001 | | | 18 Aug 2011 | 23 Aug 2011 | 1 00000C |
| 111MHN15815 | 525 | 700 000 | Local | 19,218 69 | 16,320 54 | 2,898 15 | | 2,898 15 |
| | | | Base | 19,218 69 | 16,320 54 | 2,898 15 | 0 00 | 2,898 15 |
| 05C6 30212P105 | EXPEDIA INC | | COMMON STOCK USD 001 | | | 19 Aug 2011 | 24 Aug 2011 | 1 00000C |
| 111MHO14371 | 542 | 25 000 | Local | 673 48 | 582 88 | 90 60 | | 90 60 |
| | | | Base | 673 48 | 582 88 | 90 60 | 0 00 | 90 60 |
| 05C6 30212P105 | EXPEDIA INC | | COMMON STOCK USD 001 | | | 19 Aug 2011 | 24 Aug 2011 | 1 00000C |
| 111MHO14373 | 543 | 700 000 | Local | 18,857 49 | 16,320 54 | 2,536 95 | | 2,536 95 |
| | | | Base | 18,857 49 | 16,320 54 | 2,536 95 | 0 00 | 2,536 95 |
| **30212P105 Total** | | | | | | | | |
| | | | Local | 241,521 51 | 214,148 80 | 27,372 71 | | 27,372 71 |
| | | | Base | 241,521 51 | 214,148 80 | 27,372 71 | 0 00 | 27,372 71 |
| 05C5 302130109 | EXPEDITORS INTL WASH INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03079 | 341 | 3,830 000 | Local | 153,297 40 | 100,562 74 | 52,734 66 | | 52,734 66 |
| | | | Base | 153,297 40 | 100,562 74 | 52,734 66 | 0 00 | 52,734 66 |
| 05C5 302130109 | EXPEDITORS INTL WASH INC | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD52F | 487 | 2,100 000 | Local | 84,923 14 | 58,644 79 | 26,278 35 | | 26,278 35 |
| | | | Base | 84,923 14 | 58,644 79 | 26,278 35 | 0 00 | 26,278 35 |
| **302130109 Total** | | | | | | | | |
| | | | Local | 238,220 54 | 159,207 53 | 79,013 01 | | 79,013 01 |
| | | | Base | 238,220 54 | 159,207 53 | 79,013 01 | 0 00 | 79,013 01 |
| 05C4 302182100 | EXPRESS SCRIPTS INC | | COMMON STOCK USD 01 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00724 | 183 | 3,805 000 | Local | 167,888 97 | 195,407 00 | -27,518 03 | | -27,518 03 |
| | | | Base | 167,888 97 | 195,407 00 | -27,518 03 | 0 00 | -27,518 03 |
| 05C4 30231G102 | EXXON MOBIL CORP | | COMMON STOCK NPV | | | 22 Jun 2011 | 27 Jun 2011 | 1 00000C |
| 114BFQ00613 | 710 | 600 000 | Local | 48,290 13 | 44,890 19 | 3,399 94 | | 3,399 94 |
| | | | Base | 48,290 13 | 44,890 19 | 3,399 94 | 0 00 | 3 399 94 |





| Base Currency: USD - US DOLLAR | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
| 05C4 30231G102 | EXXON MOBIL CORP | | COMMON STOCK NPV | | | 28 Jul 2011 | 02 Aug 2011 | 1 00000C |
| 114BGT01431 | 759 | 1,347 000 | Local | 110,166 04 | 100,778 49 | 9,387 55 | | 9,387 55 |
| | | | Base | 110,166 04 | 100,778 49 | 9,387 55 | 0 00 | 9,387 55 |
| **30231G102 Total** | | | | | | | | |
| | | | Local | 158,456 17 | 145,668 68 | 12,787 49 | | 12,787 49 |
| | | | Base | 158,456 17 | 145,668 68 | 12,787 49 | 0 00 | 12,787 49 |
| 05CJ 303075105 | FACTSET RESEARCH SYSTEMS INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01406 | 232 | 132 000 | Local | 11,653 61 | 6,762 39 | 4,891 22 | | 4,891 22 |
| | | | Base | 11,653 61 | 6,762 39 | 4,891 22 | 0 00 | 4,891 22 |
| 05CJ 303075105 | FACTSET RESEARCH SYSTEMS INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00822 | 292 | 123 000 | Local | 10,610 61 | 6,301 31 | 4,309 30 | | 4,309 30 |
| | | | Base | 10,610 61 | 6,301 31 | 4,309 30 | 0 00 | 4,309 30 |
| 05CJ 303075105 | FACTSET RESEARCH SYSTEMS INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00505 | 346 | 126 000 | Local | 10,975 55 | 6,455 01 | 4,520 54 | | 4,520 54 |
| | | | Base | 10,975 55 | 6,455 01 | 4,520 54 | 0 00 | 4,520 54 |
| 05CJ 303075105 | FACTSET RESEARCH SYSTEMS INC | | COMMON STOCK USD 01 | | | 23 Feb 2012 | 28 Feb 2012 | 1 00000C |
| 124BBQ00920 | 646 | 462 000 | Local | 41,530 83 | 23,668 35 | 17,862 48 | | 17,862 48 |
| | | | Base | 41,530 83 | 23,668 35 | 17,862 48 | 0 00 | 17,862 48 |
| 05CJ 303075105 | FACTSET RESEARCH SYSTEMS INC | | COMMON STOCK USD 01 | | | 24 Feb 2012 | 29 Feb 2012 | 1 00000C |
| 124BBR01101 | 655 | 456 000 | Local | 40,785 04 | 23,360 97 | 17,424 07 | | 17,424 07 |
| | | | Base | 40,785 04 | 23,360 97 | 17,424 07 | 0 00 | 17,424 07 |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 303075105 Total | | | | | | | | | |
| | | | | Local | 115,555 64 | 66,548 03 | 49,007 61 | | 49,007 61 |
| | | | | Base | 115,555 64 | 66,548 03 | 49,007 61 | 0 00 | 49,007 61 |
| 05CF | 30739590‹ | FARALLON CAPITAL INST PARTNERS L P | | | | | 30 Jan 2012 | 30 Jan 2012 | 1 00000C |
| 124BBB02535 | 722 | | 4,120,321 00C | Local | 3,922,897 00 | 4,120,321 00 | -197,424 00 | | -197,424 00 |
| | | | | Base | 3,922,897 00 | 4,120,321 00 | -197,424 00 | 0 00 | -197,424 00 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CF | 30739590‹ | FARALLON CAPITAL INST PARTNERS L P | | | | | 30 Jan 2012 | 30 Jan 2012 | 1 00000C |
| 124FBO00085 | 722 | | -4,120,321 00C | Local | -3,922,897 00 | -4,120,321 00 | 197,424 00 | | 197,424 00 |
| CXL | | | | Base | -3,922,897 00 | -4,120,321 00 | 197,424 00 | 0 00 | 197,424 00 |
| 307395905 Total | | | | | | | | | |
| | | | | Local | 0 00 | 0 00 | 0 00 | | 0 00 |
| | | | | Base | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 05C5 | 311900104 | FASTENAL CO | | COMMON STOCK USD 01 | | | 30 Nov 2011 | 05 Dec 2011 | 1 00000C |
| 114BLA00304 | 295 | | 4,640 00C | Local | 193,836 91 | 32,558 30 | 161,278 61 | | 161,278 61 |
| | | | | Base | 193,836 91 | 32,558 30 | 161,278 61 | 0 00 | 161,278 61 |
| 05C5 | 311900104 | FASTENAL CO | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03085 | 347 | | 6,840 00C | Local | 293,192 33 | 47,995 42 | 245,196 91 | | 245,196 91 |
| | | | | Base | 293,192 33 | 47,995 42 | 245,196 91 | 0 00 | 245,196 91 |
| 05C5 | 311900104 | FASTENAL CO | | COMMON STOCK USD 01 | | | 22 Feb 2012 | 27 Feb 2012 | 1 00000C |
| 124BBO02167 | 394 | | 3,280 00C | Local | 166,871 91 | 23,015 35 | 143,856 56 | | 143,856 56 |
| | | | | Base | 166,871 91 | 23,015 35 | 143,856 56 | 0 00 | 143,856 56 |
| 05C5 | 311900104 | FASTENAL CO | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD52H | 489 | | 2,570 00C | Local | 120,654 42 | 18,033 37 | 102,621 05 | | 102,621 05 |
| | | | | Base | 120,654 42 | 18,033 37 | 102,621 05 | 0 00 | 102,621 05 |
| 311900104 Total | | | | | | | | | |
| | | | | Local | 774,555 57 | 121,602 44 | 652,953 13 | | 652,953 13 |
| | | | | Base | 774,555 57 | 121,602 44 | 652,953 13 | 0 00 | 652,953 13 |
| 05C6 | 315616102 | F5 NETWORKS INC | | COMMON STOCK NPV | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18523 | 260 | | 1,000 00C | Local | 105,296 47 | 91,778 89 | 13,517 58 | | 13,517 58 |
| | | | | Base | 105,296 47 | 91,778 89 | 13,517 58 | 0 00 | 13,517 58 |
| 05C6 | 315616102 | F5 NETWORKS INC | | COMMON STOCK NPV | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26804 | 441 | | 1,900 00C | Local | 191,027 27 | 174,379 88 | 16,647 39 | | 16,647 39 |
| | | | | Base | 191,027 27 | 174,379 88 | 16,647 39 | 0 00 | 16,647 39 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 315616102 Total | | | | | | | | | |
| | | | | Local | 296,323 74 | 266,158 77 | 30,164 97 | | 30,164 97 |
| | | | | Base | 296,323 74 | 266,158 77 | 30,164 97 | 0 00 | 30,164 97 |
| 05C6 | 31677310C | FIFTH THIRD BANCORP | | COMMON STOCK NPV | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 111MJU15771 | 360 | 11,800 00C | Local | 144,236 88 | 150,135 74 | -5,[illegible] 86 | | -5,898 86 |
| | | | Base | 144,236 88 | 150,135 74 | -5,898 86 | 0 00 | -5,898 86 |
| 05C6 | 31677310C | FIFTH THIRD BANCORP | COMMON STOCK NPV | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU18368 | 375 | 11,000 00C | Local | 135,164 29 | 139,957 04 | -4,792 75 | | -4,792 75 |
| | | | Base | 135,164 29 | 139,957 04 | -4,792 75 | 0 00 | -4,792 75 |
| **316773100 Total** | | | | | | | | |
| | | | Local | 279,401 17 | 290,092 78 | -10,691 61 | | -10,691 61 |
| | | | Base | 279,401 17 | 290,092 78 | -10,691 61 | 0 00 | -10,691 61 |
| 05C6 | 32055Y201 | FIRST INTERSTATE BANCSYS/M1 | COMMON STOCK NPV | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT31180 | 319 | 679 000 | Local | 9,067 93 | 9,874 50 | -806 57 | | -806 57 |
| | | | Base | 9,067 93 | 9,874 50 | -806 57 | 0 00 | -806 57 |
| 05C6 | 32055Y201 | FIRST INTERSTATE BANCSYS/M1 | COMMON STOCK NPV | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU31132 | 405 | 2,200 00C | Local | 28,290 57 | 31,993 96 | -3,703 39 | | -3,703 39 |
| | | | Base | 28,290 57 | 31,993 96 | -3,703 39 | 0 00 | -3,703 39 |
| 05C6 | 32055Y201 | FIRST INTERSTATE BANCSYS/M1 | COMMON STOCK NPV | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26877 | 465 | 10,721 00C | Local | 130,003 55 | 155,912 36 | -25,908 81 | | -25,908 81 |
| | | | Base | 130,003 55 | 155,912 36 | -25,908 81 | 0 00 | -25,908 81 |
| **32055Y201 Total** | | | | | | | | |
| | | | Local | 167,362 05 | 197,780 82 | -30,418 77 | | -30,418 77 |
| | | | Base | 167,362 05 | 197,780 82 | -30,418 77 | 0 00 | -30,418 77 |
| 05C6 | 336433107 | FIRST SOLAR INC | COMMON STOCK USD 001 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18582 | 263 | 800 000 | Local | 42,597 58 | 51,530 86 | -8,933 28 | | -8,933 28 |
| | | | Base | 42,597 58 | 51,530 86 | -8,933 28 | 0 00 | -8,933 28 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name / Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 | 336433107 | FIRST SOLAR INC | COMMON STOCK USD 001 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU31352 | 409 | 1,075 00C | Local | 53,591 81 | 69,244 60 | -15,652 79 | | -15,652 79 |
| | | | Base | 53,591 81 | 69,244 60 | -15,652 79 | 0 00 | -15,652 79 |
| **336433107 Total** | | | | | | | | |
| | | | Local | 96,189 39 | 120,775 46 | -24,586 07 | | -24,586 07 |
| | | | Base | 96,189 39 | 120,775 46 | -24,586 07 | 0 00 | -24,586 07 |
| 05CI | 34441910E | FOMENTO ECONOMICO MEX SP ADF | ADR | | | 27 Jul 2011 | 01 Aug 2011 | 1 00000C |
| 114BGR03401 | 119 | 399 000 | Local | 29,064 28 | 14,147 06 | 14,917 22 | | 14,917 22 |
| | | | Base | 29,064 28 | 14,147 06 | 14,917 22 | 0 00 | 14,917 22 |
| 05C6 | 34583810E | FOREST LABORATORIES INC | COMMON STOCK USD 1 | | | 11 Oct 2011 | 14 Oct 2011 | 1 00000C |
| 111MJG37615 | 029 | 600 000 | Local | 19,278 82 | 17,473 54 | 1,805 28 | | 1,805 28 |
| | | | Base | 19,278 82 | 17,473 54 | 1,805 28 | 0 00 | 1,805 28 |
| 05C6 | 34583810E | FOREST LABORATORIES INC | COMMON STOCK USD 1 | | | 11 Oct 2011 | 14 Oct 2011 | 1 00000C |
| 111MJG37617 | 030 | 100 000 | Local | 3,206 76 | 2,912 26 | 294 50 | | 294 50 |
| | | | Base | 3,206 76 | 2,912.26 | 294 50 | 0 00 | 294 50 |
| 05C6 | 34583810E | FOREST LABORATORIES INC | COMMON STOCK USD 1 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18521 | 258 | 3,400 00C | Local | 108,877 46 | 99,016 72 | 9,860 74 | | 9,860 74 |
| | | | Base | 108,877 46 | 99,016 72 | 9,860 74 | 0 00 | 9,860 74 |
| 05C6 | 34583810E | FOREST LABORATORIES INC | COMMON STOCK USD 1 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26894 | 468 | 3,250 00C | Local | 99,274 21 | 94,648 34 | 4,625 87 | | 4,625 87 |
| | | | Base | 99,274 21 | 94,648 34 | 4,625 87 | 0 00 | 4,625 87 |
| **345838106 Total** | | | | | | | | |
| | | | Local | 230,637 25 | 214,050 86 | 16,586 39 | | 16,586 39 |
| | | | Base | 230,637 25 | 214,050 86 | 16,586 39 | 0 00 | 16,586 39 |
| 05C6 | 34958B10E | FORTRESS INVESTMENT GRP CL A | LTD PART NPV | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT21254 | 309 | 25,500 00C | Local | 101,312 10 | 153,588 92 | -52,276 82 | | -52,276 82 |
| | | | Base | 101,312 10 | 153,588 92 | -52,276 82 | 0 00 | -52,276 82 |

# Realized Gain/Loss
## by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 34958B10€ | FORTRESS INVESTMENT GRP CL A | | | LTD PART NPV | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA27484 | 501 | 34,300 00C | Local | 113,736 59 | 206,592 16 | -92,855 57 | | -92,855 57 |
| | | | Base | 113,736 59 | 206,592 16 | -92,855 57 | 0 00 | -92,855 57 |
| **34958B106 Total** | | | | | | | | |
| | | | Local | 215,048 69 | 360,181 08 | -145,132 39 | | -145,132 39 |
| | | | Base | 215,048 69 | 360,181 08 | -145,132 39 | 0 00 | -145,132 39 |
| 05C4 354613101 | FRANKLIN RESOURCES INC | | | COMMON STOCK USD 1 | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00725 | 184 | 1,965 00C | Local | 184,790 94 | 195,512 25 | -10,721 31 | | -10,721 31 |
| | | | Base | 184,790 94 | 195,512 25 | -10,721 31 | 0 00 | -10,721 31 |
| 05CN 354613101 | FRANKLIN RESOURCES INC | | | COMMON STOCK USD 1 | | 05 Apr 2012 | 11 Apr 2012 | 1 00000C |
| 12DFJBBB18B | 420 | 100 000 | Local | 12,729 01 | 9,645 06 | 3,083 95 | | 3,083 95 |
| | | | Base | 12,729 01 | 9,645 06 | 3,083 95 | 0 00 | 3,083 95 |
| 05CN 354613101 | FRANKLIN RESOURCES INC | | | COMMON STOCK USD 1 | | 10 Apr 2012 | 13 Apr 2012 | 1 00000C |
| 12DHJBBB5T6 | 429 | 125 000 | Local | 15,551 58 | 12,056 33 | 3,495 25 | | 3,495 25 |
| | | | Base | 15,551 58 | 12,056 33 | 3,495 25 | 0 00 | 3,495 25 |
| 05CN 354613101 | FRANKLIN RESOURCES INC | | | COMMON STOCK USD 1 | | 23 Apr 2012 | 26 Apr 2012 | 1 00000C |
| 12DQJBBCFX9 | 462 | 75 000 | Local | 8,921 92 | 7,233 80 | 1,688 12 | | 1,688 12 |
| | | | Base | 8,921 92 | 7,233 80 | 1,688 12 | 0 00 | 1,688 12 |
| **354613101 Total** | | | | | | | | |
| | | | Local | 221,993 45 | 224,447 44 | -2,453 99 | | -2,453 99 |
| | | | Base | 221,993 45 | 224,447 44 | -2,453 99 | 0 00 | -2,453 99 |
| 05CJ 36467W109 | GAMESTOP CORP CLASS A | | | COMMON STOCK USD 001 | | 19 Apr 2012 | 24 Apr 2012 | 1 00000C |
| 12DOJBBCJBK | 022 | 378 000 | Local | 8,422 86 | 8,510 61 | -87 75 | | -87 75 |
| | | | Base | 8,422 86 | 8,510 61 | -87 75 | 0 00 | -87 75 |
| 05CJ 36467W109 | GAMESTOP CORP CLASS A | | | COMMON STOCK USD 001 | | 20 Apr 2012 | 25 Apr 2012 | 1 00000C |
| 12DPJBBB88C | 026 | 378 000 | Local | 8,477 21 | 8,510 61 | -33 40 | | -33 40 |
| | | | Base | 8,477 21 | 8,510 61 | -33 40 | 0 00 | -33 40 |



# Realized Gain/Loss
## by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 36467W109 | GAMESTOP CORP CLASS A | | | COMMON STOCK USD 001 | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGV8 | 091 | 1,238 00C | Local | 28,324 80 | 27,873 37 | 451 43 | | 451 43 |
| | | | Base | 28,324 80 | 27,873 37 | 451 43 | 0 00 | 451 43 |
| 05CJ 36467W109 | GAMESTOP CORP CLASS A | | | COMMON STOCK USD 001 | | 17 May 2012 | 22 May 2012 | 1 00000C |
| 12ENJBBCC61 | 173 | 800 000 | Local | 14,949 02 | 18,011 87 | -3,062 85 | | -3,062 85 |
| | | | Base | 14,949 02 | 18,011 87 | -3,062 85 | 0 00 | -3,062 85 |
| 05CJ 36467W109 | GAMESTOP CORP CLASS A | | | COMMON STOCK USD 001 | | 17 May 2012 | 22 May 2012 | 1 00000C |
| 12ENJBBCC62 | 174 | 996 000 | Local | 19,012 31 | 22,424 78 | -3,412 47 | | -3,412 47 |
| | | | Base | 19,012 31 | 22,424 78 | -3,412 47 | 0 00 | -3,412 47 |
| 05CJ 36467W109 | GAMESTOP CORP CLASS A | | | COMMON STOCK USD 001 | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 114BLO01443 | 269 | | 1,007 00C | Local | 23,443 00 | 22,672 44 | 770 56 | | 770 56 |
| | | | | Base | 23,443 00 | 22,672 44 | 770 56 | 0 00 | 770 56 |
| 05CJ | 36467W109 | GAMESTOP CORP CLASS A | | COMMON STOCK USD 001 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00854 | 324 | | 942 000 | Local | 22,140 24 | 21,208 98 | 931 26 | | 931 26 |
| | | | | Base | 22,140 24 | 21,208 98 | 931 26 | 0 00 | 931 26 |
| 05CJ | 36467W109 | GAMESTOP CORP CLASS A | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00544 | 385 | | 956 000 | Local | 22,660 68 | 21,524 19 | 1,136 49 | | 1,136 49 |
| | | | | Base | 22,660 68 | 21,524 19 | 1,136 49 | 0 00 | 1,136 49 |
| **36467W109 Total** | | | | | | | | | |
| | | | | Local | 147,430 12 | 150,736 85 | -3,306 73 | | -3,306 73 |
| | | | | Base | 147,430 12 | 150,736 85 | -3,306 73 | 0 00 | -3,306 73 |
| 05CJ | 36555810E | GARDNER DENVER INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVZ | 082 | | 862 000 | Local | 55,456 38 | 63,622 76 | -8,166 38 | | -8,166 38 |
| | | | | Base | 55,456 38 | 63,622 76 | -8,166 38 | 0 00 | -8,166 38 |
| 05CJ | 36555810E | GARDNER DENVER INC | | COMMON STOCK USD 01 | | | 29 May 2012 | 01 Jun 2012 | 1 00000C |
| 12EUJBBB93L | 213 | | 262 000 | Local | 15,009 85 | 19,337 78 | -4,327 93 | | -4,327 93 |
| | | | | Base | 15,009 85 | 19,337 78 | -4,327 93 | 0 00 | -4,327 93 |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 36555810E | GARDNER DENVER INC | | COMMON STOCK USD 01 | | | 29 May 2012 | 01 Jun 2012 | 1 00000C |
| 12EUJBBB93M | 214 | | 558 000 | Local | 32,189 34 | 41,185 04 | -8,995 70 | | -8,995 70 |
| | | | | Base | 32,189 34 | 41,185 04 | -8,995 70 | 0 00 | -8,995 70 |
| 05CJ | 36555810E | GARDNER DENVER INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01415 | 241 | | 303 000 | Local | 23,690 04 | 21,946 85 | 1,743 19 | | 1,743 19 |
| | | | | Base | 23,690 04 | 21,946 85 | 1,743 19 | 0 00 | 1,743 19 |
| 05CJ | 36555810E | GARDNER DENVER INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00517 | 358 | | 334 000 | Local | 26,194 31 | 24,192 24 | 2,002 07 | | 2,002 07 |
| | | | | Base | 26,194 31 | 24,192 24 | 2,002 07 | 0 00 | 2,002 07 |
| 05C5 | 36555810E | GARDNER DENVER INC | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51N | 464 | | 700 000 | Local | 44,176 00 | 49,550 03 | -5,374 03 | | -5,374 03 |
| | | | | Base | 44,176 00 | 49,550 03 | -5,374 03 | 0 00 | -5,374 03 |
| **365558105 Total** | | | | | | | | | |
| | | | | Local | 196,715 92 | 219,834 70 | -23,118 78 | | -23,118 78 |
| | | | | Base | 196,715 92 | 219,834 70 | -23,118 78 | 0 00 | -23,118 78 |
| 05C6 | 36866T103 | GEN PROBE INC | | COMMON STOCK USD 0001 | | | 11 Oct 2011 | 14 Oct 2011 | 1 00000C |
| 111MJG37711 | 031 | | 100 000 | Local | 5,926 41 | 4,925 61 | 1,000 80 | | 1,000 80 |
| | | | | Base | 5,926 41 | 4,925 61 | 1,000 80 | 0 00 | 1,000 80 |
| 05CJ | 36866T103 | GEN PROBE INC | | COMMON STOCK USD 0001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVX | 081 | | 848 000 | Local | 69,042 61 | 44,358 20 | 24,684 41 | | 24,684 41 |
| | | | | Base | 69,042 61 | 44,358 20 | 24,684 41 | 0 00 | 24,684 41 |
| 05CJ | 36866T103 | GEN PROBE INC | | COMMON STOCK USD 0001 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01436 | 262 | | 783 000 | Local | 44,659 89 | 40,958 10 | 3,701 79 | | 3,701 79 |
| | | | | Base | 44,659 89 | 40,958 10 | 3,701 79 | 0 00 | 3,701 79 |
| 05C6 | 36866T103 | GEN PROBE INC | | COMMON STOCK USD 0001 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT19861 | 299 | | 1,700 00C | Local | 103,821 08 | 83,735 30 | 20,085 78 | | 20,085 78 |
| | | | | Base | 103,821 08 | 83,735 30 | 20,085 78 | 0 00 | 20,085 78 |

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 36866T103 | GEN PROBE INC | | | COMMON STOCK USD 0001 | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00846 | 316 | 727 000 | Local | 41,009 71 | 38,028 79 | 2,980 92 | | 2,980 92 |
| | | | Base | 41,009 71 | 38,028 79 | 2,980 92 | 0 00 | 2,980 92 |
| 05C6 36866T103 | GEN PROBE INC | | | COMMON STOCK USD 0001 | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU12239 | 341 | 2,300 00C | Local | 141,624 38 | 113,288 93 | 28,335 45 | | 28,335 45 |
| | | | Base | 141,624 38 | 113,288 93 | 28,335 45 | 0 00 | 28,335 45 |
| 05CJ 36866T103 | GEN PROBE INC | | | COMMON STOCK USD 0001 | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00535 | 376 | 738 000 | Local | 41,920 69 | 38,604 19 | 3,316 50 | | 3,316 50 |
| | | | Base | 41,920 69 | 38,604 19 | 3,316 50 | 0 00 | 3,316 50 |
| 05CJ 36866T103 | GEN PROBE INC | | | COMMON STOCK USD 0001 | | 08 Jun 2011 | 13 Jun 2011 | 1 00000C |
| 114BFG00542 | 433 | 8 000 | Local | 585 36 | 414 39 | 170 97 | | 170 97 |
| | | | Base | 585 36 | 414 39 | 170 97 | 0 00 | 170 97 |
| 05CJ 36866T103 | GEN PROBE INC | | | COMMON STOCK USD 0001 | | 08 Jun 2011 | 13 Jun 2011 | 1 00000C |
| 114BFG00543 | 434 | 101 000 | Local | 7,374 45 | 5,231 67 | 2,142 78 | | 2,142 78 |
| | | | Base | 7,374 45 | 5,231 67 | 2,142 78 | 0 00 | 2,142 78 |
| 05CJ 36866T103 | GEN PROBE INC | | | COMMON STOCK USD 0001 | | 09 Jun 2011 | 14 Jun 2011 | 1 00000C |
| 114BFH00438 | 436 | 188 000 | Local | 13,671 11 | 9,738 15 | 3,932 96 | | 3,932 96 |
| | | | Base | 13,671 11 | 9,738 15 | 3,932 96 | 0 00 | 3,932 96 |
| 05C6 36866T103 | GEN PROBE INC | | | COMMON STOCK USD 0001 | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26775 | 437 | 1,625 00C | Local | 93,690 34 | 80,041 09 | 13,649 25 | | 13,649 25 |
| | | | Base | 93,690 34 | 80,041 09 | 13,649 25 | 0 00 | 13,649 25 |
| 05CJ 36866T103 | GEN PROBE INC | | | COMMON STOCK USD 0001 | | 10 Jun 2011 | 15 Jun 2011 | 1 00000C |
| 114BFI00312 | 440 | 294 000 | Local | 20,902 87 | 15,228 81 | 5,674 06 | | 5,674 06 |
| | | | Base | 20,902 87 | 15,228 81 | 5,674 06 | 0 00 | 5 674 06 |
| 05CJ 36866T103 | GEN PROBE INC | | | COMMON STOCK USD 0001 | | 03 Feb 2012 | 08 Feb 2012 | 1 00000C |
| 124BBD01037 | 558 | 675 000 | Local | 45,751 83 | 35,308 71 | 10,443 12 | | 10,443 12 |
| | | | Base | 45,751 83 | 35,308 71 | 10,443 12 | 0 00 | 10,443 12 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 36866T103 | GEN PROBE INC | | | COMMON STOCK USD 0001 | | 06 Feb 2012 | 09 Feb 2012 | 1 00000C |
| 124BBE02606 | 572 | 422 000 | Local | 28,618 86 | 22,074 48 | 6,544 38 | | 6,544 38 |
| | | | Base | 28,618 86 | 22,074 48 | 6,544 38 | 0 00 | 6,544 38 |
| **36866T103 Total** | | | | | | | | |
| | | | Local | 658,599 59 | 531,936 42 | 126,663 17 | | 126,663 17 |
| | | | Base | 658,599 59 | 531,936 42 | 126,663 17 | 0 00 | 126,663 17 |
| 05C4 37045V10C | GENERAL MOTORS CO | | | COMMON STOCK USD 01 | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00726 | 185 | 3,415 00C | Local | 67,561 40 | 117,778 38 | -50,216 98 | | -50,216 98 |
| | | | Base | 67,561 40 | 117,778 38 | -50,216 98 | 0 00 | -50,216 98 |
| 05C6 37247D106 | GENWORTH FINANCIAL INC CL A | | | COMMON STOCK USD 001 | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA27025 | 488 | 34,200 00C | Local | 200,466 26 | 280,163 59 | -79,697 33 | | -79,697 33 |
| | | | Base | 200,466 26 | 280,163 59 | -79,697 33 | 0 00 | -79,697 33 |
| 05CJ 37940X102 | GLOBAL PAYMENTS INC | | | COMMON STOCK NPV | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVH | 068 | 552 000 | Local | 25,921 33 | 22,522 42 | 3,398 91 | | 3,398 91 |
| | | | Base | 25,921 33 | 22,522 42 | 3,398 91 | 0 00 | 3,398 91 |
| 05CJ 37940X102 | GLOBAL PAYMENTS INC | | | COMMON STOCK NPV | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01416 | 242 | 329 000 | Local | 15,011 25 | 13,024 41 | 1,986 84 | | 1,986 84 |
| | | | Base | 15,011 25 | 13,024 41 | 1,986 84 | 0 00 | 1,986 84 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05CJ 37940X102 | GLOBAL PAYMENTS INC | | COMMON STOCK NPV | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00831 | 301 | 305 000 | Local | 14,084 58 | 12,074 30 | 2,010 28 | | 2,010 28 |
| | | | Base | 14,084 58 | 12,074 30 | 2,010 28 | 0 00 | 2,010.28 |
| 05CJ 37940X102 | GLOBAL PAYMENTS INC | | COMMON STOCK NPV | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00515 | 356 | 310 000 | Local | 14,410 16 | 12,272 24 | 2,137 92 | | 2,137 92 |
| | | | Base | 14,410 16 | 12,272 24 | 2,137 92 | 0 00 | 2,137 92 |
| 05CJ 37940X102 | GLOBAL PAYMENTS INC | | COMMON STOCK NPV | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 114BGJ00556 | 517 | 709 000 | Local | 36,296 27 | 27,729 40 | 8,566 87 | | 8,566 87 |
| | | | Base | 36,296 27 | 27,729 40 | 8,566 87 | 0 00 | 8,566 87 |





**Base Currency USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 37940X102 | GLOBAL PAYMENTS INC | | COMMON STOCK NPV | | | 22 Jul 2011 | 27 Jul 2011 | 1 00000C |
| 114BGP02592 | 555 | 241 000 | Local | 11,883 17 | 9,425 65 | 2,457 52 | | 2,457 52 |
| | | | Base | 11,883 17 | 9,425 65 | 2,457 52 | 0 00 | 2,457 52 |
| 05CJ 37940X102 | GLOBAL PAYMENTS INC | | COMMON STOCK NPV | | | 22 Jul 2011 | 27 Jul 2011 | 1 00000C |
| 114BGP02593 | 557 | 343 000 | Local | 16,602 63 | 13,414 93 | 3,187 70 | | 3,187 70 |
| | | | Base | 16,602 63 | 13,414 93 | 3,187 70 | 0 00 | 3,187 70 |
| 05CJ 37940X102 | GLOBAL PAYMENTS INC | | COMMON STOCK NPV | | | 22 Jul 2011 | 27 Jul 2011 | 1 00000C |
| 114BGP02594 | 559 | 714 000 | Local | 33,919 98 | 27 924 95 | 5,995 03 | | 5,995 03 |
| | | | Base | 33,919 98 | 27,924 95 | 5,995 03 | 0 00 | 5,995 03 |
| 05CJ 37940X102 | GLOBAL PAYMENTS INC | | COMMON STOCK NPV | | | 22 Jul 2011 | 27 Jul 2011 | 1 00000C |
| 114BGP02595 | 560 | 871 000 | Local | 41,870 51 | 34,065 31 | 7,805 20 | | 7,805 20 |
| | | | Base | 41,870 51 | 34,065 31 | 7,805 20 | 0 00 | 7,805 20 |
| 05CJ 37940X102 | GLOBAL PAYMENTS INC | | COMMON STOCK NPV | | | 22 Jul 2011 | 27 Jul 2011 | 1 00000C |
| 114BGP02596 | 561 | 1,518 00C | Local | 71,818 24 | 59,369 85 | 12,448 39 | | 12,448 39 |
| | | | Base | 71,818 24 | 59,369 85 | 12,448 39 | 0 00 | 12,448 39 |
| **37940X102 Total** | | | | | | | | |
| | | | Local | 281,818 12 | 231,823 46 | 49,994 66 | | 49,994 66 |
| | | | Base | 281,818 12 | 231,823 46 | 49,994 66 | 0 00 | 49,994 66 |
| 05C4 38141G104 | GOLDMAN SACHS GROUP INC | | COMMON STOCK USD 01 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00727 | 186 | 850 000 | Local | 76,816 85 | 127,893 02 | -51,076 17 | | -51,076 17 |
| | | | Base | 76,816 85 | 127,893 02 | -51,076 17 | 0 00 | -51,076 17 |
| 05C4 38259P508 | GOOGLE INC CL A | | COMMON STOCK USD 001 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00728 | 187 | 725 000 | Local | 464,611 88 | 357,139 38 | 107,472 50 | | 107,472 50 |
| | | | Base | 464,611 88 | 357,139 38 | 107,472 50 | 0 00 | 107,472 50 |
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 02 Nov 2011 | 07 Nov 2011 | 1 00000C |
| 114BKC00894 | 109 | 760 000 | Local | 32,270 96 | 23,861 65 | 8,409 31 | | 8,409 31 |
| | | | Base | 32,270 96 | 23,861 65 | 8,409 31 | 0 00 | 8,409 31 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 03 Nov 2011 | 08 Nov 2011 | 1 00000C |
| 114BKD00660 | 113 | 310 000 | Local | 13,615 80 | 9,733 04 | 3,882 76 | | 3,882 76 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 13,615 80 | 9,733 04 | 3,882 76 | 0 00 | 3,882 76 |
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 10 Nov 2011 | 16 Nov 2011 | 1 00000C |
| 114BKI00426 | 141 | 493 000 | Local | 21,117 20 | 15,478 68 | 5,638 52 | | 5,638 52 |
| | | | Base | 21,117 20 | 15,478 68 | 5,638 52 | 0 00 | 5,638 52 |
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 11 Nov 2011 | 16 Nov 2011 | 1 00000C |
| 114BKJ01068 | 144 | 334 000 | Local | 14,702 92 | 10,486 57 | 4,216 35 | | 4,216 35 |
| | | | Base | 14,702 92 | 10,486 57 | 4,216 35 | 0 00 | 4,216 35 |
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 16 Nov 2011 | 21 Nov 2011 | 1 00000C |
| 114BKM00698 | 157 | 983 000 | Local | 42,619 50 | 30,863 16 | 11,756 34 | | 11,756 34 |
| | | | Base | 42,619 50 | 30,863 16 | 11,756 34 | 0 00 | 11,756 34 |
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 17 Nov 2011 | 22 Nov 2011 | 1 00000C |
| 114BKN00403 | 160 | 307 000 | Local | 12,771 35 | 9,638 85 | 3,132 50 | | 3,132 50 |
| | | | Base | 12,771 35 | 9,638 85 | 3,132 50 | 0 00 | 3,132 50 |
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 18 Nov 2011 | 23 Nov 2011 | 1 00000C |
| 114BKO00690 | 166 | 552 000 | Local | 22,854 68 | 17,331 10 | 5,523 58 | | 5,523 58 |
| | | | Base | 22,854 68 | 17,331 10 | 5,523 58 | 0 00 | 5,523 58 |
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 21 Nov 2011 | 25 Nov 2011 | 1 00000C |
| 114BKP00662 | 170 | 183 000 | Local | 7,348 75 | 5,745 63 | 1,603 12 | | 1,603 12 |
| | | | Base | 7,348 75 | 5,745 63 | 1,603 12 | 0 00 | 1,603 12 |
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 09 Jun 2011 | 14 Jun 2011 | 1 00000C |
| 114BFH00440 | 439 | 880 000 | Local | 43,118 99 | 27,629 28 | 15,489 71 | | 15,489 71 |
| | | | Base | 43,118 99 | 27,629 28 | 15,489 71 | 0 00 | 15,489 71 |
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 10 Jun 2011 | 15 Jun 2011 | 1 00000C |
| 114BFI00313 | 441 | 535 000 | Local | 25,735 35 | 16,797 35 | 8,938 00 | | 8,938 00 |
| | | | Base | 25,735 35 | 16,797 35 | 8,938 00 | 0 00 | 8,938 00 |





**Base Currency. USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 11 Jul 2011 | 14 Jul 2011 | 1 00000C |
| 114BGG00826 | 499 | 678 000 | Local | 35,354 51 | 21,287 11 | 14,067 40 | | 14,067 40 |
| | | | Base | 35,354 51 | 21,287 11 | 14,067 40 | 0 00 | 14,067 40 |
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 02 Aug 2011 | 05 Aug 2011 | 1 00000C |
| 114BHC00806 | 631 | 271 000 | Local | 11,432 10 | 8,508 56 | 2,923 54 | | 2,923 54 |
| | | | Base | 11,432 10 | 8,508 56 | 2,923 54 | 0 00 | 2,923 54 |
| 05CJ 384109104 | GRACO INC | | COMMON STOCK USD1 | | | 10 Aug 2011 | 15 Aug 2011 | 1 00000C |
| 114BHI01156 | 674 | 564 000 | Local | 20,739 35 | 17,707 86 | 3,031 49 | | 3,031 49 |
| | | | Base | 20,739 35 | 17,707 86 | 3,031 49 | 0 00 | 3,031 49 |
| **384109104 Total** | | | | | | | | |
| | | | Local | 303,681 46 | 215,068 84 | 88,612 62 | | 88,612 62 |
| | | | Base | 303,681 46 | 215,068 84 | 88,612 62 | 0 00 | 88,612 62 |
| 05CJ 40425J101 | HMS HOLDINGS CORP | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVP | 074 | 631 000 | Local | 15,440 22 | 20,342 95 | -4,902 73 | | -4,902 73 |
| | | | Base | 15,440 22 | 20,342 95 | -4,902 73 | 0 00 | -4,902 73 |
| 05CN 406216101 | HALLIBURTON CO | | COMMON STOCK USD2 5 | | | 26 Jan 2012 | 31 Jan 2012 | 1 00000C |
| 124BAR00479 | 212 | 200 000 | Local | 7,317 83 | 6,937 25 | 380 58 | | 380 58 |
| | | | Base | 7,317 83 | 6,937 25 | 380 58 | 0 00 | 380 58 |
| 05CN 406216101 | HALLIBURTON CO | | COMMON STOCK USD2 5 | | | 26 Jan 2012 | 31 Jan 2012 | 1 00000C |
| 124BAR00481 | 215 | 1,400 00C | Local | 51,755 88 | 48,560 79 | 3,195 09 | | 3,195 09 |
| | | | Base | 51,755 88 | 48,560 79 | 3,195 09 | 0 00 | 3,195 09 |
| 05CN 406216101 | HALLIBURTON CO | | COMMON STOCK USD2 5 | | | 26 Jan 2012 | 31 Jan 2012 | 1 00000C |
| 124BAR00482 | 217 | 2,300 00C | Local | 83,523 58 | 79,778 43 | 3,745 15 | | 3,745 15 |
| | | | Base | 83,523 58 | 79,778 43 | 3,745 15 | 0 00 | 3,745 15 |
| **406216101 Total** | | | | | | | | |
| | | | Local | 142,597 29 | 135,276 47 | 7,320 82 | | 7,320 82 |

| | | | | | |
|---|---|---|---|---|---|
| Base | 142,597 29 | 135,276 47 | [illegible] 82 | 0 00 | 7,320 82 |



## Realized Gain/Loss

by Report Date - Composite

June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 413086109 | HARMAN INTERNATIONAL | | COMMON STOCK USD 01 | | | 19 Oct 2011 | 24 Oct 2011 | 1 00000C |
| 114BJN00611 | | 076 | 485 000 | Local | 17,463 93 | 14,356 99 | 3,106 94 | | 3,106 94 |
| | | | | Base | 17,463 93 | 14,356 99 | 3,106 94 | 0 00 | 3,106 94 |
| 05CJ | 413086109 | HARMAN INTERNATIONAL | | COMMON STOCK USD 01 | | | 20 Oct 2011 | 25 Oct 2011 | 1 00000C |
| 114BJO00618 | | 081 | 803 000 | Local | 28,367 51 | 23,770 44 | 4,597 07 | | 4,597 07 |
| | | | | Base | 28,367 51 | 23,770 44 | 4,597 07 | 0 00 | 4,597 07 |
| 05CJ | 413086109 | HARMAN INTERNATIONAL | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGV5 | | 088 | 1,116 00C | Local | 55,709 47 | 33,035 88 | 22,673 59 | | 22,673 59 |
| | | | | Base | 55,709 47 | 33,035 88 | 22,673 59 | 0 00 | 22,673 59 |
| 05CJ | 413086109 | HARMAN INTERNATIONAL | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01438 | | 264 | 825 000 | Local | 30,096 49 | 24,421 69 | 5,674 80 | | 5,674 80 |
| | | | | Base | 30,096 49 | 24,421 69 | 5,674 80 | 0 00 | 5,674 80 |
| 05CJ | 413086109 | HARMAN INTERNATIONAL | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00849 | | 319 | 760 000 | Local | 27,815 76 | 22,497 55 | 5,318 21 | | 5,318 21 |
| | | | | Base | 27,815 76 | 22,497 55 | 5,318 21 | 0 00 | 5,318 21 |
| 05CJ | 413086109 | HARMAN INTERNATIONAL | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00537 | | 378 | 772 000 | Local | 28,668 97 | 22,852 78 | 5,816 19 | | 5,816 19 |
| | | | | Base | 28,668 97 | 22,852 78 | 5,816 19 | 0 00 | 5,816 19 |
| **413086109 Total** | | | | | | | | | |
| | | | | Local | 188,122 13 | 140,935 33 | 47,186 80 | | 47,186 80 |
| | | | | Base | 188,122 13 | 140,935 33 | 47,186 80 | 0 00 | 47,186 80 |
| 05C6 | 416515104 | HARTFORD FINANCIAL SVCS GRP | | COMMON STOCK USD 01 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18522 | | 259 | 5,500 00C | Local | 111,882 15 | 128,161 95 | -16,279 80 | | -16,279 80 |
| | | | | Base | 111,882 15 | 128,161 95 | -16,279 80 | 0 00 | -16,279 80 |
| 05C6 | 416515104 | HARTFORD FINANCIAL SVCS GRP | | COMMON STOCK USD 01 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26893 | | 467 | 6,750 00C | Local | 122,682 26 | 157,289 67 | -34,607 41 | | -34,607 41 |
| | | | | Base | 122,682 26 | 157,289 67 | -34,607 41 | 0 00 | -34,607 41 |



## Realized Gain/Loss

by Report Date - Composite

June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **416515104 Total** | | | | | | | | | |
| | | | | Local | 234,564 41 | 285,451 62 | -50,887 21 | | -50,887 21 |
| | | | | Base | 234,564 41 | 285,451 62 | -50,887 21 | 0 00 | -50,887 21 |
| 05C5 | 421906108 | HEALTHCARE SERVICES GROUP | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03078 | | 340 | 3,675 00C | Local | 66,601 47 | 50,852 49 | 15,748 98 | | 15,748 98 |
| | | | | Base | 66,601 47 | 50,852 49 | 15,748 98 | 0 00 | 15,748 98 |
| 05C5 | 421906108 | HEALTHCARE SERVICES GROUP | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD52C | | 485 | 1,740 00C | Local | 36,741 18 | 24,077 10 | 12,664 08 | | 12,664 08 |
| | | | | Base | 36,741 18 | 24,077 10 | 12,664 08 | 0 00 | 12,664 08 |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| **421906108 Total** | | | | | | | | | |
| | | | Local | 103,342 65 | 74,929 59 | 28,413 06 | | | 28,413 06 |
| | | | Base | 103,342 65 | 74,929 59 | 28,413 06 | 0 00 | | 28,413 06 |
| 05CJ 42829110E | HEXCEL CORP | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | | 1 00000C |
| 12EBJBBCGWL | 101 | 1,772 00C | Local | 48,693 46 | 40,848 61 | 7,844 85 | | | 7,844 85 |
| | | | Base | 48,693 46 | 40,848 61 | 7,844 85 | 0 00 | | 7,844 85 |
| 05CJ 42829110E | HEXCEL CORP | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | | 1 00000C |
| 114BLO01449 | 275 | 1,291 00C | Local | 31,487 39 | 29,760 47 | 1,726 92 | | | 1,726 92 |
| | | | Base | 31,487 39 | 29,760 47 | 1,726 92 | 0 00 | | 1,726 92 |
| 05CJ 42829110E | HEXCEL CORP | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | | 1 00000C |
| 114BLP00860 | 330 | 1,208 00C | Local | 29,494 92 | 27,847 13 | 1,647 79 | | | 1,647 79 |
| | | | Base | 29,494 92 | 27,847 13 | 1,647 79 | 0 00 | | 1,647 79 |
| 05CJ 42829110E | HEXCEL CORP | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | | 1 00000C |
| 114BLQ00549 | 390 | 1,225 00C | Local | 30,456 58 | 28,239 02 | 2,217 56 | | | 2,217 56 |
| | | | Base | 30,456 58 | 28,239 02 | 2,217 56 | 0 00 | | 2,217 56 |
| **428291108 Total** | | | | | | | | | |
| | | | Local | 140,132 35 | 126,695 23 | 13,437 12 | | | 13,437 12 |
| | | | Base | 140,132 35 | 126,695 23 | 13,437 12 | 0 00 | | 13,437 12 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 43739Q10C | HOMEAWAY INC | | COMMON STOCK USD 0001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGV1 | 084 | 957 000 | Local | 24,949 39 | 23,037 45 | 1,911 94 | | 1,911 94 |
| | | | Base | 24,949 39 | 23,037 45 | 1,911 94 | 0 00 | 1,911 94 |
| 05CJ 444398101 | HUGHES COMMUNICATIONS INC | | COMMON STOCK USD 001 | | | 01 Jun 2011 | 06 Jun 2011 | 1 00000C |
| 114BFB00470 | 419 | 592 000 | Local | 35,480 65 | 35,984 98 | -504 33 | | -504 33 |
| | | | Base | 35,480 65 | 35,984 98 | -504 33 | 0 00 | -504 33 |
| 05CJ 444398101 | HUGHES COMMUNICATIONS INC | | COMMON STOCK USD 001 | | | 01 Jun 2011 | 06 Jun 2011 | 1 00000C |
| 114BFB00471 | 421 | 2,090 00C | Local | 125,111 05 | 127,041 57 | -1,930 52 | | -1,930 52 |
| | | | Base | 125,111 05 | 127,041 57 | -1,930 52 | 0 00 | -1,930 52 |
| **444398101 Total** | | | | | | | | |
| | | | Local | 160,591 70 | 163,026 55 | -2,434 85 | | -2,434 85 |
| | | | Base | 160,591 70 | 163,026 55 | -2,434 85 | 0 00 | -2,434 85 |
| 05C6 44490310E | HUMAN GENOME SCIENCES INC | | COMMON STOCK USD 01 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18583 | 264 | 6,600 00C | Local | 70,523 60 | 107,947 29 | -37,423 69 | | -37,423 69 |
| | | | Base | 70,523 60 | 107,947 29 | -37,423 69 | 0 00 | -37,423 69 |
| 05C6 44490310E | HUMAN GENOME SCIENCES INC | | COMMON STOCK USD 01 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA14259 | 420 | 6,525 00C | Local | 66,525 67 | 106,720 62 | -40,194 95 | | -40,194 95 |
| | | | Base | 66,525 67 | 106,720 62 | -40,194 95 | 0 00 | -40,194 95 |
| **444903108 Total** | | | | | | | | |
| | | | Local | 137,049 27 | 214,667 91 | -77,618 64 | | -77,618 64 |
| | | | Base | 137,049 27 | 214,667 91 | -77,618 64 | 0 00 | -77,618 64 |
| 05CJ 45167R104 | IDEX CORP | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVW | 080 | 847 000 | Local | 36,825 04 | 22,441 06 | 14,383 98 | | 14,383 98 |
| | | | Base | 36,825 04 | 22,441 06 | 14,383 98 | 0 00 | 14,383 98 |
| 05CJ 45167R104 | IDEX CORP | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01431 | 257 | 619 000 | Local | 22,410 14 | 16,400 26 | 6,009 88 | | 6,009 88 |
| | | | Base | 22,410 14 | 16,400 26 | 6,009 88 | 0 00 | 6,009 88 |

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 45167R104 | IDEX CORP | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00843 | | 313 | 578 000 | Local | 20,804 71 | 15,313 97 | 5,490 74 | | 5,490 74 |
| | | | | Base | 20,804 71 | 15,313 97 | 5,490 74 | 0 00 | 5,490 74 |
| 05CJ | 45167R104 | IDEX CORP | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00529 | | 370 | 585 000 | Local | 21,240 76 | 15,499 44 | 5,741 32 | | 5,741 32 |
| | | | | Base | 21,240 76 | 15,499 44 | 5,741 32 | 0 00 | 5,741 32 |
| 05CJ | 45167R104 | IDEX CORP | | COMMON STOCK USD 01 | | | 02 Aug 2011 | 05 Aug 2011 | 1 00000C |
| 114BHC00807 | | 632 | 282 000 | Local | 11,581 82 | 7,471 52 | 4,110 30 | | 4,110 30 |
| | | | | Base | 11,581 82 | 7,471 52 | 4,110 30 | 0 00 | 4,110 30 |
| 05CJ | 45167R104 | IDEX CORP | | COMMON STOCK USD 01 | | | 10 Aug 2011 | 15 Aug 2011 | 1 00000C |
| 114BHI01157 | | 675 | 793 000 | Local | 28,155 71 | 21,010 35 | 7,145 36 | | 7,145 36 |
| | | | | Base | 28,155 71 | 21,010 35 | 7,145 36 | 0 00 | 7,145 36 |
| **45167R104 Total** | | | | | | | | | |
| | | | | Local | 141,018 18 | 98,136 60 | 42,881 58 | | 42,881 58 |
| | | | | Base | 141,018 18 | 98,136 60 | 42,881 58 | 0 00 | 42,881 58 |
| 05CJ | 45168D104 | IDEXX LABORATORIES INC | | COMMON STOCK USD 1 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGT1 | | 054 | 319 000 | Local | 28,405 67 | 15,760 87 | 12,644 80 | | 12,644 80 |
| | | | | Base | 28,405 67 | 15,760 87 | 12,644 80 | 0 00 | 12,644 80 |
| 05CJ | 45168D104 | IDEXX LABORATORIES INC | | COMMON STOCK USD 1 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01408 | | 234 | 237 000 | Local | 17,655 44 | 11,709 48 | 5,945 96 | | 5,945 96 |
| | | | | Base | 17,655 44 | 11,709 48 | 5,945 96 | 0 00 | 5,945 96 |
| 05C5 | 45168D104 | IDEXX LABORATORIES INC | | COMMON STOCK USD 1 | | | 24 Oct 2011 | 27 Oct 2011 | 1 00000C |
| 114BJP02791 | | 262 | 1,520 00C | Local | 114,028 96 | 43,203 67 | 70,825 29 | | 70,825 29 |
| | | | | Base | 114,028 96 | 43,203 67 | 70,825 29 | 0 00 | 70,825 29 |
| 05C5 | 45168D104 | IDEXX LABORATORIES INC | | COMMON STOCK USD 1 | | | 17 Nov 2011 | 22 Nov 2011 | 1 00000C |
| 114BKM02510 | | 280 | 1,145 00C | Local | 87,966 02 | 32,544 87 | 55,421 15 | | 55,421 15 |
| | | | | Base | 87,966 02 | 32,544 87 | 55,421 15 | 0 00 | 55,421 15 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 45168D104 | IDEXX LABORATORIES INC | | COMMON STOCK USD 1 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00825 | | 295 | 218 000 | Local | 16,319 71 | 10,770 75 | 5,548 96 | | 5,548 96 |
| | | | | Base | 16,319 71 | 10,770 75 | 5,548 96 | 0 00 | 5,548 96 |
| 05C5 | 45168D104 | IDEXX LABORATORIES INC | | COMMON STOCK USD 1 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03070 | | 332 | 2,485 00C | Local | 191,907 39 | 70,632 32 | 121,275 07 | | 121,275 07 |
| | | | | Base | 191,907 39 | 70,632 32 | 121,275 07 | 0 00 | 121,275 07 |
| 05CJ | 45168D104 | IDEXX LABORATORIES INC | | COMMON STOCK USD 1 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00508 | | 349 | 222 000 | Local | 16,828 71 | 10,968 38 | 5,860 33 | | 5,860 33 |
| | | | | Base | 16,828 71 | 10,968 38 | 5,860 33 | 0 00 | 5,860 33 |
| 05C5 | 45168D104 | IDEXX LABORATORIES INC | | COMMON STOCK USD 1 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51R | | 467 | 990 000 | Local | 87,790 14 | 28,139 24 | 59,650 90 | | 59,650 90 |
| | | | | Base | 87,790 14 | 28,139 24 | 59,650 90 | 0 00 | 59,650 90 |
| 05CJ | 45168D104 | IDEXX LABORATORIES INC | | COMMON STOCK USD 1 | | | 27 Jul 2011 | 01 Aug 2011 | 1 00000C |
| 114BGS00758 | | 578 | 175 000 | Local | 14,527 46 | 8,646 24 | 5,881 22 | | 5,881 22 |
| | | | | Base | 14,527 46 | 8,646 24 | 5,881 22 | 0 00 | 5,881 22 |
| 05CJ | 45168D104 | IDEXX LABORATORIES INC | | COMMON STOCK USD 1 | | | 27 Jul 2011 | 01 Aug 2011 | 1 00000C |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 114BGS00760 | 584 | 357 00[illegible] | [illegible]ocal | 29,645 85 | 17,638 34 | 12,[illegible] 51 | | 12,007 51 |
| | | | Base | 29,645 85 | 17,638 34 | 12,007 51 | 0 00 | 12,007 51 |
| 05CJ 45168D104 | IDEXX LABORATORIES INC | | COMMON STOCK USD 1 | | | 23 Sep 2011 | 28 Sep 2011 | 1 00000C |
| 114BIQ00547 | 788 | 343 000 | Local | 24,840 03 | 16,946 64 | 7,893 39 | | 7,893 39 |
| | | | Base | 24,840 03 | 16,946 64 | 7,893 39 | 0 00 | 7,893 39 |
| **45168D104 Total** | | | | | | | | |
| | | | Local | 629,915 38 | 266,960 80 | 362,954 58 | | 362,954 58 |
| | | | Base | 629,915 38 | 266,960 80 | 362,954 58 | 0 00 | 362,954 58 |
| 05CJ 45337C102 | INCYTE CORP | | COMMON STOCK USD 001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWC | 094 | 1,295 00C | Local | 29,460 58 | 17,574 55 | 11,886 03 | | 11,886 03 |
| | | | Base | 29,460 58 | 17,574 55 | 11,886 03 | 0 00 | 11,886 03 |





| Base Currency: USD - US DOLLAR<br>Fund Asset ID<br>SSB Trade ID | Security Name<br>Lot | Shares/Par | Security Description | Principal Net | Maturity Date<br>Cost | Rate Trd Date<br>Security Gn/Ls | Stl Date<br>Curr Gn/Ls | Sell Rate<br>Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 45337C102 | INCYTE CORP | | COMMON STOCK USD 001 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00819 | 289 | 20 000 | Local | 293 89 | 271 42 | 22 47 | | 22 47 |
| | | | Base | 293 89 | 271 42 | 22 47 | 0 00 | 22 47 |
| 05CJ 45337C102 | INCYTE CORP | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00541 | 382 | 897 000 | Local | 13,260 89 | 12,173 26 | 1,087 63 | | 1,087 63 |
| | | | Base | 13,260 89 | 12,173 26 | 1,087 63 | 0 00 | 1,087 63 |
| **45337C102 Total** | | | | | | | | |
| | | | Local | 43,015 36 | 30,019 23 | 12,996 13 | | 12,996 13 |
| | | | Base | 43,015 36 | 30,019 23 | 12,996 13 | 0 00 | 12,996 13 |
| 05CJ 45666Q102 | INFORMATICA CORP | | COMMON STOCK USD 001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGT7 | 060 | 448 000 | Local | 21,223 07 | 12,957 41 | 8,265 66 | | 8,265 66 |
| | | | Base | 21,223 07 | 12,957 41 | 8,265 66 | 0 00 | 8,265 66 |
| 05CJ 45666Q102 | INFORMATICA CORP | | COMMON STOCK USD 001 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01417 | 243 | 330 000 | Local | 13,499 38 | 9,544 52 | 3,954 86 | | 3,954 86 |
| | | | Base | 13,499 38 | 9,544 52 | 3,954 86 | 0 00 | 3,954 86 |
| 05CJ 45666Q102 | INFORMATICA CORP | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00530 | 371 | 616 000 | Local | 23,024 71 | 17,816 43 | 5,208 28 | | 5,208 28 |
| | | | Base | 23,024 71 | 17,816 43 | 5,208 28 | 0 00 | 5,208.28 |
| 05CJ 45666Q102 | INFORMATICA CORP | | COMMON STOCK USD 001 | | | 21 Jun 2011 | 24 Jun 2011 | 1 00000C |
| 114BFP00719 | 454 | 502 000 | Local | 28,313 91 | 11,314 12 | 16,999 79 | | 16,999 79 |
| | | | Base | 28,313 91 | 11,314 12 | 16,999 79 | 0 00 | 16,999 79 |
| 05CJ 45666Q102 | INFORMATICA CORP | | COMMON STOCK USD 001 | | | 11 Jul 2011 | 14 Jul 2011 | 1 00000C |
| 114BGG00824 | 496 | 518 000 | Local | 30,701 68 | 11,674 73 | 19,026 95 | | 19,026 95 |
| | | | Base | 30,701 68 | 11,674 73 | 19,026 95 | 0 00 | 19,026 95 |
| 05CJ 45666Q102 | INFORMATICA CORP | | COMMON STOCK USD 001 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 114BGJ00555 | 516 | 583 000 | Local | 33,455 04 | 13,139 70 | 20,315 34 | | 20,315 34 |
| | | | Base | 33,455 04 | 13,139 70 | 20,315 34 | 0 00 | 20,315 34 |





| Base Currency. USD - US DOLLAR<br>Fund Asset ID<br>SSB Trade ID | Security Name<br>Lot | Shares/Par | Security Description | Principal Net | Maturity Date<br>Cost | Rate Trd Date<br>Security Gn/Ls | Stl Date<br>Curr Gn/Ls | Sell Rate<br>Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 45666Q102 | INFORMATICA CORP | | COMMON STOCK USD 001 | | | 19 Aug 2011 | 24 Aug 2011 | 1 00000C |
| 114BHP00651 | 714 | 1,571 00C | Local | 64,688 76 | 35,407 34 | 29,281 42 | | 29,281 42 |
| | | | Base | 64,688 76 | 35,407 34 | 29,281 42 | 0 00 | 29,281 42 |
| **45666Q102 Total** | | | | | | | | |
| | | | Local | 214,906 55 | 111,854 25 | 103,052 30 | | 103,052 30 |
| | | | Base | 214,906 55 | 111,854 25 | 103,052 30 | 0 00 | 103,052 30 |
| 05C6 45811810E | INTEGRATED DEVICE TECH INC | | COMMON STOCK USD 001 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU13552 | 348 | 24,800 00C | Local | 154,377 03 | 142,893 50 | 11,483 53 | | 11,483 53 |
| | | | Base | 154,377 03 | 142,893 50 | 11,483 53 | 0 00 | 11,483 53 |
| 05C6 45811810E | INTEGRATED DEVICE TECH INC | | COMMON STOCK USD 001 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA27082 | 489 | 32,700 00C | Local | 191,500 57 | 188,412 00 | 3,088 57 | | 3,088 57 |
| | | | Base | 191,500 57 | 188,412 00 | 3,088 57 | 0 00 | 3,088 57 |
| **458118106 Total** | | | | | | | | |
| | | | Local | 345,877 60 | 331,305 50 | 14,572 10 | | 14,572 10 |
| | | | Base | 345,877 60 | 331,305 50 | 14,572 10 | 0 00 | 14,572 10 |
| 05C5 45814010C | INTEL CORP | | COMMON STOCK USD 001 | | | 02 Aug 2011 | 05 Aug 2011 | 1 00000C |
| 11AWHC00572 | 191 | 3,805 00C | Local | 83,152 48 | 80,193 66 | 2,958 82 | | 2,958 82 |
| | | | Base | 83,152 48 | 80,193 66 | 2,958 82 | 0 00 | 2,958 82 |
| 05C5 45814010C | INTEL CORP | | COMMON STOCK USD 001 | | | 09 Aug 2011 | 12 Aug 2011 | 1 00000C |
| 11AWHH00904 | 202 | 7,095 00C | Local | 143,150 93 | 149,533 26 | -6,382 33 | | -6,382 33 |
| | | | Base | 143,150 93 | 149,533 26 | -6,382 33 | 0 00 | -6,382 33 |
| **458140100 Total** | | | | | | | | |
| | | | Local | 226,303 41 | 229,726 92 | -3,423 51 | | -3,423 51 |
| | | | Base | 226,303 41 | 229,726 92 | -3,423 51 | 0 00 | -3,423 51 |
| 05CJ 45841V109 | INTERACTIVE INTELLIGENCE GRC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWG | 097 | 1,481 00C | Local | 43,538 94 | 38,627 50 | 4,911 44 | | 4,911 44 |
| | | | Base | 43,538 94 | 38,627 50 | 4,911 44 | 0 00 | 4,911 44 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 45841V109 | INTERACTIVE INTELLIGENCE GRC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01435 | 261 | 699 000 | Local | 16,570 73 | 17,457 98 | -887 25 | | -887 25 |
| | | | Base | 16,570 73 | 17,457 98 | -887 25 | 0 00 | -887 25 |
| 05CJ 45841V109 | INTERACTIVE INTELLIGENCE GRC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00553 | 394 | 1,308 00C | Local | 30,326 04 | 32,668 16 | -2,342 12 | | -2,342 12 |
| | | | Base | 30,326 04 | 32,668 16 | -2,342 12 | 0 00 | -2,342 12 |
| **45841V109 Total** | | | | | | | | |
| | | | Local | 90,435 71 | 88,753 64 | 1,682 07 | | 1,682 07 |
| | | | Base | 90,435 71 | 88,753 64 | 1,682 07 | 0 00 | 1,682 07 |
| 05CJ 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWB | 093 | 1,293 00C | Local | 27,111 01 | 17,343 19 | 9,767 82 | | 9,767 82 |
| | | | Base | 27,111 01 | 17,343 19 | 9,767 82 | 0 00 | 9,767 82 |
| 05CJ 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01456 | 282 | 1,618 00C | Local | 24,984 02 | 21,702 46 | 3,281 56 | | 3,281 56 |
| | | | Base | 24,984 02 | 21,702 46 | 3,281 56 | 0 00 | 3,281 56 |
| 05CJ 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00867 | 337 | 1,504 00C | Local | 23,740 18 | 20,173 36 | 3,566 82 | | 3,566 82 |
| | | | Base | 23,740 18 | 20,173 36 | 3,566 82 | 0 00 | 3,566 82 |
| 05CJ 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00557 | 398 | 1,526 00C | Local | 24,361 20 | 20,468 45 | 3,892 75 | | 3,892 75 |
| | | | Base | 24,361 20 | 20,468 45 | 3,892 75 | 0 00 | 3,892 75 |
| 05CJ 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 13 Jan 2012 | 19 Jan 2012 | 1 00000C |
| 124BAJ01215 | 446 | 195 000 | Local | 3,307 87 | 2,615 56 | 692 31 | | 692 31 |
| | | | Base | 3,307 87 | 2,615 56 | 692 31 | 0 00 | 692 31 |

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 17 Jan 2012 | 20 Jan 2012 | 1 00000C |
| 124BAK00740 | | 454 | 220 000 | Local | 3,740 25 | 2,950 89 | 789 36 | | 789 36 |
| | | | | Base | 3,740 25 | 2,950 89 | 789 36 | 0 00 | 789 36 |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 18 Jan 2012 | 23 Jan 2012 | 1 00000C |
| 124BAL00856 | | 464 | 132 000 | Local | 2,248 93 | 1,770 53 | 478 40 | | 478 40 |
| | | | | Base | 2,248 93 | 1,770 53 | 478 40 | 0 00 | 478 40 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 18 Jan 2012 | 23 Jan 2012 | 1 00000C |
| 124BAL00858 | | 467 | 201 000 | Local | 3,476 35 | 2,696 04 | 780 31 | | 780 31 |
| | | | | Base | 3,476 35 | 2,696 04 | 780 31 | 0 00 | 780 31 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 19 Jan 2012 | 24 Jan 2012 | 1 00000C |
| 124BAM01045 | | 478 | 213 000 | Local | 3,704 00 | 2,857 00 | 847 00 | | 847 00 |
| | | | | Base | 3,704 00 | 2,857 00 | 847 00 | 0 00 | 847 00 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 26 Jan 2012 | 31 Jan 2012 | 1 00000C |
| 124BAR01030 | | 527 | 156 000 | Local | 2,727 82 | 2,092 45 | 635 37 | | 635 37 |
| | | | | Base | 2,727 82 | 2,092 45 | 635 37 | 0 00 | 635 37 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 27 Jan 2012 | 01 Feb 2012 | 1 00000C |
| 124BAS00763 | | 531 | 233 000 | Local | 4,049 09 | 3,125 26 | 923 83 | | 923 83 |
| | | | | Base | 4,049 09 | 3,125 26 | 923 83 | 0 00 | 923 83 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 30 Jan 2012 | 02 Feb 2012 | 1 00000C |
| 124BAT01055 | | 536 | 95 000 | Local | 1,628 13 | 1,274 25 | 353 88 | | 353 88 |
| | | | | Base | 1,628 13 | 1,274 25 | 353 88 | 0 00 | 353 88 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 31 Jan 2012 | 03 Feb 2012 | 1 00000C |
| 124BBA01146 | | 542 | 244 000 | Local | 4,149 21 | 3,272 81 | 876 40 | | 876 40 |
| | | | | Base | 4,149 21 | 3,272 81 | 876 40 | 0 00 | 876 40 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 01 Feb 2012 | 06 Feb 2012 | 1 00000C |
| 124BBB01112 | | 546 | 309 000 | Local | 5,371 64 | 4,144 66 | 1,226 98 | | 1,226 98 |
| | | | | Base | 5,371 64 | 4,144 66 | 1,226 98 | 0 00 | 1,226 98 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 02 Feb 2012 | 07 Feb 2012 | 1 00000C |
| 124BBC00866 | | 550 | 243 000 | Local | 4,237 25 | 3,259 39 | 977 86 | | 977 86 |
| | | | | Base | 4,237 25 | 3,259 39 | 977 86 | 0 00 | 977 86 |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 03 Feb 2012 | 08 Feb 2012 | 1 00000C |
| 124BBD01035 | | 554 | 255 000 | Local | 4,543 81 | 3,420 35 | 1,123 46 | | 1,123 46 |
| | | | | Base | 4,543 81 | 3,420 35 | 1,123 46 | 0 00 | 1,123 46 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 06 Feb 2012 | 09 Feb 2012 | 1 00000C |
| 124BBE00887 | | 566 | 128 000 | Local | 2,262 02 | 1,716 88 | 545 14 | | 545 14 |
| | | | | Base | 2,262 02 | 1,716 88 | 545 14 | 0 00 | 545 14 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | | COMMON STOCK USD 01 | | 07 Feb 2012 | 10 Feb 2012 | 1 00000C |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 124BBF01108 | 576 | | 171 000 | Local | 2,995 54 | 2,293 65 | 701 89 | | 701 89 |
| | | | | Base | 2,995 54 | 2,293 65 | 701 89 | 0 00 | 701 89 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 15 Mar 2012 | 20 Mar 2012 | 1 00000C |
| 124BCL01039 | 731 | | 388 000 | Local | 8,579 18 | 5,204 30 | 3,374 88 | | 3,374 88 |
| | | | | Base | 8,579 18 | 5,204 30 | 3,374 88 | 0 00 | 3,374 88 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 16 Mar 2012 | 21 Mar 2012 | 1 00000C |
| 124BCM01607 | 737 | | 471 000 | Local | 10,332 41 | 6,317 59 | 4,014 82 | | 4,014 82 |
| | | | | Base | 10,332 41 | 6,317 59 | 4,014 82 | 0 00 | 4,014 82 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 19 Mar 2012 | 22 Mar 2012 | 1 00000C |
| 124BCN00707 | 739 | | 204 000 | Local | 4,554 43 | 2,736 28 | 1,818 15 | | 1,818 15 |
| | | | | Base | 4,554 43 | 2,736 28 | 1,818 15 | 0 00 | 1,818 15 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 20 Mar 2012 | 23 Mar 2012 | 1 00000C |
| 124BCO00942 | 742 | | 43 000 | Local | 944 23 | 576 77 | 367 46 | | 367 46 |
| | | | | Base | 944 23 | 576 77 | 367 46 | 0 00 | 367 46 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 05 Apr 2012 | 11 Apr 2012 | 1 00000C |
| 12DFJBBB71T | 777 | | 180 000 | Local | 3,866 18 | 2,414 37 | 1,451 81 | | 1,451 81 |
| | | | | Base | 3,866 18 | 2,414 37 | 1,451 81 | 0 00 | 1,451 81 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 09 Apr 2012 | 12 Apr 2012 | 1 00000C |
| 12DGJBBCDVB | 781 | | 213 000 | Local | 4,472 63 | 2,857 00 | 1,615 63 | | 1,615 63 |
| | | | | Base | 4,472 63 | 2,857 00 | 1,615 63 | 0 00 | 1,615 63 |





Base Currency. USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 10 Apr 2012 | 13 Apr 2012 | 1 00000C |
| 12DHJBBB7S5 | 784 | | 155 000 | Local | 3,145 37 | 2,079 04 | 1,066 33 | | 1,066 33 |
| | | | | Base | 3,145 37 | 2,079 04 | 1,066 33 | 0 00 | 1,066 33 |
| 05CJ | 458743101 | INTERLINE BRANDS INC | | COMMON STOCK USD 01 | | | 11 Apr 2012 | 16 Apr 2012 | 1 00000C |
| 12DIJBBCKJB | 790 | | 158 000 | Local | 3,239 16 | 2,119 28 | 1,119 88 | | 1,119 88 |
| | | | | Base | 3,239 16 | 2,119 28 | 1,119 88 | 0 00 | 1,119 88 |
| **458743101 Total** | | | | | | | | | |
| | | | | Local | 187,771 91 | 141,481 81 | 46,290 10 | | 46,290 10 |
| | | | | Base | 187,771 91 | 141,481 81 | 46,290 10 | 0 00 | 46,290 10 |
| 05C4 | 459200101 | INTL BUSINESS MACHINES CORF | | COMMON STOCK USD 2 | | | 06 Oct 2011 | 12 Oct 2011 | 1 00000C |
| 114BJE00577 | 073 | | 155 000 | Local | 27,807 46 | 3,407 88 | 24,399 58 | | 24,399 58 |
| | | | | Base | 27,807 46 | 3,407 88 | 24,399 58 | 0 00 | 24,399 58 |
| 05C4 | 459200101 | INTL BUSINESS MACHINES CORF | | COMMON STOCK USD 2 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00729 | 188 | | 560 000 | Local | 102,788 82 | 12,312 36 | 90,476 46 | | 90,476 46 |
| | | | | Base | 102,788 82 | 12,312 36 | 90,476 46 | 0 00 | 90,476 46 |
| 05CN | 459200101 | INTL BUSINESS MACHINES CORF | | COMMON STOCK USD 2 | | | 24 Apr 2012 | 27 Apr 2012 | 1 00000C |
| 12DRJBBCT6T | 468 | | 100 000 | Local | 20,082 05 | 18,464 92 | 1,617 13 | | 1,617 13 |
| | | | | Base | 20,082 05 | 18,464 92 | 1,617 13 | 0 00 | 1,617 13 |
| 05CN | 459200101 | INTL BUSINESS MACHINES CORF | | COMMON STOCK USD 2 | | | 02 May 2012 | 07 May 2012 | 1 00000C |
| 12ECJBBB52M | 488 | | 100 000 | Local | 20,753 82 | 18,464 92 | 2,288 90 | | 2,288 90 |
| | | | | Base | 20,753 82 | 18,464 92 | 2,288 90 | 0 00 | 2,288 90 |
| 05CN | 459200101 | INTL BUSINESS MACHINES CORF | | COMMON STOCK USD 2 | | | 17 May 2012 | 22 May 2012 | 1 00000C |
| 12ENJBBB7CP | 552 | | 100 000 | Local | 19,892 03 | 18,464 92 | 1,427 11 | | 1,427 11 |
| | | | | Base | 19,892 03 | 18,464 92 | 1,427 11 | 0 00 | 1,427 11 |
| **459200101 Total** | | | | | | | | | |
| | | | | Local | 191,324 18 | 71,115 00 | 120,209 18 | | 120,209 18 |
| | | | | Base | 191,324 18 | 71,115 00 | 120,209 18 | 0 00 | 120,209 18 |

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 46118H104 | INTRALINKS HOLDINGS INC | | COMMON STOCK USD 001 | | | 10 Aug 2011 | 15 Aug 2011 | 1 00000C |
| 114BHH12275 | 669 | | 82 000 | Local | 658 57 | 1,647 21 | -988 64 | | -988 64 |
| | | | | Base | 658 57 | 1,647 21 | -988 64 | 0 00 | -988 64 |
| 05CJ | 46118H104 | INTRALINKS HOLDINGS INC | | COMMON STOCK USD 001 | | | 10 Aug 2011 | 15 Aug 2011 | 1 00000C |
| 114BHH12276 | 670 | | 1,909 00C | Local | 12,716 74 | 38,347 81 | -25,631 07 | | -25,631 07 |
| | | | | Base | 12,716 74 | 38,347 81 | -25,631 07 | 0 00 | -25,631 07 |
| 05CJ | 46118H104 | INTRALINKS HOLDINGS INC | | COMMON STOCK USD 001 | | | 10 Aug 2011 | 15 Aug 2011 | 1 00000C |
| 114BHH12277 | 671 | | 3,261 00C | Local | 22,539 59 | 65,506 66 | -42,967 07 | | -42,967 07 |
| | | | | Base | 22,539 59 | 65,506 66 | -42,967 07 | 0 00 | -42,967 07 |
| 05CJ | 46118H104 | INTRALINKS HOLDINGS INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 114BHJ01145 | 683 | | 1,294 00C | Local | 10,767 16 | 25,993 75 | -15,226 59 | | -15,226 59 |
| | | | | Base | 10,767 16 | 25,993 75 | -15,226 59 | 0 00 | -15,226 59 |
| 05CJ | 46118H104 | INTRALINKS HOLDINGS INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 114BHJ01146 | 684 | | 1,354 00C | Local | 11,033 39 | 27,199 03 | -16,165 64 | | -16,165 64 |
| | | | | Base | 11,033 39 | 27,199 03 | -16,165 64 | 0 00 | -16,165 64 |
| 05CJ | 46118H104 | INTRALINKS HOLDINGS INC | | COMMON STOCK USD 001 | | | 12 Aug 2011 | 17 Aug 2011 | 1 00000C |
| 114BHK00586 | 688 | | 2,064 00C | Local | 16,200 64 | 41,461 44 | -25,260 80 | | -25,260 80 |
| | | | | Base | 16,200 64 | 41,461 44 | -25,260 80 | 0 00 | -25,260 80 |
| **46118H104 Total** | | | | | | | | | |
| | | | | Local | 73,916 09 | 200,155 90 | -126,239 81 | | -126,239 81 |
| | | | | Base | 73,916 09 | 200,155 90 | -126,239 81 | 0 00 | -126,239 81 |
| 05C4 | 46120E602 | INTUITIVE SURGICAL INC | | COMMON STOCK USD 001 | | | 21 Jun 2011 | 24 Jun 2011 | 1 00000C |
| 114BFP00722 | 706 | | 113 000 | Local | 39,723 35 | 29,371 50 | 10,351 85 | | 10,351 85 |
| | | | | Base | 39,723 35 | 29,371 50 | 10,351 85 | 0 00 | 10,351 85 |
| 05C9 | 464287101 | ISHARES S+P 100 INDEX FUNC | | ISHARES S+P 100 INDEX FUNC | | | 02 May 2012 | 07 May 2012 | 1 00000C |
| 12ERJBBD1ZW | 146 | | 77,500 00C | Local | 4,925,434 66 | 4,072,823 39 | 852,611 27 | | 852,611 27 |
| | | | | Base | 4,925,434 66 | 4,072,823 39 | 852,611 27 | 0 00 | 852,611 27 |





Base Currency' USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C8 | 464287234 | ISHARES MSCI EMERGING MARKET! | | ISHARES MSCI EMERGING MKT IN | | | 02 May 2012 | 07 May 2012 | 1 00000C |
| 12ERJBBD12C | 350 | | 195,840 00C | Local | 8,265,232 95 | 8,819,396 02 | -554,163 07 | | -554,163 07 |
| | | | | Base | 8,265,232 95 | 8,819,396 02 | -554,163 07 | 0 00 | -554,163 07 |
| 05C8 | 464287234 | ISHARES MSCI EMERGING MARKET! | | ISHARES MSCI EMERGING MKT IN | | | 02 May 2012 | 07 May 2012 | 1 00000C |
| 12ERJBBD12G | 351 | | 88,160 00C | Local | 3,718,503 50 | 3,970,169 29 | -251,665 79 | | -251,665 79 |
| | | | | Base | 3,718,503 50 | 3,970,169 29 | -251,665 79 | 0 00 | -251,665 79 |
| **464287234 Total** | | | | | | | | | |
| | | | | Local | 11,983,736 45 | 12,789,565 31 | -805,828 86 | | -805,828 86 |
| | | | | Base | 11,983,736 45 | 12,789,565 31 | -805,828 86 | 0 00 | -805,828 86 |
| 05C5 | 469814107 | JACOBS ENGINEERING GROUP INC | | COMMON STOCK USD1 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03073 | 335 | | 2,615 00C | Local | 105,439 22 | 138,832 09 | -33,392 87 | | -33,392 87 |
| | | | | Base | 105,439 22 | 138,832 09 | -33,392 87 | 0 00 | -33,392 87 |
| 05C5 | 469814107 | JACOBS ENGINEERING GROUP INC | | COMMON STOCK USD1 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD512 | 476 | | 1,210 00C | Local | 49,537 25 | 64,239 70 | -14,702 45 | | -14,702 45 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 49,537 25 | 64,239 70 | -14,[illegible] 45 | 0 00 | -14,702 45 |
| **469814107 Total** | | | | | | | | |
| | | | Local | 154,976 47 | 203,071 79 | -48,095 32 | | -48,095 32 |
| | | | Base | 154,976 47 | 203,071 79 | -48,095 32 | 0 00 | -48,095 32 |
| 05C4 478160104 | JOHNSON + JOHNSON | | COMMON STOCK USD1 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00730 | 189 | 1,673 00C | Local | 109,403 72 | 107,541 54 | 1,862 18 | | 1,862 18 |
| | | | Base | 109,403 72 | 107,541 54 | 1,862 18 | 0 00 | 1,862 18 |
| 05CN 478160104 | JOHNSON + JOHNSON | | COMMON STOCK USD1 | | | 12 Mar 2012 | 15 Mar 2012 | 1 00000C |
| 124BCI00260 | 357 | 600 000 | Local | 38,876 30 | 39,254 28 | -377 98 | | -377 98 |
| | | | Base | 38,876 30 | 39,254 28 | -377 98 | 0 00 | -377 98 |
| 05CN 478160104 | JOHNSON + JOHNSON | | COMMON STOCK USD1 | | | 02 May 2012 | 07 May 2012 | 1 00000C |
| 12ECJBBB52Q | 491 | 300 000 | Local | 19,445 56 | 19,627 14 | -181 58 | | -181 58 |
| | | | Base | 19,445 56 | 19,627 14 | -181 58 | 0 00 | -181 58 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C4 478160104 | JOHNSON + JOHNSON | | COMMON STOCK USD1 | | | 08 Aug 2011 | 11 Aug 2011 | 1 00000C |
| 114BHG01177 | 788 | 527 000 | Local | 32,519 32 | 33,875 91 | -1,356 59 | | -1,356 59 |
| | | | Base | 32,519 32 | 33,875 91 | -1,356 59 | 0 00 | -1,356 59 |
| **478160104 Total** | | | | | | | | |
| | | | Local | 200,244 90 | 200,298 87 | -53 97 | | -53 97 |
| | | | Base | 200,244 90 | 200,298 87 | -53 97 | 0 00 | -53 97 |
| 05C6 48248A30E | KKR FINANCIAL HOLDINGS LLC | | LTD PART NPV | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT31003 | 318 | 22,100 00C | Local | 185,932 56 | 32,889 14 | 153,043 42 | | 153,043 42 |
| | | | Base | 185,932 56 | 32,889 14 | 153,043 42 | 0 00 | 153,043 42 |
| 05C6 48248A30E | KKR FINANCIAL HOLDINGS LLC | | LTD PART NPV | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU18395 | 380 | 16,500 00C | Local | 137,006 75 | 24,555 23 | 112,451 52 | | 112,451 52 |
| | | | Base | 137,006 75 | 24,555 23 | 112,451 52 | 0 00 | 112,451 52 |
| 05C6 48248A30E | KKR FINANCIAL HOLDINGS LLC | | LTD PART NPV | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26962 | 475 | 16,100 00C | Local | 128,857 08 | 23,959 96 | 104,897 12 | | 104,897 12 |
| | | | Base | 128,857 08 | 23,959 96 | 104,897 12 | 0 00 | 104,897 12 |
| **48248A306 Total** | | | | | | | | |
| | | | Local | 451,796 39 | 81,404 33 | 370,392 06 | | 370,392 06 |
| | | | Base | 451,796 39 | 81,404 33 | 370,392 06 | 0 00 | 370,392 06 |
| 05CJ 48273U102 | K12 INC | | COMMON STOCK USD 0001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGV7 | 090 | 1,189 00C | Local | 29,870 58 | 25,812 04 | 4,058 54 | | 4,058 54 |
| | | | Base | 29,870 58 | 25,812 04 | 4,058 54 | 0 00 | 4,058 54 |
| 05C5 48273U102 | K12 INC | | COMMON STOCK USD 0001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03064 | 326 | 1,965 00C | Local | 34,660 36 | 41,540 17 | -6,879 81 | | -6,879 81 |
| | | | Base | 34,660 36 | 41,540 17 | -6,879 81 | 0 00 | -6,879 81 |
| 05C5 48273U102 | K12 INC | | COMMON STOCK USD 0001 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51W | 471 | 1,025 00C | Local | 24,289 18 | 21,668 54 | 2,620 64 | | 2,620 64 |
| | | | Base | 24,289 18 | 21,668 54 | 2,620 64 | 0 00 | 2,620 64 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID<br>SSB Trade ID | Security Name<br>Lot | Shares/Par | Security Description | Principal Net | Maturity Date<br>Cost | Rate Trd Date<br>Security Gn/Ls | Stl Date<br>Curr Gn/Ls | Sell Rate<br>Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **48273U102 Total** | | | | | | | | |
| | | | Local | 88,820 12 | 89,020 75 | -200 63 | | -200 63 |
| | | | Base | 88,820 12 | 89,020 75 | -200 63 | 0 00 | -200 63 |
| 05C4 49455U100 | KINDER MORGAN MANAGEMENT | | COMMON STOCK NPV | | | 18 Aug 2011 | 18 Aug 2011 | 1 00000C |
| 114BHO01052 | 015 | 0 018 | Local | 1 09 | 0 36 | 0 73 | | 0 73 |
| | | | Base | 1 09 | 0 36 | 0 73 | 0 00 | 0 73 |
| 05C4 49455U100 | KINDER MORGAN MANAGEMENT | | COMMON STOCK NPV | | | 10 Nov 2011 | 16 Nov 2011 | 1 00000C |
| 114BKI00560 | 116 | 1 000 | Local | 66 43 | 19 51 | 46 92 | | 46 92 |
| | | | Base | 66 43 | 19 51 | 46 92 | 0 00 | 46 92 |
| 05C4 49455U100 | KINDER MORGAN MANAGEMENT | | COMMON STOCK NPV | | | 18 Nov 2011 | 18 Nov 2011 | 1 00000C |
| 114BKO00908 | 133 | 0 018 | Local | 1 20 | 0 35 | 0 85 | | 0 85 |
| | | | Base | 1 20 | 0 35 | 0 85 | 0 00 | 0 85 |
| **49455U100 Total** | | | | | | | | |
| | | | Local | 68 72 | 20 22 | 48 50 | | 48 50 |
| | | | Base | 68 72 | 20 22 | 48 50 | 0 00 | 48 50 |
| 05C4 49456B101 | KINDER MORGAN INC | | COMMON STOCK USD 01 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00731 | 190 | 8,420 00C | Local | 263,145 20 | 246,924 26 | 16,220 94 | | 16,220 94 |
| | | | Base | 263,145 20 | 246,924 26 | 16,220 94 | 0 00 | 16,220 94 |
| 05CN 49456B101 | KINDER MORGAN INC | | COMMON STOCK USD 01 | | | 14 Mar 2012 | 19 Mar 2012 | 1 00000C |
| 124BCK00639 | 363 | 200 000 | Local | 7,237 10 | 6,467 65 | 769 45 | | 769 45 |
| | | | Base | 7,237 10 | 6,467 65 | 769 45 | 0 00 | 769 45 |
| 05CN 49456B101 | KINDER MORGAN INC | | COMMON STOCK USD 01 | | | 04 Apr 2012 | 10 Apr 2012 | 1 00000C |
| 12DDJBBB5LL | 416 | 400 000 | Local | 15,697 68 | 12,935 31 | 2,762 37 | | 2,762 37 |
| | | | Base | 15,697 68 | 12,935 31 | 2,762 37 | 0 00 | 2,762 37 |
| 05CN 49456B101 | KINDER MORGAN INC | | COMMON STOCK USD 01 | | | 05 Apr 2012 | 11 Apr 2012 | 1 00000C |
| 12DFJBBB18D | 422 | 100 000 | Local | 3,971 09 | 3,233 83 | 737 26 | | 737 26 |
| | | | Base | 3,971 09 | 3,233 83 | 737 26 | 0 00 | 737 26 |





Base Currency: USD - US DOLLAR

| Fund Asset ID<br>SSB Trade ID | Security Name<br>Lot | Shares/Par | Security Description | Principal Net | Maturity Date<br>Cost | Rate Trd Date<br>Security Gn/Ls | Stl Date<br>Curr Gn/Ls | Sell Rate<br>Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **49456B101 Total** | | | | | | | | |
| | | | Local | 290,051 07 | 269,561 05 | 20,490 02 | | 20,490 02 |
| | | | Base | 290,051 07 | 269,561 05 | 20,490 02 | 0 00 | 20,490 02 |
| 05CJ 49906410? | KNIGHT TRANSPORTATION INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWQ | 105 | 1,994 00C | Local | 33,340 92 | 36,650 20 | -3,309 28 | | -3,309 28 |
| | | | Base | 33,340 92 | 36,650 20 | -3,309 28 | 0 00 | -3,309 28 |
| 05CJ 49906410? | KNIGHT TRANSPORTATION INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01452 | 278 | 1,391 00C | Local | 21,058 49 | 25,668 05 | -4,609 56 | | -4,609 56 |
| | | | Base | 21,058 49 | 25,668 05 | -4,609 56 | 0 00 | -4,609 56 |
| 05CJ 49906410? | KNIGHT TRANSPORTATION INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00863 | 333 | 1,283 00C | Local | 19,609 24 | 23,675 14 | -4,065 90 | | -4,065 90 |
| | | | Base | 19,609 24 | 23,675 14 | -4,065 90 | 0 00 | -4,065 90 |
| 05CJ 49906410? | KNIGHT TRANSPORTATION INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00552 | 393 | 1,302 00C | Local | 20,112 12 | 24,025 74 | -3,913 62 | | -3,913 62 |
| | | | Base | 20,112 12 | 24,025 74 | -3,913 62 | 0 00 | -3,913 62 |
| 05CJ 49906410? | KNIGHT TRANSPORTATION INC | | COMMON STOCK USD 01 | | | 26 Aug 2011 | 31 Aug 2011 | 1 00000C |
| 114BHU00538 | 744 | 2,234 00C | Local | 32,225 50 | 42,612 55 | -10,387 05 | | -10,387 05 |
| | | | Base | 32,225 50 | 42,612 55 | -10,387 05 | 0 00 | -10,387 05 |
| 05CJ 49906410? | KNIGHT TRANSPORTATION INC | | COMMON STOCK USD 01 | | | 29 Aug 2011 | 01 Sep 2011 | 1 00000C |
| 114BHV00564 | 747 | 2,229 00C | Local | 32,930 38 | 42,517 18 | -9,586 80 | | -9,586 80 |
| | | | Base | 32,930 38 | 42,517 18 | -9,586 80 | 0 00 | -9,586 80 |
| **499064103 Total** | | | | | | | | |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Local | 159,276 65 | 195,148 86 | -3[illegible]21 | | -35,872 21 |
| | | | Base | 159,276 65 | 195,148 86 | -35,872 21 | 0 00 | -35,872 21 |
| 05CJ 499183804 | KNOLOGY INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWV | 109 | 3,020 00C | Local | 58,647 08 | 21,448 59 | 37,198 49 | | 37,198 49 |
| | | | Base | 58,647 08 | 21,448 59 | 37,198 49 | 0 00 | 37,198 49 |



# Realized Gain/Loss
## by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 499183804 | KNOLOGY INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01458 | 284 | 2,174 00C | Local | 30,361 71 | 15,440 15 | 14,921 56 | | 14,921 56 |
| | | | Base | 30,361 71 | 15,440 15 | 14,921 56 | 0 00 | 14,921 56 |
| 05CJ 499183804 | KNOLOGY INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00868 | 338 | 2,059 00C | Local | 28,646 10 | 14,623 40 | 14,022 70 | | 14,022 70 |
| | | | Base | 28,646 10 | 14,623 40 | 14,022 70 | 0 00 | 14,022 70 |
| 05CJ 499183804 | KNOLOGY INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00558 | 399 | 2,089 00C | Local | 29,212 84 | 14,836 46 | 14,376 38 | | 14,376 38 |
| | | | Base | 29,212 84 | 14,836 46 | 14,376 38 | 0 00 | 14,376 38 |
| **499183804 Total** | | | | | | | | |
| | | | Local | 146,867 73 | 66,348 60 | 80,519 13 | | 80,519 13 |
| | | | Base | 146,867 73 | 66 348 60 | 80,519 13 | 0 00 | 80,519 13 |
| 05C4 500255104 | KOHLS CORP | | COMMON STOCK USD 01 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00732 | 191 | 2,200 00C | Local | 110,311 82 | 118,462 27 | -8,150 45 | | -8,150 45 |
| | | | Base | 110,311 82 | 118,462 27 | -8,150 45 | 0 00 | -8,150 45 |
| 05C4 50075N104 | KRAFT FOODS INC CLASS A | | COMMON STOCK NPV | | | 19 Aug 2011 | 24 Aug 2011 | 1 00000C |
| 114BHP00654 | 019 | 1,500 00C | Local | 50,346 53 | 38,065 78 | 12,280 75 | | 12,280 75 |
| | | | Base | 50,346 53 | 38,065 78 | 12,280 75 | 0 00 | 12,280 75 |
| 05C4 50075N104 | KRAFT FOODS INC CLASS A | | COMMON STOCK NPV | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00733 | 192 | 3,916 00C | Local | 146,043 63 | 99,377 05 | 46,666 58 | | 46,666 58 |
| | | | Base | 146,043 63 | 99,377 05 | 46,666 58 | 0 00 | 46,666 58 |
| 05C4 50075N104 | KRAFT FOODS INC CLASS A | | COMMON STOCK NPV | | | 26 Jul 2011 | 29 Jul 2011 | 1 00000C |
| 114BGR00733 | 749 | 1,000 00C | Local | 34,996 72 | 25,377 18 | 9,619 54 | | 9,619 54 |
| | | | Base | 34,996 72 | 25,377 18 | 9,619 54 | 0 00 | 9,619 54 |
| **50075N104 Total** | | | | | | | | |
| | | | Local | 231,386 88 | 162,820 01 | 68,566 87 | | 68,566 87 |
| | | | Base | 231,386 88 | 162,820 01 | 68,566 87 | 0 00 | 68,566 87 |



# Realized Gain/Loss
## by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C5 501889208 | LKQ CORP | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03081 | 343 | 5,155 00C | Local | 152,648 98 | 126,208 29 | 26,440 69 | | 26,440 69 |
| | | | Base | 152,648 98 | 126,208 29 | 26,440 69 | 0 00 | 26,440 69 |
| 05C5 501889208 | LKQ CORP | | COMMON STOCK USD 01 | | | 06 Jan 2012 | 11 Jan 2012 | 1 00000C |
| 124BAF00553 | 369 | 4,370 00C | Local | 137,412 87 | 106,989 38 | 30,423 49 | | 30,423 49 |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | Base | 137,412 87 | 106,989 38 | 3[illegible]49 | 0 00 | 30,423 49 |
| 05C5 | 501889208 | LKQ CORP | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD519 | 483 | | 1,655 00C | Local | 57,094 72 | 40,518 86 | 16,575 86 | | 16,575 86 |
| | | | | Base | 57,094 72 | 40,518 86 | 16,575 86 | 0 00 | 16,575 86 |
| 05C5 | 501889208 | LKQ CORP | | COMMON STOCK USD 01 | | | 24 May 2012 | 30 May 2012 | 1 00000C |
| 12ESJBBDR7S | 514 | | 3,355 00C | Local | 119,185 04 | 82,139 44 | 37,045 60 | | 37,045 60 |
| | | | | Base | 119,185 04 | 82,139 44 | 37,045 60 | 0 00 | 37,045 60 |
| **501889208 Total** | | | | | | | | | |
| | | | | Local | 466,341 61 | 355,855 97 | 110,485 64 | | 110,485 64 |
| | | | | Base | 466,341 61 | 355,855 97 | 110,485 64 | 0 00 | 110,485 64 |
| 05C6 | 526057104 | LENNAR CORP A | | COMMON STOCK USD 1 | | | 20 Oct 2011 | 25 Oct 2011 | 1 00000C |
| 111MJN18768 | 118 | | 800 000 | Local | 12,295 12 | 14,835 42 | -2,540 30 | | -2,540 30 |
| | | | | Base | 12,295 12 | 14,835 42 | -2,540 30 | 0 00 | -2,540 30 |
| 05C6 | 526057104 | LENNAR CORP A | | COMMON STOCK USD 1 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA27231 | 496 | | 17,700 00C | Local | 282,221 06 | 328,233 63 | -46,012 57 | | -46,012 57 |
| | | | | Base | 282,221 06 | 328,233 63 | -46,012 57 | 0 00 | -46,012 57 |
| **526057104 Total** | | | | | | | | | |
| | | | | Local | 294,516 18 | 343,069 05 | -48,552 87 | | -48,552 87 |
| | | | | Base | 294,516 18 | 343,069 05 | -48,552 87 | 0 00 | -48,552 87 |
| 05C4 | 526107107 | LENNOX INTERNATIONAL INC | | COMMON STOCK USD 01 | | | 21 Oct 2011 | 26 Oct 2011 | 1 00000C |
| 114BJP00407 | 091 | | 446 000 | Local | 12,661 20 | 18,459 09 | -5,797 89 | | -5,797 89 |
| | | | | Base | 12,661 20 | 18,459 09 | -5,797 89 | 0 00 | -5,797 89 |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C4 | 526107107 | LENNOX INTERNATIONAL INC | | COMMON STOCK USD 01 | | | 24 Oct 2011 | 27 Oct 2011 | 1 00000C |
| 114BJQ00826 | 092 | | 1,549 00C | Local | 45,694 00 | 64,110 14 | -18,416 14 | | -18,416 14 |
| | | | | Base | 45,694 00 | 64,110 14 | -18,416 14 | 0 00 | -18,416 14 |
| 05C4 | 526107107 | LENNOX INTERNATIONAL INC | | COMMON STOCK USD 01 | | | 25 Oct 2011 | 28 Oct 2011 | 1 00000C |
| 114BJR02435 | 093 | | 405 000 | Local | 12,990 69 | 16,762 17 | -3,771 48 | | -3,771 48 |
| | | | | Base | 12,990 69 | 16,762 17 | -3,771 48 | 0 00 | -3,771 48 |
| **526107107 Total** | | | | | | | | | |
| | | | | Local | 71,345 89 | 99,331 40 | -27,985 51 | | -27,985 51 |
| | | | | Base | 71,345 89 | 99,331 40 | -27,985 51 | 0 00 | -27,985 51 |
| 05CJ | 53555510E | LINDSAY CORP | | COMMON STOCK USD1 | | | 06 Oct 2011 | 12 Oct 2011 | 1 00000C |
| 114BJE00572 | 037 | | 36 000 | Local | 1,965 45 | 2,153 65 | -188 20 | | -188 20 |
| | | | | Base | 1,965 45 | 2,153 65 | -188 20 | 0 00 | -188.20 |
| 05CJ | 53555510E | LINDSAY CORP | | COMMON STOCK USD1 | | | 06 Oct 2011 | 12 Oct 2011 | 1 00000C |
| 114BJE00573 | 039 | | 439 000 | Local | 23,945 80 | 26,262 51 | -2,316 71 | | -2,316 71 |
| | | | | Base | 23,945 80 | 26,262 51 | -2,316 71 | 0 00 | -2,316 71 |
| 05CJ | 53555510E | LINDSAY CORP | | COMMON STOCK USD1 | | | 07 Oct 2011 | 13 Oct 2011 | 1 00000C |
| 114BJF00419 | 049 | | 455 000 | Local | 24,675 99 | 27,219 69 | -2,543 70 | | -2,543 70 |
| | | | | Base | 24,675 99 | 27,219 69 | -2,543 70 | 0 00 | -2,543 70 |
| 05CJ | 53555510E | LINDSAY CORP | | COMMON STOCK USD1 | | | 10 Oct 2011 | 13 Oct 2011 | 1 00000C |
| 114BJG00673 | 050 | | 746 000 | Local | 41,306 86 | 44,628 32 | -3,321 46 | | -3,321 46 |
| | | | | Base | 41,306 86 | 44,628 32 | -3,321 46 | 0 00 | -3,321 46 |
| **535555106 Total** | | | | | | | | | |
| | | | | Local | 91,894 10 | 100,264 17 | -8,370 07 | | -8,370 07 |
| | | | | Base | 91,894 10 | 100,264 17 | -8,370 07 | 0 00 | -8,370 07 |
| 05C4 | 548661107 | LOWE S COS INC | | COMMON STOCK USD 5 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00734 | 193 | | 8,018 00C | Local | 201,608 73 | 200,755 88 | 852 85 | | 852 85 |
| | | | | Base | 201,608 73 | 200,755 88 | 852 85 | 0 00 | 852 85 |

**Realized Gain/Loss**
**by Report Date - Composite**
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CD 54999N935 | LUBERT ADLER REAL ESTATE FD V | | LP | | | 13 Feb 2012 | 13 Feb 2012 | 1 00000C |
| 124BCG00964 | 437 | 81,457 68C | Local | 81,457 68 | 81,463 05 | -5 37 | | -5 37 |
| | | | Base | 81,457 68 | 81,463 05 | -5 37 | 0 00 | -5 37 |
| 05CN 55261F104 | M + T BANK CORP | | COMMON STOCK USD 5 | | | 04 Apr 2012 | 10 Apr 2012 | 1 00000C |
| 12DDJBBB5LG | 412 | 100 000 | Local | 8,603 12 | 7,792 13 | 810 99 | | 810 99 |
| | | | Base | 8,603 12 | 7,792 13 | 810 99 | 0 00 | 810 99 |
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGT3 | 056 | 335 000 | Local | 24,665 49 | 17,089 56 | 7,575 93 | | 7,575 93 |
| | | | Base | 24,665 49 | 17,089 56 | 7,575 93 | 0 00 | 7,575 93 |
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01414 | 240 | 298 000 | Local | 20,747 40 | 15,202 06 | 5,545 34 | | 5,545 34 |
| | | | Base | 20,747 40 | 15,202 06 | 5,545 34 | 0 00 | 5,545 34 |
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00830 | 300 | 277 000 | Local | 19,431 77 | 14,130 77 | 5,301 00 | | 5,301 00 |
| | | | Base | 19,431 77 | 14,130 77 | 5,301 00 | 0 00 | 5,301 00 |
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00513 | 354 | 281 000 | Local | 19,909 75 | 14,334 82 | 5,574 93 | | 5,574 93 |
| | | | Base | 19,909 75 | 14,334 82 | 5,574 93 | 0 00 | 5,574 93 |
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 114BGJ00554 | 515 | 503 000 | Local | 34,488 83 | 25,659 85 | 8,828 98 | | 8,828 98 |
| | | | Base | 34,488 83 | 25,659 85 | 8,828 98 | 0 00 | 8,828 98 |
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 27 Jul 2011 | 01 Aug 2011 | 1 00000C |
| 114BGS00759 | 581 | 231 000 | Local | 14,665 72 | 11,784 14 | 2,881 58 | | 2,881 58 |
| | | | Base | 14,665 72 | 11,784 14 | 2,881 58 | 0 00 | 2,881 58 |
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 01 Aug 2011 | 04 Aug 2011 | 1 00000C |
| 114BHB00629 | 620 | 555 000 | Local | 33,728 31 | 28,312 55 | 5,415 76 | | 5,415 76 |
| | | | Base | 33,728 31 | 28,312 55 | 5,415 76 | 0 00 | 5,415 76 |



**Realized Gain/Loss**
**by Report Date - Composite**
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 02 Aug 2011 | 05 Aug 2011 | 1 00000C |
| 114BHC00803 | 628 | 220 000 | Local | 13,155 65 | 11,222 99 | 1,932 66 | | 1,932 66 |
| | | | Base | 13,155 65 | 11,222 99 | 1,932 66 | 0 00 | 1,932 66 |
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 10 Aug 2011 | 15 Aug 2011 | 1 00000C |
| 114BHI01155 | 673 | 381 000 | Local | 20,292 55 | 19,436 19 | 856 36 | | 856 36 |
| | | | Base | 20,292 55 | 19,436 19 | 856 36 | 0 00 | 856 36 |
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 16 Mar 2012 | 21 Mar 2012 | 1 00000C |
| 124BCM01606 | 734 | 230 000 | Local | 19,210 63 | 11,733 13 | 7,477 50 | | 7,477 50 |
| | | | Base | 19,210 63 | 11,733 13 | 7,477 50 | 0 00 | 7,477 50 |
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 19 Mar 2012 | 22 Mar 2012 | 1 00000C |
| 124BCN00706 | 738 | 133 000 | Local | 11,014 50 | 6,784 81 | 4,229 69 | | 4,229 69 |
| | | | Base | 11,014 50 | 6,784 81 | 4,229 69 | 0 00 | 4,229 69 |
| 05CJ 55353010E | MSC INDUSTRIAL DIRECT CO A | | COMMON STOCK USD 001 | | | 26 Aug 2011 | 31 Aug 2011 | 1 00000C |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 114BHU00535 | 741 | 788 000 | Local | 46,273 15 | 40,198 72 | 6,074 43 | | 6,074 43 |
| | | | Base | 46,273 15 | 40,198 72 | 6,074 43 | 0 00 | 6,074 43 |
| **553530106 Total** | | | | | | | | |
| | | | Local | 277,583 75 | 215,889 59 | 61,694 16 | | 61,694 16 |
| | | | Base | 277,583 75 | 215,889 59 | 61,694 16 | 0 00 | 61,694 16 |
| 05CN 56585A102 | MARATHON PETROLEUM CORP | | COMMON STOCK | | | 09 May 2012 | 14 May 2012 | 1 00000C |
| 12EHJBBB56C | 525 | 400 000 | Local | 15,354 05 | 13,060 58 | 2,293 47 | | 2,293 47 |
| | | | Base | 15,354 05 | 13,060 58 | 2,293 47 | 0 00 | 2,293 47 |
| 05C5 570535104 | MARKEL CORP | | COMMON STOCK NPV | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03048 | 310 | 330 000 | Local | 133,531 44 | 109,199 06 | 24,332 38 | | 24,332 38 |
| | | | Base | 133,531 44 | 109,199 06 | 24,332 38 | 0 00 | 24,332 38 |
| 05C5 570535104 | MARKEL CORP | | COMMON STOCK NPV | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD506 | 450 | 145 000 | Local | 64,266 91 | 47,981 40 | 16,285 51 | | 16,285 51 |
| | | | Base | 64,266 91 | 47,981 40 | 16,285 51 | 0 00 | 16,285 51 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID<br>SSB Trade ID | Security Name<br>Lot | Shares/Par | Security Description | Principal Net | Maturity Date<br>Cost | Rate Trd Date<br>Security Gn/Ls | Stl Date<br>Curr Gn/Ls | Sell Rate<br>Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **570535104 Total** | | | | | | | | |
| | | | Local | 197,798 35 | 157,180 46 | 40,617 89 | | 40,617 89 |
| | | | Base | 197,798 35 | 157,180 46 | 40,617 89 | 0 00 | 40,617 69 |
| 05C6 57459910E | MASCO CORP | | COMMON STOCK USD1 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA27236 | 497 | 21,925 00C | Local | 197,946 04 | 238,988 84 | -41,042 80 | | -41,042 80 |
| | | | Base | 197,946 04 | 238,988 84 | -41,042 80 | 0 00 | -41,042 80 |
| 05CJ 57479510C | MASIMO CORPORATION | | COMMON STOCK USD 001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGV4 | 087 | 1,107 00C | Local | 24,695 50 | 31,315 78 | -6,620 28 | | -6,620 28 |
| | | | Base | 24,695 50 | 31,315 78 | -6,620 28 | 0 00 | -6,620 28 |
| 05CJ 57479510C | MASIMO CORPORATION | | COMMON STOCK USD 001 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01442 | 268 | 995 000 | Local | 18,242 66 | 28,147 43 | -9,904 77 | | -9,904 77 |
| | | | Base | 18,242 66 | 28,147 43 | -9,904 77 | 0 00 | -9,904 77 |
| 05CJ 57479510C | MASIMO CORPORATION | | COMMON STOCK USD 001 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00853 | 323 | 925 000 | Local | 16,788 79 | 26,167 21 | -9,378 42 | | -9,378 42 |
| | | | Base | 16,788 79 | 26,167 21 | -9,378 42 | 0 00 | -9,378 42 |
| 05CJ 57479510C | MASIMO CORPORATION | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00543 | 384 | 939 000 | Local | 17,103 83 | 26,563 25 | -9,459 42 | | -9,459 42 |
| | | | Base | 17,103 83 | 26,563 25 | -9,459 42 | 0 00 | -9,459 42 |
| 05CJ 57479510C | MASIMO CORPORATION | | COMMON STOCK USD 001 | | | 09 Feb 2012 | 14 Feb 2012 | 1 00000C |
| 124BBH00833 | 590 | 84 000 | Local | 1,831 58 | 2,376 27 | -544 69 | | -544 69 |
| | | | Base | 1,831 58 | 2,376 27 | -544 69 | 0 00 | -544 69 |
| 05CJ 57479510C | MASIMO CORPORATION | | COMMON STOCK USD 001 | | | 09 Feb 2012 | 14 Feb 2012 | 1 00000C |
| 124BBH00834 | 592 | 243 000 | Local | 5,305 94 | 6,874 20 | -1,568 26 | | -1,568 26 |
| | | | Base | 5,305 94 | 6,874.20 | -1,568 26 | 0 00 | -1,568 26 |
| 05CJ 57479510C | MASIMO CORPORATION | | COMMON STOCK USD 001 | | | 10 Feb 2012 | 15 Feb 2012 | 1 00000C |
| 124BBI00692 | 600 | 928 000 | Local | 19,699 02 | 26,252 07 | -6,553 05 | | -6,553 05 |
| | | | Base | 19,699 02 | 26,252 07 | -6,553 05 | 0 00 | -6,553 05 |

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **574795100 Total** | | | | | | | | |
| | | | Local | 103,667 32 | 147,696 21 | -44,028 89 | | -44,028 89 |
| | | | Base | 103,667 32 | 147,696 21 | -44,028 89 | 0 00 | -44,028 89 |
| 05C4 57636Q104 | MASTERCARD INC CLASS A | | COMMON STOCK USD 0001 | | | 30 Nov 2011 | 05 Dec 2011 | 1 000000 |
| 114BLA01658 | 140 | 85 000 | Local | 31,807 21 | 6,266 65 | 25,540 56 | | 25,540 56 |
| | | | Base | 31,807 21 | 6,266 65 | 25,540 56 | 0 00 | 25,540 56 |
| 05C4 57636Q104 | MASTERCARD INC CLASS A | | COMMON STOCK USD 0001 | | | 28 Dec 2011 | 29 Dec 2011 | 1 000000 |
| 114BLT00735 | 194 | 1,160 000 | Local | 431,444 31 | 85,521 41 | 345,922 90 | | 345,922 90 |
| | | | Base | 431,444 31 | 85,521 41 | 345,922 90 | 0 00 | 345,922 90 |
| **57636Q104 Total** | | | | | | | | |
| | | | Local | 463,251 52 | 91,788 06 | 371,463 46 | | 371,463 46 |
| | | | Base | 463,251 52 | 91,788 06 | 371,463 46 | 0 00 | 371,463 46 |
| 05CJ 577933104 | MAXIMUS INC | | COMMON STOCK NPV | | | 01 May 2012 | 04 May 2012 | 1 000000 |
| 12EBJBBCGVM | 072 | 586 000 | Local | 25,814 48 | 20,354 25 | 5,460 23 | | 5,460 23 |
| | | | Base | 25,814 48 | 20,354 25 | 5,460 23 | 0 00 | 5,460 23 |
| 05CJ 577933104 | MAXIMUS INC | | COMMON STOCK NPV | | | 20 Dec 2011 | 23 Dec 2011 | 1 000000 |
| 114BLO01424 | 250 | 433 000 | Local | 17,728 92 | 15,039 92 | 2,689 00 | | 2,689 00 |
| | | | Base | 17,728 92 | 15,039 92 | 2,689 00 | 0 00 | 2,689 00 |
| 05CJ 577933104 | MAXIMUS INC | | COMMON STOCK NPV | | | 21 Dec 2011 | 27 Dec 2011 | 1 000000 |
| 114BLP00836 | 306 | 400 000 | Local | 16,336 68 | 13,893 69 | 2,442 99 | | 2,442 99 |
| | | | Base | 16,336 68 | 13,893 69 | 2,442 99 | 0 00 | 2,442 99 |
| 05CJ 577933104 | MAXIMUS INC | | COMMON STOCK NPV | | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLQ00521 | 362 | 406 000 | Local | 16,758 94 | 14,102 09 | 2,656 85 | | 2,656 85 |
| | | | Base | 16,758 94 | 14,102 09 | 2,656 85 | 0 00 | 2,656 85 |
| **577933104 Total** | | | | | | | | |
| | | | Local | 76,639 02 | 63,389 95 | 13,249 07 | | 13,249 07 |
| | | | Base | 76,639 02 | 63,389 95 | 13,249 07 | 0 00 | 13,249 07 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CN 580135101 | MCDONALD S CORP | | COMMON STOCK USD 01 | | | 12 Apr 2012 | 17 Apr 2012 | 1 000000 |
| 12DJJBBB66W | 436 | 200 000 | Local | 19,498 82 | 19,913 10 | -414 28 | | -414 28 |
| | | | Base | 19,498 82 | 19,913 10 | -414 28 | 0 00 | -414 28 |
| 05C6 584045108 | MEDASSETS INC | | COMMON STOCK USD 01 | | | 06 Oct 2011 | 12 Oct 2011 | 1 000000 |
| 111MJD32028 | 001 | 100 000 | Local | 972 74 | 1,551 62 | -578 88 | | -578 88 |
| | | | Base | 972 74 | 1,551 62 | -578 88 | 0 00 | -578 88 |
| 05C6 584045108 | MEDASSETS INC | | COMMON STOCK USD 01 | | | 06 Oct 2011 | 12 Oct 2011 | 1 000000 |
| 111MJD32040 | 002 | 100 000 | Local | 972 99 | 1,551 62 | -578 63 | | -578 63 |
| | | | Base | 972 99 | 1,551 62 | -578 63 | 0 00 | -578 63 |
| 05C6 584045108 | MEDASSETS INC | | COMMON STOCK USD 01 | | | 06 Oct 2011 | 12 Oct 2011 | 1 000000 |
| 111MJD32042 | 003 | 100 000 | Local | 973 72 | 1,551 62 | -577 90 | | -577 90 |
| | | | Base | 973 72 | 1,551 62 | -577 90 | 0 00 | -577 90 |
| 05C6 584045108 | MEDASSETS INC | | COMMON STOCK USD 01 | | | 06 Oct 2011 | 12 Oct 2011 | 1 000000 |
| 111MJD32046 | 004 | 100 000 | Local | 972 65 | 1,551 62 | -578 97 | | -578 97 |
| | | | Base | 972 65 | 1,551 62 | -578 97 | 0 00 | -578 97 |
| 05C6 584045108 | MEDASSETS INC | | COMMON STOCK USD 01 | | | 06 Oct 2011 | 12 Oct 2011 | 1 000000 |
| 111MJD32049 | 005 | 400 000 | Local | 3,892 72 | 6,206 49 | -2,313 77 | | -2,313 77 |
| | | | Base | 3,892 72 | 6,206 49 | -2,313 77 | 0 00 | -2,313 77 |
| 05C6 584045108 | MEDASSETS INC | | COMMON STOCK USD 01 | | | 07 Oct 2011 | 13 Oct 2011 | 1 000000 |
| 111MJE31545 | 009 | 400 000 | Local | 3,806 64 | 6,206 49 | -2,399 85 | | -2,399 85 |
| | | | Base | 3,806 64 | 6,206 49 | -2,399 85 | 0 00 | -2,399 85 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 07 Oct 2011 | 13 Oct 2011 | 1 000000 |
| 111MJE31553 | 010 | 200 000 | Local | 1,906 44 | 3,103 24 | -1,196 80 | | -1,196 80 |
| | | | Base | 1,906 44 | 3,103 24 | -1,196 80 | 0 00 | -1,196 80 |
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 07 Oct 2011 | 13 Oct 2011 | 1 000000 |
| 111MJE31555 | 011 | 200 000 | Local | 1,899 96 | 3,103 24 | -1,203 28 | | -1,203 28 |
| | | | Base | 1,899 96 | 3,103 24 | -1,203 28 | 0 00 | -1,203 28 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 10 Oct 2011 | 13 Oct 2011 | 1 000000 |
| 111MJF20956 | 018 | 200 000 | Local | 1,941 84 | 3,103 24 | -1,161 40 | | -1,161 40 |
| | | | Base | 1,941 84 | 3,103 24 | -1,161 40 | 0 00 | -1,161 40 |
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 10 Oct 2011 | 13 Oct 2011 | 1 000000 |
| 111MJF20958 | 019 | 100 000 | Local | 971 98 | 1,551 62 | -579 64 | | -579 64 |
| | | | Base | 971 98 | 1,551 62 | -579 64 | 0 00 | -579 64 |
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 10 Oct 2011 | 13 Oct 2011 | 1 000000 |
| 111MJF20960 | 020 | 100 000 | Local | 972 70 | 1,551 62 | -578 92 | | -578 92 |
| | | | Base | 972 70 | 1,551 62 | -578 92 | 0 00 | -578 92 |
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 10 Oct 2011 | 13 Oct 2011 | 1 000000 |
| 111MJF20973 | 021 | 200 000 | Local | 1,943 74 | 3,103 24 | -1,159 50 | | -1,159 50 |
| | | | Base | 1,943 74 | 3,103 24 | -1,159 50 | 0 00 | -1,159 50 |
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 10 Oct 2011 | 13 Oct 2011 | 1 000000 |
| 111MJF21007 | 023 | 200 000 | Local | 1,931 96 | 3,103 24 | -1,171 28 | | -1,171 28 |
| | | | Base | 1,931 96 | 3,103 24 | -1,171 28 | 0 00 | -1,171 28 |
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 11 Oct 2011 | 14 Oct 2011 | 1 000000 |
| 111MJG37724 | 040 | 200 000 | Local | 1,969 04 | 3,103 24 | -1,134 20 | | -1,134 20 |
| | | | Base | 1,969 04 | 3,103 24 | -1,134 20 | 0 00 | -1,134 20 |
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 11 Oct 2011 | 14 Oct 2011 | 1 000000 |
| 111MJG37726 | 041 | 200 000 | Local | 1,968 22 | 3,103 24 | -1,135 02 | | -1,135 02 |
| | | | Base | 1,968 22 | 3,103 24 | -1,135 02 | 0 00 | -1,135 02 |
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 11 Oct 2011 | 14 Oct 2011 | 1 000000 |
| 111MJG37728 | 042 | 100 000 | Local | 984 89 | 1,551 62 | -566 73 | | -566 73 |
| | | | Base | 984 89 | 1,551 62 | -566 73 | 0 00 | -566 73 |
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 11 Oct 2011 | 14 Oct 2011 | 1 000000 |
| 111MJG37730 | 043 | 100 000 | Local | 985 26 | 1,551 62 | -566 36 | | -566 36 |
| | | | Base | 985 26 | 1,551 62 | -566 36 | 0 00 | -566 36 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 11 Oct 2011 | 14 Oct 2011 | 1 000000 |
| 111MJG37733 | 044 | 200 000 | Local | 1,968 32 | 3,103 24 | -1,134 92 | | -1,134 92 |
| | | | Base | 1,968 32 | 3,103 24 | -1,134 92 | 0 00 | -1,134 92 |
| 05C6 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 13 Oct 2011 | 18 Oct 2011 | 1 000000 |
| 111MJI29340 | 067 | 800 000 | Local | 7,994 32 | 12,412 98 | -4,418 66 | | -4,418 66 |

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| | | | | Base | 7,994 32 | 12,412 98 | -4,418 66 | 0 00 | -4,418 66 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 14 Oct 2011 | 19 Oct 2011 | 1 00000C |
| 111MJJ32807 | 093 | | 100 000 | Local | 1,024 36 | 1,551 62 | -527 26 | | -527 26 |
| | | | | Base | 1,024 36 | 1,551 62 | -527 26 | 0 00 | -527 26 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 14 Oct 2011 | 19 Oct 2011 | 1 00000C |
| 111MJJ32811 | 094 | | 100 000 | Local | 1,024 27 | 1,551 62 | -527 35 | | -527 35 |
| | | | | Base | 1,024 27 | 1,551 62 | -527 35 | 0 00 | -527 35 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 14 Oct 2011 | 19 Oct 2011 | 1 00000C |
| 111MJJ32835 | 095 | | 300 000 | Local | 3,065 01 | 4,654 87 | -1,589 86 | | -1,589 86 |
| | | | | Base | 3,065 01 | 4,654 87 | -1,589 86 | 0 00 | -1,589 86 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 19 Oct 2011 | 24 Oct 2011 | 1 00000C |
| 111MJM31834 | 108 | | 100 000 | Local | 991 52 | 1,551 62 | -560 10 | | -560 10 |
| | | | | Base | 991 52 | 1,551 62 | -560 10 | 0 00 | -560 10 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 19 Oct 2011 | 24 Oct 2011 | 1 00000C |
| 111MJM31837 | 109 | | 200 000 | Local | 1,944 22 | 3,103 24 | -1,159 02 | | -1,159 02 |
| | | | | Base | 1,944 22 | 3,103 24 | -1,159 02 | 0 00 | -1,159 02 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 21 Oct 2011 | 26 Oct 2011 | 1 00000C |
| 111MJO24511 | 158 | | 300 000 | Local | 2,834 67 | 4,654 87 | -1,820 20 | | -1,820 20 |
| | | | | Base | 2,834 67 | 4,654 87 | -1,820 20 | 0 00 | -1,820 20 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 21 Oct 2011 | 26 Oct 2011 | 1 00000C |
| 111MJO24513 | 159 | | 100 000 | Local | 944 78 | 1,551 62 | -606 84 | | -606 84 |
| | | | | Base | 944 78 | 1,551 62 | -606 84 | 0 00 | -606 84 |





Base Currency. USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 21 Oct 2011 | 26 Oct 2011 | 1 00000C |
| 111MJO24562 | 165 | | 100 000 | Local | 944 31 | 1,551 62 | -607 31 | | -607 31 |
| | | | | Base | 944 31 | 1,551 62 | -607 31 | 0 00 | -607 31 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 21 Oct 2011 | 26 Oct 2011 | 1 00000C |
| 111MJO24570 | 166 | | 100 000 | Local | 943 95 | 1,551 62 | -607 67 | | -607 67 |
| | | | | Base | 943 95 | 1,551 62 | -607 67 | 0 00 | -607 67 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 21 Oct 2011 | 26 Oct 2011 | 1 00000C |
| 111MJO24572 | 167 | | 200 000 | Local | 1,881 08 | 3,103 24 | -1,222 16 | | -1,222 16 |
| | | | | Base | 1,881 08 | 3,103.24 | -1,222 16 | 0 00 | -1,222 16 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 24 Oct 2011 | 27 Oct 2011 | 1 00000C |
| 111MJP25965 | 192 | | 100 000 | Local | 952 33 | 1,551 62 | -599 29 | | -599 29 |
| | | | | Base | 952 33 | 1,551 62 | -599 29 | 0 00 | -599 29 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 24 Oct 2011 | 27 Oct 2011 | 1 00000C |
| 111MJP25967 | 193 | | 100 000 | Local | 952 68 | 1,551 62 | -598 94 | | -598 94 |
| | | | | Base | 952 68 | 1,551 62 | -598 94 | 0 00 | -598 94 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 24 Oct 2011 | 27 Oct 2011 | 1 00000C |
| 111MJP25969 | 194 | | 100 000 | Local | 953 46 | 1,551 62 | -598 16 | | -598 16 |
| | | | | Base | 953 46 | 1,551 62 | -598 16 | 0 00 | -598 16 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 24 Oct 2011 | 27 Oct 2011 | 1 00000C |
| 111MJP25978 | 195 | | 100 000 | Local | 953 12 | 1,551 62 | -598 50 | | -598 50 |
| | | | | Base | 953 12 | 1,551 62 | -598 50 | 0 00 | -598 50 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 24 Oct 2011 | 27 Oct 2011 | 1 00000C |
| 111MJP25980 | 196 | | 400 000 | Local | 3,800 28 | 6,206 49 | -2,406 21 | | -2,406 21 |
| | | | | Base | 3,800 28 | 6,206 49 | -2,406 21 | 0 00 | -2,406 21 |
| 05C6 | 584045108 | MEDASSETS INC | | | COMMON STOCK USD 01 | | 24 Oct 2011 | 27 Oct 2011 | 1 00000C |
| 111MJP25983 | 197 | | 100 000 | Local | 953 29 | 1,551 62 | -598 33 | | -598 33 |
| | | | | Base | 953 29 | 1,551 62 | -598 33 | 0 00 | -598 33 |

Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 26 Oct 2011 | 31 Oct 2011 | 1 00000C |
| 111MJR24824 | 221 | 200 000 | Local | 1,869 86 | 3,103 24 | -1,233 38 | | -1,233 38 |
| | | | Base | 1,869 86 | 3,103 24 | -1,233 38 | 0 00 | -1,233 38 |
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 26 Oct 2011 | 31 Oct 2011 | 1 00000C |
| 111MJR24830 | 222 | 100 000 | Local | 936 17 | 1,551 62 | -615 45 | | -615 45 |
| | | | Base | 936 17 | 1,551 62 | -615 45 | 0 00 | -615 45 |
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 26 Oct 2011 | 31 Oct 2011 | 1 00000C |
| 111MJR24832 | 223 | 100 000 | Local | 935 76 | 1,551 62 | -615 86 | | -615 86 |
| | | | Base | 935 76 | 1,551 62 | -615 86 | 0 00 | -615 86 |
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 26 Oct 2011 | 31 Oct 2011 | 1 00000C |
| 111MJR24835 | 224 | 100 000 | Local | 931 20 | 1,551 62 | -620 42 | | -620 42 |
| | | | Base | 931 20 | 1,551 62 | -620 42 | 0 00 | -620 42 |
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 26 Oct 2011 | 31 Oct 2011 | 1 00000C |
| 111MJR24837 | 225 | 300 000 | Local | 2,761 38 | 4,654 87 | -1,893 49 | | -1,893 49 |
| | | | Base | 2,761 38 | 4,654 87 | -1,893 49 | 0 00 | -1,893 49 |
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT12898 | 239 | 1,200 00C | Local | 12,218 40 | 18,619 47 | -6,401 07 | | -6,401 07 |
| | | | Base | 12,218 40 | 18,619 47 | -6,401 07 | 0 00 | -6,401 07 |
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT19885 | 303 | 500 000 | Local | 5,607 39 | 7,758 11 | -2,150 72 | | -2,150 72 |
| | | | Base | 5,607 39 | 7,758 11 | -2,150 72 | 0 00 | -2,150 72 |
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT19887 | 304 | 1,400 00C | Local | 15,728 69 | 21,722 72 | -5,994 03 | | -5,994 03 |
| | | | Base | 15,728 69 | 21,722 72 | -5,994 03 | 0 00 | -5,994 03 |
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT19889 | 305 | 5,100 00C | Local | 56,847 07 | 79,132 75 | -22,285 68 | | -22,285 68 |
| | | | Base | 56,847 07 | 79,132 75 | -22,285 68 | 0 00 | -22,285 68 |



Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency. USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA14261 | 422 | 3,425 00C | Local | 36,383 08 | 53,143 07 | -16,759 99 | | -16,759 99 |
| | | | Base | 36,383 08 | 53,143 07 | -16,759 99 | 0 00 | -16,759 99 |
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 08 Sep 2011 | 13 Sep 2011 | 1 00000C |
| 111MIE29495 | 696 | 500 000 | Local | 5,302 39 | 7,758 11 | -2,455 72 | | -2,455 72 |
| | | | Base | 5,302 39 | 7,758 11 | -2,455 72 | 0 00 | -2,455 72 |
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 08 Sep 2011 | 13 Sep 2011 | 1 00000C |
| 111MIE29497 | 697 | 600 000 | Local | 6,365 87 | 9,309 73 | -2,943 86 | | -2,943 86 |
| | | | Base | 6,365 87 | 9,309 73 | -2,943 86 | 0 00 | -2,943 86 |
| 05C6 58404510E | MEDASSETS INC | | | COMMON STOCK USD 01 | | 08 Sep 2011 | 13 Sep 2011 | 1 00000C |

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 111MIE29498 | | 698 | 400 000 | Local | 4,170 15 | 6,206 49 | -2,036 34 | | -2,036 34 |
| | | | | Base | 4,170 15 | 6,206 49 | -2,036 34 | 0 00 | -2,036 34 |
| 05C6 | 58404510E | MEDASSETS INC | | COMMON STOCK USD 01 | | | 04 Oct 2011 | 07 Oct 2011 | 1 00000C |
| 111MJB23078 | | 771 | 100 000 | Local | 881 97 | 1,551 62 | -669 65 | | -669 65 |
| | | | | Base | 881 97 | 1,551 62 | -669 65 | 0 00 | -669 65 |
| 05C6 | 58404510E | MEDASSETS INC | | COMMON STOCK USD 01 | | | 04 Oct 2011 | 07 Oct 2011 | 1 00000C |
| 111MJB23082 | | 772 | 100 000 | Local | 885 87 | 1,551 62 | -665 75 | | -665 75 |
| | | | | Base | 885 87 | 1,551 62 | -665 75 | 0 00 | -665 75 |
| 05C6 | 58404510E | MEDASSETS INC | | COMMON STOCK USD 01 | | | 04 Oct 2011 | 07 Oct 2011 | 1 00000C |
| 111MJB23125 | | 776 | 200 000 | Local | 1,761 96 | 3,103 24 | -1,341 28 | | -1,341 28 |
| | | | | Base | 1,761 96 | 3,103.24 | -1,341 28 | 0 00 | -1,341 28 |
| 05C6 | 58404510E | MEDASSETS INC | | COMMON STOCK USD 01 | | | 04 Oct 2011 | 07 Oct 2011 | 1 00000C |
| 111MJB23135 | | 777 | 100 000 | Local | 880 99 | 1,551 62 | -670 63 | | -670 63 |
| | | | | Base | 880 99 | 1,551 62 | -670 63 | 0 00 | -670 63 |
| 05C6 | 58404510E | MEDASSETS INC | | COMMON STOCK USD 01 | | | 04 Oct 2011 | 07 Oct 2011 | 1 00000C |
| 111MJB23137 | | 778 | 100 000 | Local | 885 63 | 1,551 62 | -665 99 | | -665 99 |
| | | | | Base | 885 63 | 1,551 62 | -665 99 | 0 00 | -665 99 |





Base Currency. USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 58404510E | MEDASSETS INC | | COMMON STOCK USD 01 | | | 05 Oct 2011 | 11 Oct 2011 | 1 00000C |
| 111MJC26906 | | 794 | 800 000 | Local | 7,505 93 | 12,412 98 | -4,907 05 | | -4,907 05 |
| | | | | Base | 7,505 93 | 12,412 98 | -4,907 05 | 0 00 | -4,907 05 |
| **584045108 Total** | | | | | | | | | |
| | | | | Local | 226,053 22 | 338,641 49 | -112,588 27 | | -112,588 27 |
| | | | | Base | 226,053 22 | 338,641 49 | -112,588 27 | 0 00 | -112,588 27 |
| 05C6 | 58469030S | MEDICIS PHARMACEUTICAL CL A | | COMMON STOCK USD 014 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18524 | | 261 | 2,400 00C | Local | 94,709 38 | 76,193 94 | 18,515 44 | | 18,515 44 |
| | | | | Base | 94,709 38 | 76,193 94 | 18,515 44 | 0 00 | 18,515 44 |
| 05C6 | 58469030S | MEDICIS PHARMACEUTICAL CL A | | COMMON STOCK USD 014 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU15817 | | 365 | 1,600 00C | Local | 62,223 76 | 50,795 96 | 11,427 80 | | 11,427 80 |
| | | | | Base | 62,223 76 | 50,795 96 | 11,427 80 | 0 00 | 11,427 80 |
| 05C6 | 58469030S | MEDICIS PHARMACEUTICAL CL A | | COMMON STOCK USD 014 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26765 | | 427 | 1,550 00C | Local | 57,876 34 | 49,208 59 | 8,667 75 | | 8,667 75 |
| | | | | Base | 57,876 34 | 49,208 59 | 8,667 75 | 0 00 | 8,667 75 |
| 05C6 | 58469030S | MEDICIS PHARMACEUTICAL CL A | | COMMON STOCK USD 014 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 111MGI26188 | | 605 | 1,300 00C | Local | 49,978 31 | 40,580 89 | 9,397 42 | | 9,397 42 |
| | | | | Base | 49,978 31 | 40,580 89 | 9,397 42 | 0 00 | 9,397 42 |
| 05C6 | 58469030S | MEDICIS PHARMACEUTICAL CL A | | COMMON STOCK USD 014 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 111MGI26190 | | 606 | 100 000 | Local | 3,876 82 | 3,121 61 | 755 21 | | 755 21 |
| | | | | Base | 3,876 82 | 3,121 61 | 755 21 | 0 00 | 755 21 |
| **584690309 Total** | | | | | | | | | |
| | | | | Local | 268,664 61 | 219,900 99 | 48,763 62 | | 48,763 62 |
| | | | | Base | 268,664 61 | 219,900 99 | 48,763 62 | 0 00 | 48,763 62 |
| 05C4 | 58505510E | MEDTRONIC INC | | COMMON STOCK USD 1 | | | 16 Jun 2011 | 21 Jun 2011 | 1 00000C |
| 114BFM00675 | | 696 | 1,032 00C | Local | 39,599 25 | 35,479 12 | 4,120 13 | | 4,120 13 |
| | | | | Base | 39,599 25 | 35,479 12 | 4,120 13 | 0 00 | 4,120 13 |

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C4 585055106 | MEDTRONIC INC | | COMMON STOCK USD 1 | | | 17 Jun 2011 | 22 Jun 2011 | 1 000000 |
| 114BFN00516 | 701 | 1,168 000 | Local | 44,773 60 | 40,154 66 | 4,618 94 | | 4,618 94 |
| | | | Base | 44,773 60 | 40,154 66 | 4,618 94 | 0 00 | 4,618 94 |
| **585055106 Total** | | | | | | | | |
| | | | Local | 84,372 85 | 75,633 78 | 8,739 07 | | 8,739 07 |
| | | | Base | 84,372 85 | 75,633 78 | 8,739 07 | 0 00 | 8,739 07 |
| 05C4 58933Y105 | MERCK + CO INC | | COMMON STOCK USD 5 | | | 28 Dec 2011 | 29 Dec 2011 | 1 000000 |
| 114BLT00736 | 195 | 4,410 000 | Local | 165,060 92 | 138,121 28 | 26,939 64 | | 26,939 64 |
| | | | Base | 165,060 92 | 138,121 28 | 26,939 64 | 0 00 | 26,939 64 |
| 05C4 58933Y105 | MERCK + CO INC | | COMMON STOCK USD 5 | | | 03 Aug 2011 | 08 Aug 2011 | 1 000000 |
| 114BHD00634 | 776 | 690 000 | Local | 22,223 57 | 21,610 81 | 612 76 | | 612 76 |
| | | | Base | 22,223 57 | 21,610 81 | 612 76 | 0 00 | 612 76 |
| **58933Y105 Total** | | | | | | | | |
| | | | Local | 187,284 49 | 159,732 09 | 27,552 40 | | 27,552 40 |
| | | | Base | 187,284 49 | 159,732 09 | 27,552 40 | 0 00 | 27,552 40 |
| 05CJ 589378108 | MERCURY COMPUTER SYSTEMS INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 000000 |
| 12EBJBBCGWN | 103 | 1,828 000 | Local | 24,083 35 | 29,768 71 | -5,685 36 | | -5,685 36 |
| | | | Base | 24,083 35 | 29,768 71 | -5,685 36 | 0 00 | -5,685 36 |
| 05CJ 589378108 | MERCURY COMPUTER SYSTEMS INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 000000 |
| 114BLO01448 | 274 | 1,249 000 | Local | 15,918 19 | 20,495 36 | -4,577 17 | | -4,577 17 |
| | | | Base | 15,918 19 | 20,495 36 | -4,577 17 | 0 00 | -4,577 17 |
| 05CJ 589378108 | MERCURY COMPUTER SYSTEMS INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 000000 |
| 114BLP00859 | 329 | 1,152 000 | Local | 14,961 89 | 18,903 65 | -3,941 76 | | -3,941 76 |
| | | | Base | 14,961 89 | 18,903 65 | -3,941 76 | 0 00 | -3 941 76 |
| 05CJ 589378108 | MERCURY COMPUTER SYSTEMS INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLQ00548 | 389 | 1,169 000 | Local | 15,605 37 | 19,182 61 | -3,577 24 | | -3,577 24 |
| | | | Base | 15,605 37 | 19,182 61 | -3,577 24 | 0 00 | -3,577 24 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **589378108 Total** | | | | | | | | |
| | | | Local | 70,568 80 | 88,350 33 | -17,781 53 | | -17,781 53 |
| | | | Base | 70,568 80 | 88,350 33 | -17,781 53 | 0 00 | -17,781 53 |
| 05C6 594901100 | MICROS SYSTEMS INC | | COMMON STOCK USD 0125 | | | 17 Oct 2011 | 20 Oct 2011 | 1 000000 |
| 111MJK31643 | 101 | 200 000 | Local | 9,431 97 | 5,754 58 | 3,677 39 | | 3,677 39 |
| | | | Base | 9,431 97 | 5,754 58 | 3,677 39 | 0 00 | 3,677 39 |
| 05C6 594901100 | MICROS SYSTEMS INC | | COMMON STOCK USD 0125 | | | 18 Oct 2011 | 21 Oct 2011 | 1 000000 |
| 111MJL20775 | 103 | 100 000 | Local | 4,764 32 | 2,877 29 | 1,887 03 | | 1,887 03 |
| | | | Base | 4,764 32 | 2,877 29 | 1,887 03 | 0 00 | 1,887 03 |
| 05C6 594901100 | MICROS SYSTEMS INC | | COMMON STOCK USD 0125 | | | 31 Oct 2011 | 03 Nov 2011 | 1 000000 |
| 111MJU19760 | 386 | 1,600 000 | Local | 79,844 06 | 46,036 61 | 33,807 45 | | 33,807 45 |
| | | | Base | 79,844 06 | 46,036 61 | 33,807 45 | 0 00 | 33,807 45 |
| 05C6 594901100 | MICROS SYSTEMS INC | | COMMON STOCK USD 0125 | | | 01 Nov 2011 | 04 Nov 2011 | 1 000000 |
| 111MKA26823 | 460 | 1,975 000 | Local | 94,608 58 | 56,826 43 | 37,782 15 | | 37,782 15 |
| | | | Base | 94,608 58 | 56,826 43 | 37,782 15 | 0 00 | 37,782 15 |
| 05C6 594901100 | MICROS SYSTEMS INC | | COMMON STOCK USD 0125 | | | 18 Aug 2011 | 23 Aug 2011 | 1 000000 |
| 111MHN28886 | 537 | 100 000 | Local | 3,997 21 | 2,877 29 | 1,119 92 | | 1,119 92 |
| | | | Base | 3,997 21 | 2,877 29 | 1,119 92 | 0 00 | 1,119 92 |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 59490110C | MICROS SYSTEMS INC | | | COMMON STOCK USD 0125 | | 18 Aug 2011 | 23 Aug 2011 | 1 00000C |
| 111MHN28953 | | 539 | 75 000 | Local | 2,972 36 | 2,157 97 | 814 39 | | 814 39 |
| | | | | Base | 2,972 36 | 2,157 97 | 814 39 | 0 00 | 814 39 |
| 05C6 | 59490110C | MICROS SYSTEMS INC | | | COMMON STOCK USD 0125 | | 04 Oct 2011 | 07 Oct 2011 | 1 00000C |
| 111MJB18417 | | 768 | 200 000 | Local | 8,337 83 | 5,754 58 | 2,583 25 | | 2,583 25 |
| | | | | Base | 8,337 83 | 5,754 58 | 2,583 25 | 0 00 | 2,583 25 |
| 05C6 | 59490110C | MICROS SYSTEMS INC | | | COMMON STOCK USD 0125 | | 05 Oct 2011 | 11 Oct 2011 | 1 00000C |
| 111MJC13856 | | 786 | 400 000 | Local | 17,764 73 | 11,509 15 | 6,255 58 | | 6,255 58 |
| | | | | Base | 17,764 73 | 11,509 15 | 6,255 58 | 0 00 | 6,255 58 |





**Base Currency. USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **594901100 Total** | | | | | | | | | |
| | | | | Local | 221,721 06 | 133,793 90 | 87,927 16 | | 87,927 16 |
| | | | | Base | 221,721 06 | 133,793 90 | 87,927 16 | 0 00 | 87,927 16 |
| 05C4 | 594918104 | MICROSOFT CORP | | | COMMON STOCK USD 006 25 | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00737 | | 196 | 9,110 00C | Local | 235,447 06 | 238,148 89 | -2,701 83 | | -2,701 83 |
| | | | | Base | 235,447 06 | 238,148 89 | -2,701 83 | 0 00 | -2,701 83 |
| 05C6 | 59511210З | MICRON TECHNOLOGY INC | | | COMMON STOCK USD 1 | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18581 | | 262 | 12,100 00C | Local | 69,872 52 | 57,537 78 | 12,334 74 | | 12,334 74 |
| | | | | Base | 69,872 52 | 57,537 78 | 12,334 74 | 0 00 | 12,334 74 |
| 05C6 | 59511210З | MICRON TECHNOLOGY INC | | | COMMON STOCK USD 1 | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA27126 | | 491 | 19,200 00C | Local | 102,303 30 | 91,299 63 | 11,003 67 | | 11,003 67 |
| | | | | Base | 102,303 30 | 91,299 63 | 11,003 67 | 0 00 | 11,003 67 |
| **595112103 Total** | | | | | | | | | |
| | | | | Local | 172,175 82 | 148,837 41 | 23,338 41 | | 23,338 41 |
| | | | | Base | 172,175 82 | 148,837 41 | 23,338 41 | 0 00 | 23,338 41 |
| 05CJ | 59513710C | MICROSEMI CORF | | | COMMON STOCK USD 2 | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWD | | 095 | 1,346 00C | Local | 29,330 03 | 29,835 59 | -505 56 | | -505 56 |
| | | | | Base | 29,330 03 | 29,835 59 | -505 56 | 0 00 | -505 56 |
| 05CJ | 59513710C | MICROSEMI CORF | | | COMMON STOCK USD 2 | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01441 | | 267 | 990 000 | Local | 16,597 03 | 21,944 45 | -5,347 42 | | -5,347 42 |
| | | | | Base | 16,597 03 | 21,944 45 | -5,347 42 | 0 00 | -5,347 42 |
| 05CJ | 59513710C | MICROSEMI CORF | | | COMMON STOCK USD 2 | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00852 | | 322 | 918 000 | Local | 15,255 48 | 20,348 49 | -5,093 01 | | -5,093 01 |
| | | | | Base | 15,255 48 | 20,348 49 | -5,093 01 | 0 00 | -5,093 01 |
| 05CJ | 59513710C | MICROSEMI CORF | | | COMMON STOCK USD 2 | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00542 | | 383 | 932 000 | Local | 15,951 06 | 20,658 82 | -4,707 76 | | -4,707 76 |
| | | | | Base | 15,951 06 | 20,658 82 | -4,707 76 | 0 00 | -4,707 76 |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **595137100 Total** | | | | | | | | | |
| | | | | Local | 77,133 60 | 92,787 35 | -15,653 75 | | -15,653 75 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 77,133 60 | 92,787 35 | -15,653 75 | 0 00 | -15,653 75 |
| 05CJ 60671020C | MITEK SYSTEMS INC | | COMMON STOCK USD 001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWF | 096 | 1,430 00C | Local | 8,107 91 | 16,551 05 | -8,443 14 | | -8,443 14 |
| | | | Base | 8,107 91 | 16,551 05 | -8,443 14 | 0 00 | -8,443 14 |
| 05CJ 60671020C | MITEK SYSTEMS INC | | COMMON STOCK USD 001 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12EDJBBCJ06 | 121 | 3,469 00C | Local | 9,586 36 | 40,150 77 | -30,564 41 | | -30,564 41 |
| | | | Base | 9,586 36 | 40,150 77 | -30,564 41 | 0 00 | -30,564 41 |
| 05CJ 60671020C | MITEK SYSTEMS INC | | COMMON STOCK USD 001 | | | 04 May 2012 | 09 May 2012 | 1 00000C |
| 12EEJBBCT0P | 125 | 1,122 00C | Local | 3,093 85 | 12,986 21 | -9,892 36 | | -9,892 36 |
| | | | Base | 3,093 85 | 12,986 21 | -9,892 36 | 0 00 | -9,892 36 |
| 05CJ 60671020C | MITEK SYSTEMS INC | | COMMON STOCK USD 001 | | | 04 May 2012 | 09 May 2012 | 1 00000C |
| 12EEJBBCT0Q | 126 | 1,213 00C | Local | 3,454 06 | 14,039 46 | -10,585 40 | | -10,585 40 |
| | | | Base | 3,454 06 | 14,039 46 | -10,585 40 | 0 00 | -10,585 40 |
| 05CJ 60671020C | MITEK SYSTEMS INC | | COMMON STOCK USD 001 | | | 04 Apr 2012 | 10 Apr 2012 | 1 00000C |
| 12DDJBBCBT0 | 773 | 677 000 | Local | 5,437 06 | 7,835 71 | -2,398 65 | | -2,398 65 |
| | | | Base | 5,437 06 | 7,835 71 | -2,398 65 | 0 00 | -2,398 65 |
| 05CJ 60671020C | MITEK SYSTEMS INC | | COMMON STOCK USD 001 | | | 05 Apr 2012 | 11 Apr 2012 | 1 00000C |
| 12DFJBBB71V | 778 | 855 000 | Local | 6,345 15 | 9,895 91 | -3,550 76 | | -3,550 76 |
| | | | Base | 6,345 15 | 9,895 91 | -3,550 76 | 0 00 | -3,550 76 |
| **606710200 Total** | | | | | | | | |
| | | | Local | 36,024 39 | 101,459 11 | -65,434 72 | | -65,434 72 |
| | | | Base | 36,024 39 | 101,459 11 | -65,434 72 | 0 00 | -65,434 72 |
| 05CJ 60877T10C | MOMENTA PHARMACEUTICALS INC | | COMMON STOCK USD 0001 | | | 03 Oct 2011 | 06 Oct 2011 | 1 00000C |
| 114BJB00717 | 028 | 3,167 00C | Local | 35,565 67 | 45,059 65 | -9,493 98 | | -9,493 98 |
| | | | Base | 35,565 67 | 45,059 65 | -9,493 98 | 0 00 | -9,493 98 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 60877T10C | MOMENTA PHARMACEUTICALS INC | | COMMON STOCK USD 0001 | | | 04 Oct 2011 | 07 Oct 2011 | 1 00000C |
| 114BJC01204 | 031 | 262 000 | Local | 2,869 18 | 3,727 70 | -858 52 | | -858 52 |
| | | | Base | 2,869 18 | 3,727 70 | -858 52 | 0 00 | -858 52 |
| 05CJ- 60877T10C | MOMENTA PHARMACEUTICALS INC | | COMMON STOCK USD 0001 | | | 09 Jun 2011 | 14 Jun 2011 | 1 00000C |
| 114BFH00439 | 437 | 369 000 | Local | 7,121 00 | 5,250 08 | 1,870 92 | | 1,870 92 |
| | | | Base | 7,121 00 | 5,250 08 | 1,870 92 | 0 00 | 1,870 92 |
| 05CJ 60877T10C | MOMENTA PHARMACEUTICALS INC | | COMMON STOCK USD 0001 | | | 10 Jun 2011 | 15 Jun 2011 | 1 00000C |
| 114BFI00314 | 442 | 2,283 00C | Local | 43,207 90 | 32,482 22 | 10,725 68 | | 10,725 68 |
| | | | Base | 43,207 90 | 32,482 22 | 10,725 68 | 0 00 | 10,725 68 |
| 05CJ 60877T10C | MOMENTA PHARMACEUTICALS INC | | COMMON STOCK USD 0001 | | | 26 Aug 2011 | 31 Aug 2011 | 1 00000C |
| 114BHU00531 | 736 | 190 000 | Local | 3,118 28 | 2,703 29 | 414 99 | | 414 99 |
| | | | Base | 3,118 28 | 2,703 29 | 414 99 | 0 00 | 414 99 |
| 05CJ 60877T10C | MOMENTA PHARMACEUTICALS INC | | COMMON STOCK USD 0001 | | | 26 Aug 2011 | 31 Aug 2011 | 1 00000C |
| 114BHU00532 | 737 | 361 000 | Local | 5,916 45 | 5,136 26 | 780 19 | | 780 19 |
| | | | Base | 5,916 45 | 5,136 26 | 780 19 | 0 00 | 780 19 |
| 05CJ 60877T10C | MOMENTA PHARMACEUTICALS INC | | COMMON STOCK USD 0001 | | | 26 Aug 2011 | 31 Aug 2011 | 1 00000C |
| 114BHU00534 | 740 | 484 000 | Local | 7,922 44 | 6,886 29 | 1,036 15 | | 1,036 15 |
| | | | Base | 7,922 44 | 6,886 29 | 1,036 15 | 0 00 | 1,036 15 |
| 05CJ 60877T10C | MOMENTA PHARMACEUTICALS INC | | COMMON STOCK USD 0001 | | | 29 Aug 2011 | 01 Sep 2011 | 1 00000C |
| 114BHV00565 | 748 | 2,411 00C | Local | 40,466 17 | 34,303 38 | 6,162 79 | | 6,162 79 |
| | | | Base | 40,466 17 | 34,303 38 | 6,162 79 | 0 00 | 6,162 79 |
| **60877T100 Total** | | | | | | | | |
| | | | Local | 146,187 09 | 135,548 87 | 10,638 22 | | 10,638 22 |
| | | | Base | 146,187 09 | 135,548 87 | 10,638 22 | 0 00 | 10,638 22 |
| 05CJ 610236101 | MONRO MUFFLER BRAKE INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVG | 067 | 527 000 | Local | 20,986 77 | 19,537 12 | 1,449 65 | | 1,449 65 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 20,986 77 | 19,537 12 | 1,449 65 | 0 00 | 1,449 65 |



## Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 610236101 | MONRO MUFFLER BRAKE INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01412 | 238 | 278 000 | Local | 10,948 81 | 9,712 44 | 1,236 37 | | 1,236 37 |
| | | | Base | 10,948 81 | 9,712 44 | 1,236 37 | 0 00 | 1,236 37 |
| 05CJ 610236101 | MONRO MUFFLER BRAKE INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00828 | 298 | 257 000 | Local | 10,335 05 | 8,978 77 | 1,356 28 | | 1,356 28 |
| | | | Base | 10,335 05 | 8,978 77 | 1,356 28 | 0 00 | 1,356 28 |
| 05CJ 610236101 | MONRO MUFFLER BRAKE INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00511 | 352 | 261 000 | Local | 10,543 06 | 9,118 52 | 1,424 54 | | 1,424 54 |
| | | | Base | 10,543 06 | 9,118 52 | 1,424 54 | 0 00 | 1,424 54 |
| **610236101 Total** | | | | | | | | |
| | | | Local | 52,813 69 | 47,346 85 | 5,466 84 | | 5,466 84 |
| | | | Base | 52,813 69 | 47,346 85 | 5,466 84 | 0 00 | 5,466 84 |
| 05C5 61166W101 | MONSANTO CO | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03053 | 315 | 730 000 | Local | 51,359 47 | 57,343 40 | -5,983 93 | | -5,983 93 |
| | | | Base | 51,359 47 | 57,343 40 | -5,983 93 | 0 00 | -5,983 93 |
| 05C5 61166W101 | MONSANTO CO | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51C | 455 | 375 000 | Local | 28,571 39 | 29,457 22 | -885 83 | | -885 83 |
| | | | Base | 28,571 39 | 29,457 22 | -885 83 | 0 00 | -885 83 |
| **61166W101 Total** | | | | | | | | |
| | | | Local | 79,930 86 | 86,800 62 | -6,869 76 | | -6,869 76 |
| | | | Base | 79,930 86 | 86,800 62 | -6,869 76 | 0 00 | -6,869 76 |
| 05CN 626717102 | MURPHY OIL CORF | | COMMON STOCK USD1 | | | 19 Apr 2012 | 24 Apr 2012 | 1 00000C |
| 12DOJBBB6ZD | 457 | 300 000 | Local | 16,113 14 | 17,180 90 | -1,067 76 | | -1,067 76 |
| | | | Base | 16,113 14 | 17,180 90 | -1,067 76 | 0 00 | -1,067 76 |
| 05CN 626717102 | MURPHY OIL CORF | | COMMON STOCK USD1 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12EDJBBB4KZ | 498 | 300 000 | Local | 15,766 77 | 17,180 91 | -1,414 14 | | -1,414 14 |
| | | | Base | 15,766 77 | 17,180 91 | -1,414 14 | 0 00 | -1,414 14 |




## Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012


Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CN 626717102 | MURPHY OIL CORF | | COMMON STOCK USD1 | | | 04 May 2012 | 09 May 2012 | 1 00000C |
| 12EEJBBCL5M | 505 | 200 000 | Local | 9,967 87 | 11,453 94 | -1,486 07 | | -1,486 07 |
| | | | Base | 9,967 87 | 11,453 94 | -1,486 07 | 0 00 | -1,486 07 |
| 05CN 626717102 | MURPHY OIL CORF | | COMMON STOCK USD1 | | | 04 May 2012 | 09 May 2012 | 1 00000C |
| 12EEJBBCL5P | 507 | 1,000 00C | Local | 49,856 58 | 57,269 68 | -7,413 10 | | -7,413 10 |
| | | | Base | 49,856 58 | 57,269 68 | -7,413 10 | 0 00 | -7,413 10 |
| **626717102 Total** | | | | | | | | |
| | | | Local | 91,704 36 | 103,085 43 | -11,381 07 | | -11,381 07 |
| | | | Base | 91,704 36 | 103,085 43 | -11,381 07 | 0 00 | -11,381 07 |
| 05C6 62913F201 | NII HOLDINGS INC | | COMMON STOCK USD 001 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 111MKA26896 | 470 | 5,200 000 | Local | 120,078 17 | 74,620 35 | 45,457 82 | | 45,457 82 |
| | | | Base | 120,078 17 | 74,620 35 | 45,457 82 | 0 00 | 45,457 82 |
| 05C6 62913F201 | NII HOLDINGS INC | | | COMMON STOCK USD 001 | | 19 Aug 2011 | 24 Aug 2011 | 1 000000 |
| 111MHO18010 | 550 | 100 000 | Local | 3,668 34 | 1,435 01 | 2,233 33 | | 2,233 33 |
| | | | Base | 3,668 34 | 1,435 01 | 2,233 33 | 0 00 | 2,233 33 |
| 05C6 62913F201 | NII HOLDINGS INC | | | COMMON STOCK USD 001 | | 19 Aug 2011 | 24 Aug 2011 | 1 000000 |
| 111MHO18012 | 551 | 500 000 | Local | 18,281 39 | 7,175 03 | 11,106 36 | | 11,106 36 |
| | | | Base | 18,281 39 | 7,175 03 | 11,106 36 | 0 00 | 11,106 36 |
| **62913F201 Total** | | | | | | | | |
| | | | Local | 142,027 90 | 83,230 39 | 58,797 51 | | 58,797 51 |
| | | | Base | 142,027 90 | 83,230 39 | 58,797 51 | 0 00 | 58,797 51 |
| 05C5 62914B100 | NIC INC | | | COMMON STOCK NPV | | 03 May 2012 | 08 May 2012 | 1 000000 |
| 12ECJBBD51Q | 466 | 975 000 | Local | 11,212 24 | 10,383 75 | 828 49 | | 828 49 |
| | | | Base | 11,212 24 | 10,383 75 | 828 49 | 0 00 | 828 49 |
| 05C6 62985Q101 | NALCO HOLDING CO | | | COMMON STOCK USD 01 | | 20 Jul 2011 | 25 Jul 2011 | 1 000000 |
| 111MGM11569 | 780 | 300 000 | Local | 10,774 29 | 6,508 94 | 4,265 35 | | 4,265 35 |
| | | | Base | 10,774 29 | 6,508 94 | 4,265 35 | 0 00 | 4,265 35 |





Base Currency. USD - US DOLLAR

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|---|---|---|---|---|---|---|---|---|
| 05C6 62985Q101 | NALCO HOLDING CO | | | COMMON STOCK USD 01 | | 20 Jul 2011 | 25 Jul 2011 | 1 000000 |
| 111MGM11571 | 781 | 300 000 | Local | 10,809 51 | 6,508 94 | 4,300 57 | | 4,300 57 |
| | | | Base | 10,809 51 | 6,508 94 | 4,300 57 | 0 00 | 4,300 57 |
| 05C6 62985Q101 | NALCO HOLDING CO | | | COMMON STOCK USD 01 | | 20 Jul 2011 | 25 Jul 2011 | 1 000000 |
| 111MGM11573 | 782 | 7,650 000 | Local | 274,919 65 | 165,978 04 | 108,941 61 | | 108,941 61 |
| | | | Base | 274,919 65 | 165,978 04 | 108,941 61 | 0 00 | 108,941 61 |
| **62985Q101 Total** | | | | | | | | |
| | | | Local | 296,503 45 | 178,995 92 | 117,507 53 | | 117,507 53 |
| | | | Base | 296,503 45 | 178,995 92 | 117,507 53 | 0 00 | 117,507 53 |
| 05CJ 635309107 | NATIONAL CINEMEDIA INC | | | COMMON STOCK USD 01 | | 20 Dec 2011 | 23 Dec 2011 | 1 000000 |
| 114BLO01440 | 266 | 926 000 | Local | 11,213 92 | 14,658 42 | -3,444 50 | | -3,444 50 |
| | | | Base | 11,213 92 | 14,658 42 | -3,444 50 | 0 00 | -3,444 50 |
| 05CJ 635309107 | NATIONAL CINEMEDIA INC | | | COMMON STOCK USD 01 | | 21 Dec 2011 | 27 Dec 2011 | 1 000000 |
| 114BLP00851 | 321 | 861 000 | Local | 10,481 94 | 13,629 48 | -3,147 54 | | -3,147 54 |
| | | | Base | 10,481 94 | 13,629 48 | -3,147 54 | 0 00 | -3,147 54 |
| 05CJ 635309107 | NATIONAL CINEMEDIA INC | | | COMMON STOCK USD 01 | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLQ00540 | 381 | 873 000 | Local | 10,660 34 | 13,819 43 | -3,159 09 | | -3,159 09 |
| | | | Base | 10,660 34 | 13,819 43 | -3,159 09 | 0 00 | -3,159 09 |
| 05CJ 635309107 | NATIONAL CINEMEDIA INC | | | COMMON STOCK USD 01 | | 23 Jan 2012 | 26 Jan 2012 | 1 000000 |
| 124BAO00872 | 501 | 336 000 | Local | 4,477 82 | 5,318 82 | -841 00 | | -841 00 |
| | | | Base | 4,477 82 | 5,318 82 | -841 00 | 0 00 | -841 00 |
| 05CJ 635309107 | NATIONAL CINEMEDIA INC | | | COMMON STOCK USD 01 | | 24 Jan 2012 | 27 Jan 2012 | 1 000000 |
| 124BAP00877 | 509 | 205 000 | Local | 2,749 81 | 3,245 11 | -495 30 | | -495 30 |
| | | | Base | 2,749 81 | 3,245 11 | -495 30 | 0 00 | -495 30 |
| 05CJ 635309107 | NATIONAL CINEMEDIA INC | | | COMMON STOCK USD 01 | | 25 Jan 2012 | 30 Jan 2012 | 1 000000 |
| 124BAQ01461 | 519 | 215 000 | Local | 2,911 04 | 3,403 41 | -492 37 | | -492 37 |
| | | | Base | 2,911 04 | 3,403 41 | -492 37 | 0 00 | -492 37 |

## Realized Gain/Loss
by Report Date - Composite

June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency. USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 26 Jan 2012 | 31 Jan 2012 | 1 00000C |
| 124BAR01029 | | 526 | 132 000 | Local | 1,791 44 | 2,089 54 | -298 10 | | -298 10 |
| | | | | Base | 1,791 44 | 2,089 54 | -298 10 | 0 00 | -298 10 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 27 Jan 2012 | 01 Feb 2012 | 1 00000C |
| 124BAS00764 | | 532 | 292 000 | Local | 3,928 28 | 4,622 31 | -694 03 | | -694 03 |
| | | | | Base | 3,928 28 | 4,622 31 | -694 03 | 0 00 | -694 03 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 30 Jan 2012 | 02 Feb 2012 | 1 00000C |
| 124BAT01056 | | 537 | 196 000 | Local | 2,607 78 | 3,102 65 | -494 87 | | -494 87 |
| | | | | Base | 2,607 78 | 3,102 65 | -494 87 | 0 00 | -494 87 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 09 Feb 2012 | 14 Feb 2012 | 1 00000C |
| 124BBH00832 | | 589 | 27 000 | Local | 377 50 | 427 41 | -49 91 | | -49 91 |
| | | | | Base | 377 50 | 427 41 | -49 91 | 0 00 | -49 91 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 09 Feb 2012 | 14 Feb 2012 | 1 00000C |
| 124BBH00836 | | 595 | 948 000 | Local | 13,238 56 | 15,006 67 | -1,768 11 | | -1,768 11 |
| | | | | Base | 13,238 56 | 15,006 67 | -1,768 11 | 0 00 | -1,768 11 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 13 Feb 2012 | 16 Feb 2012 | 1 00000C |
| 124BBJ01144 | | 607 | 175 000 | Local | 2,446 52 | 2,770 22 | -323 70 | | -323 70 |
| | | | | Base | 2,446 52 | 2,770 22 | -323 70 | 0 00 | -323 70 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 14 Feb 2012 | 17 Feb 2012 | 1 00000C |
| 124BBK01260 | | 613 | 649 000 | Local | 9,080 82 | 10,273 55 | -1,192 73 | | -1,192 73 |
| | | | | Base | 9,080 82 | 10,273 55 | -1,192 73 | 0 00 | -1,192 73 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 15 Feb 2012 | 21 Feb 2012 | 1 00000C |
| 124BBL00900 | | 619 | 608 000 | Local | 9,053 56 | 9,624 53 | -570 97 | | -570 97 |
| | | | | Base | 9,053 56 | 9,624 53 | -570 97 | 0 00 | -570 97 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 16 Feb 2012 | 22 Feb 2012 | 1 00000C |
| 124BBM01095 | | 622 | 505 000 | Local | 7,605 97 | 7,994 06 | -388 09 | | -388 09 |
| | | | | Base | 7,605 97 | 7,994 06 | -388 09 | 0 00 | -388 09 |



## Realized Gain/Loss
by Report Date - Composite

June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 17 Feb 2012 | 23 Feb 2012 | 1 00000C |
| 124BBN00866 | | 625 | 84 000 | Local | 1,246 28 | 1,329 71 | -83 43 | | -83 43 |
| | | | | Base | 1,246 28 | 1,329 71 | -83 43 | 0 00 | -83 43 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 17 Feb 2012 | 23 Feb 2012 | 1 00000C |
| 124BBN00867 | | 626 | 355 000 | Local | 5,291 45 | 5,619 59 | -328 14 | | -328 14 |
| | | | | Base | 5,291 45 | 5,619 59 | -328 14 | 0 00 | -328 14 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 21 Feb 2012 | 24 Feb 2012 | 1 00000C |
| 124BBO01028 | | 630 | 270 000 | Local | 4,009 96 | 4,274 05 | -264 09 | | -264 09 |
| | | | | Base | 4,009 96 | 4,274 05 | -264 09 | 0 00 | -264 09 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 22 Feb 2012 | 27 Feb 2012 | 1 00000C |
| 124BBP01733 | | 637 | 254 000 | Local | 3,716 74 | 4,020 77 | -304 03 | | -304 03 |
| | | | | Base | 3,716 74 | 4,020 77 | -304 03 | 0 00 | -304 03 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 23 Feb 2012 | 28 Feb 2012 | 1 00000C |
| 124BBQ00921 | | 647 | 496 000 | Local | 7,220 98 | 7,851 59 | -630 61 | | -630 61 |
| | | | | Base | 7,220 98 | 7,851 59 | -630 61 | 0 00 | -630 61 |
| 05CJ | 635309107 | NATIONAL CINEMEDIA INC | | COMMON STOCK USD 01 | | | 24 Feb 2012 | 29 Feb 2012 | 1 00000C |
| 124BBR01102 | | 656 | 632 000 | Local | 9,093 17 | 10,004 45 | -911 28 | | -911 28 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 9,093 17 | 10,004 45 | -911 28 | 0 00 | -911 28 |
| **635309107 Total** | | | | | | | | |
| | | | Local | 123,203 88 | 143,085 77 | -19,881 89 | | -19,881 89 |
| | | | Base | 123,203 88 | 143,085 77 | -19,881 89 | 0 00 | -19,881 89 |
| 05CN 637071101 | NATIONAL OILWELL VARCO INC | | COMMON STOCK USD 01 | | | 22 Feb 2012 | 27 Feb 2012 | 1 00000C |
| 124BBP00456 | 296 | 100 000 | Local | 8,608 09 | 6,811 41 | 1,796 68 | | 1,796 68 |
| | | | Base | 8,608 09 | 6,811 41 | 1,796 68 | 0 00 | 1,796 68 |
| 05C6 63934E108 | NAVISTAR INTERNATIONAL CORF | | COMMON STOCK USD 1 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18596 | 267 | 2,200 00C | Local | 97,302 81 | 145,857 83 | -48,555 02 | | -48,555 02 |
| | | | Base | 97,302 81 | 145,857 83 | -48,555 02 | 0 00 | -48,555 02 |





Base Currency: USD - US DOLLAR

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|---|---|---|---|---|---|---|---|---|
| 05C6 63934E108 | NAVISTAR INTERNATIONAL CORF | | COMMON STOCK USD 1 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26819 | 459 | 2,350 00C | Local | 95,717 65 | 155,802 69 | -60,085 04 | | -60,085 04 |
| | | | Base | 95,717 65 | 155,802 69 | -60,085 04 | 0 00 | -60,085 04 |
| 05C6 63934E108 | NAVISTAR INTERNATIONAL CORF | | COMMON STOCK USD 1 | | | 02 Sep 2011 | 08 Sep 2011 | 1 00000C |
| 111MIB26320 | 646 | 500 000 | Local | 19,815 81 | 33,149 51 | -13,333 70 | | -13,333 70 |
| | | | Base | 19,815 81 | 33,149 51 | -13,333 70 | 0 00 | -13,333 70 |
| **63934E108 Total** | | | | | | | | |
| | | | Local | 212,836 27 | 334,810 03 | -121,973 76 | | -121,973 76 |
| | | | Base | 212,836 27 | 334,810 03 | -121,973 76 | 0 00 | -121,973 76 |
| 05C6 640268108 | NEKTAR THERAPEUTICS | | COMMON STOCK USD 0001 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT20318 | 307 | 8,000 00C | Local | 44,725 54 | 87,142 50 | -42,416 96 | | -42,416 96 |
| | | | Base | 44,725 54 | 87,142 50 | -42,416 96 | 0 00 | -42,416 96 |
| 05C6 640268108 | NEKTAR THERAPEUTICS | | COMMON STOCK USD 0001 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26897 | 471 | 6,150 00C | Local | 32,446 77 | 66,990 80 | -34,544 03 | | -34,544 03 |
| | | | Base | 32,446 77 | 66,990 80 | -34,544 03 | 0 00 | -34,544 03 |
| **640268108 Total** | | | | | | | | |
| | | | Local | 77,172 31 | 154,133 30 | -76,960 99 | | -76,960 99 |
| | | | Base | 77,172 31 | 154,133 30 | -76,960 99 | 0 00 | -76,960 99 |
| 05C4 674599105 | OCCIDENTAL PETROLEUM CORP | | COMMON STOCK USD 2 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00738 | 197 | 3,746 00C | Local | 347,491 01 | 268,773 30 | 78,717 71 | | 78,717 71 |
| | | | Base | 347,491 01 | 268,773 30 | 78,717 71 | 0 00 | 78,717 71 |
| 05CJ 675232102 | OCEANEERING INTL INC | | COMMON STOCK USD 25 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01418 | 244 | 336 000 | Local | 15,571 99 | 7,978 77 | 7,593 22 | | 7,593 22 |
| | | | Base | 15,571 99 | 7,978 77 | 7,593 22 | 0 00 | 7,593 22 |
| 05CJ 675232102 | OCEANEERING INTL INC | | COMMON STOCK USD 25 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00832 | 302 | 319 000 | Local | 14,742 29 | 7,575 08 | 7,167 21 | | 7,167 21 |
| | | | Base | 14,742 29 | 7,575 08 | 7,167 21 | 0 00 | 7,167.21 |





Base Currency: USD - US DOLLAR

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|---|---|---|---|---|---|---|---|---|

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05CJ 675232102 | OCEANEERING INTL INC | | COMMON STOCK USD 25 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00516 | 357 | 323 000 | Local | 15,067 14 | 7,670 07 | 7,397 07 | | 7,397 07 |
| | | | Base | 15,067 14 | 7,670 07 | 7,397 07 | 0 00 | 7,397 07 |
| 05CJ 675232102 | OCEANEERING INTL INC | | COMMON STOCK USD 25 | | | 28 Feb 2012 | 02 Mar 2012 | 1 00000C |
| 124BBT01507 | 674 | 553 000 | Local | 30,348 59 | 13,131 73 | 17,216 86 | | 17,216 86 |
| | | | Base | 30,348 59 | 13,131 73 | 17,216 86 | 0 00 | 17,216 86 |
| 05CJ 675232102 | OCEANEERING INTL INC | | COMMON STOCK USD 25 | | | 10 Apr 2012 | 13 Apr 2012 | 1 00000C |
| 12DHJBBB7S7 | 786 | 686 000 | Local | 35,753 51 | 16,289 99 | 19,463 52 | | 19,463 52 |
| | | | Base | 35,753 51 | 16,289 99 | 19,463 52 | 0 00 | 19,463 52 |
| 05CJ 675232102 | OCEANEERING INTL INC | | COMMON STOCK USD 25 | | | 11 Apr 2012 | 16 Apr 2012 | 1 00000C |
| 12DIJBBCKJD | 792 | 643 000 | Local | 33,067 90 | 15,268 89 | 17,799 01 | | 17,799 01 |
| | | | Base | 33,067 90 | 15,268 89 | 17,799 01 | 0 00 | 17,799 01 |
| 05CJ 675232102 | OCEANEERING INTL INC | | COMMON STOCK USD 25 | | | 12 Apr 2012 | 17 Apr 2012 | 1 00000C |
| 12DJJBBCDCC | 798 | 476 000 | Local | 24,893 38 | 11,303 26 | 13,590 12 | | 13,590 12 |
| | | | Base | 24,893 38 | 11,303 26 | 13,590 12 | 0 00 | 13,590 12 |
| **675232102 Total** | | | | | | | | |
| | | | Local | 169,444 80 | 79,217 79 | 90,227 01 | | 90,227 01 |
| | | | Base | 169,444 80 | 79,217 79 | 90,227 01 | 0 00 | 90,227 01 |
| 05C6 67958010C | OLD DOMINION FREIGHT LINE | | COMMON STOCK USD 1 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU14734 | 353 | 2,300 00C | Local | 85,745 80 | 77,221 69 | 8,524 11 | | 8,524 11 |
| | | | Base | 85,745 80 | 77,221 69 | 8,524 11 | 0 00 | 8,524 11 |
| 05C6 67958010C | OLD DOMINION FREIGHT LINE | | COMMON STOCK USD 1 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU19772 | 387 | 1,500 00C | Local | 55,817 37 | 50,361 97 | 5,455 40 | | 5,455 40 |
| | | | Base | 55,817 37 | 50,361 97 | 5,455 40 | 0 00 | 5,455 40 |
| **679580100 Total** | | | | | | | | |
| | | | Local | 141,563 17 | 127,583 66 | 13,979 51 | | 13,979 51 |
| | | | Base | 141,563 17 | 127,583 66 | 13,979 51 | 0 00 | 13,979 51 |





**Base Currency: USD - US DOLLAR**

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|---|---|---|---|---|---|---|---|---|
| 05CN 680665205 | OLIN CORP | | COMMON STOCK USD1 | | | 21 Mar 2012 | 26 Mar 2012 | 1 00000C |
| 124BCP00198 | 380 | 300 000 | Local | 6,363 30 | 6,458 49 | -95 19 | | -95 19 |
| | | | Base | 6,363 30 | 6,458 49 | -95 19 | 0 00 | -95 19 |
| 05CN 680665205 | OLIN CORP | | COMMON STOCK USD1 | | | 21 Mar 2012 | 26 Mar 2012 | 1 00000C |
| 124BCP00199 | 381 | 500 000 | Local | 10,613 05 | 10,764 14 | -151 09 | | -151 09 |
| | | | Base | 10,613 05 | 10,764 14 | -151 09 | 0 00 | -151 09 |
| 05CN 680665205 | OLIN CORP | | COMMON STOCK USD1 | | | 21 Mar 2012 | 26 Mar 2012 | 1 00000C |
| 124BCP00200 | 382 | 500 000 | Local | 10,619 30 | 10,764 14 | -144 84 | | -144 84 |
| | | | Base | 10,619 30 | 10,764 14 | -144 84 | 0 00 | -144 84 |
| 05CN 680665205 | OLIN CORP | | COMMON STOCK USD1 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBB7BC | 483 | 900 000 | Local | 18,788 15 | 19,375 46 | -587 31 | | -587 31 |
| | | | Base | 18,788 15 | 19,375 46 | -587 31 | 0 00 | -587 31 |
| 05CN 680665205 | OLIN CORP | | COMMON STOCK USD1 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBB7BF | 485 | 1,400 00C | Local | 29,103 80 | 30,139 61 | -1,035 81 | | -1,035 81 |
| | | | Base | 29,103 80 | 30,139 61 | -1,035 81 | 0 00 | -1,035 81 |
| **680665205 Total** | | | | | | | | |
| | | | Local | 75,487 60 | 77,501 84 | -2,014 24 | | -2,014 24 |
| | | | Base | 75,487 60 | 77,501 84 | -2,014 24 | 0 00 | -2,014 24 |
| 05CN 68389X105 | ORACLE CORP | | COMMON STOCK USD 01 | | | 23 May 2012 | 29 May 2012 | 1 00000C |
| 12ERJBBB5JR | 578 | 600 000 | Local | 15,778 86 | 15,499 44 | 279 42 | | 279 42 |
| | | | Base | 15,778 86 | 15,499 44 | 279 42 | 0 00 | 279 42 |
| 05C4 690742101 | OWENS CORNING | | COMMON STOCK USD 001 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00739 | 198 | 4,625 00C | Local | 124,780 10 | 127,781 28 | -3,001 18 | | -3,001 18 |
| | | | Base | 124,780 10 | 127,781 28 | -3,001 18 | 0 00 | -3,001 18 |

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|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 690742101 | OWENS CORNING | | COMMON STOCK USD 001 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA27128 | | 492 | 7,800 00C | Local | 211,373 60 | 260,241 27 | -48,867 67 | | -48,867 67 |
| | | | | Base | 211,373 60 | 260,241 27 | -48,867 67 | 0 00 | -48,867 67 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 690742101 | OWENS CORNING | | COMMON STOCK USD 001 | | | 07 Jul 2011 | 12 Jul 2011 | 1 00000C |
| 111MGD29892 | | 540 | 100 000 | Local | 3,789 98 | 3,379 97 | 410 01 | | 410 01 |
| | | | | Base | 3,789 98 | 3,379 97 | 410 01 | 0 00 | 410 01 |
| 05C6 | 690742101 | OWENS CORNING | | COMMON STOCK USD 001 | | | 07 Jul 2011 | 12 Jul 2011 | 1 00000C |
| 111MGD29895 | | 541 | 100 000 | Local | 3,796 21 | 3,379 97 | 416 24 | | 416 24 |
| | | | | Base | 3,796 21 | 3,379 97 | 416 24 | 0 00 | 416 24 |
| 05C6 | 690742101 | OWENS CORNING | | COMMON STOCK USD 001 | | | 07 Jul 2011 | 12 Jul 2011 | 1 00000C |
| 111MGD29904 | | 542 | 100 000 | Local | 3,796 05 | 3,379 97 | 416 08 | | 416 08 |
| | | | | Base | 3,796 05 | 3,379 97 | 416 08 | 0 00 | 416 08 |
| 05C6 | 690742101 | OWENS CORNING | | COMMON STOCK USD 001 | | | 07 Jul 2011 | 12 Jul 2011 | 1 00000C |
| 111MGD29907 | | 543 | 200 000 | Local | 7,545 77 | 6,759 94 | 785 83 | | 785 83 |
| | | | | Base | 7,545 77 | 6,759 94 | 785 83 | 0 00 | 785 83 |
| 05C6 | 690742101 | OWENS CORNING | | COMMON STOCK USD 001 | | | 08 Jul 2011 | 13 Jul 2011 | 1 00000C |
| 111MGE12160 | | 545 | 100 000 | Local | 3,731 14 | 3,379 97 | 351 17 | | 351 17 |
| | | | | Base | 3,731 14 | 3,379 97 | 351 17 | 0 00 | 351 17 |
| 05C6 | 690742101 | OWENS CORNING | | COMMON STOCK USD 001 | | | 08 Jul 2011 | 13 Jul 2011 | 1 00000C |
| 111MGE12189 | | 546 | 100 000 | Local | 3,738 92 | 3,379 97 | 358 95 | | 358 95 |
| | | | | Base | 3,738 92 | 3,379 97 | 358 95 | 0 00 | 358 95 |
| **690742101 Total** | | | | | | | | | |
| | | | | Local | 362,551 77 | 411,682 34 | -49,130 57 | | -49,130 57 |
| | | | | Base | 362,551 77 | 411,682 34 | -49,130 57 | 0 00 | -49,130 57 |
| 05C6 | 69333Y10E | PF CHANG S CHINA BISTRO INC | | COMMON STOCK USD 001 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18603 | | 268 | 2,200 00C | Local | 68,227 94 | 71,007 76 | -2,779 82 | | -2,779 82 |
| | | | | Base | 68,227 94 | 71,007 76 | -2,779 82 | 0 00 | -2,779 82 |
| 05C6 | 69333Y10E | PF CHANG S CHINA BISTRO INC | | COMMON STOCK USD 001 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU11275 | | 335 | 1,500 00C | Local | 47,396 98 | 48,414 38 | -1,017 40 | | -1,017 40 |
| | | | | Base | 47,396 98 | 48,414 38 | -1,017 40 | 0 00 | -1,017 40 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | 69333Y10E | PF CHANG S CHINA BISTRO INC | | COMMON STOCK USD 001 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU15830 | | 369 | 1,350 00C | Local | 42,818 34 | 43,572 94 | -754 60 | | -754 60 |
| | | | | Base | 42,818 34 | 43,572 94 | -754 60 | 0 00 | -754 60 |
| **69333Y108 Total** | | | | | | | | | |
| | | | | Local | 158,443 26 | 162,995 08 | -4,551 82 | | -4,551 82 |
| | | | | Base | 158,443 26 | 162,995 08 | -4,551 82 | 0 00 | -4,551 82 |
| 05CB | 69339070C | PIMCO TOTAL RETURN FUND | | PIMCO TOTAL RETURN FUND INST | | | 30 Aug 2011 | 31 Aug 2011 | 1 00000C |
| 114BIC01450 | | 349 | 363,636 364 | Local | 4,000,000 00 | 3,969,677 82 | 30,322 18 | | 30,322 18 |

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 4,000,000 00 | 3,969,677 82 | 30,322 18 | 0 00 | 30,322 18 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 27 Jul 2011 | 01 Aug 2011 | 1 00000C |
| 111MGR33610 | 123 | 100 000 | Local | 728 98 | 741 61 | -12 63 | | -12 63 |
| | | | Base | 728 98 | 741 61 | -12 63 | 0 00 | -12 63 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 27 Jul 2011 | 01 Aug 2011 | 1 00000C |
| 111MGR33612 | 124 | 100 000 | Local | 732 48 | 741 61 | -9 13 | | -9 13 |
| | | | Base | 732 48 | 741 61 | -9 13 | 0 00 | -9 13 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 27 Jul 2011 | 01 Aug 2011 | 1 00000C |
| 111MGR33684 | 125 | 100 000 | Local | 729 98 | 741 61 | -11 63 | | -11 63 |
| | | | Base | 729 98 | 741 61 | -11 63 | 0 00 | -11 63 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 10 Aug 2011 | 15 Aug 2011 | 1 00000C |
| 111MHH29830 | 419 | 3,000 00C | Local | 16,293 28 | 22,248 42 | -5,955 14 | | -5,955 14 |
| | | | Base | 16,293 28 | 22,248 42 | -5,955 14 | 0 00 | -5,955 14 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 111MHI18220 | 434 | 3,700 00C | Local | 20,360 70 | 27,439 72 | -7,079 02 | | -7,079 02 |
| | | | Base | 20,360 70 | 27,439 72 | -7,079 02 | 0 00 | -7,079 02 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 111MHI18222 | 435 | 800 000 | Local | 4,461 91 | 5,932 91 | -1,471 00 | | -1,471 00 |
| | | | Base | 4,461 91 | 5,932 91 | -1,471 00 | 0 00 | -1,471 00 |





Base Currency: USD - US DOLLAR

| Fund Asset ID | Security Name | | Security Description | | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|
| **SSB Trade ID** | **Lot** | **Shares/Par** | | **Principal Net** | **Cost** | **Security Gn/Ls** | **Curr Gn/Ls** | **Net Gn/Ls** |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 111MHI29573 | 461 | 600 000 | Local | 3,305 93 | 4,449 68 | -1,143 75 | | -1,143 75 |
| | | | Base | 3,305 93 | 4,449 68 | -1,143 75 | 0 00 | -1,143 75 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 111MHI29575 | 462 | 2,500 00C | Local | 13,872 48 | 18,540 35 | -4,667 87 | | -4,667 87 |
| | | | Base | 13,872 48 | 18,540 35 | -4,667 87 | 0 00 | -4,667 87 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 111MHI29577 | 463 | 1,400 00C | Local | 7,793 51 | 10,382 60 | -2,589 09 | | -2,589 09 |
| | | | Base | 7,793 51 | 10,382 60 | -2,589 09 | 0 00 | -2,589 09 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 111MHI36979 | 475 | 2,200 00C | Local | 12,253 76 | 16,315 51 | -4,061 75 | | -4,061 75 |
| | | | Base | 12,253 76 | 16,315 51 | -4,061 75 | 0 00 | -4,061 75 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 111MHI36981 | 476 | 2,100 00C | Local | 11,713 36 | 15,573 90 | -3,860 54 | | -3,860 54 |
| | | | Base | 11,713 36 | 15,573 90 | -3,860 54 | 0 00 | -3,860 54 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 111MHI36983 | 477 | 200 000 | Local | 1,122 21 | 1,483 23 | -361 02 | | -361 02 |
| | | | Base | 1,122 21 | 1,483 23 | -361 02 | 0 00 | -361 02 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 111MHI42986 | 485 | 3,100 00C | Local | 17,634 93 | 22,990 04 | -5,355 11 | | -5,355 11 |
| | | | Base | 17,634 93 | 22,990 04 | -5,355 11 | 0 00 | -5,355 11 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 12 Aug 2011 | 17 Aug 2011 | 1 00000C |
| 111MHJ34692 | 502 | 7,900 00C | Local | 44,961 98 | 58,587 52 | -13,625 54 | | -13,625 54 |
| | | | Base | 44,961 98 | 58,587 52 | -13,625 54 | 0 00 | -13,625 54 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 12 Aug 2011 | 17 Aug 2011 | 1 00000C |
| 111MHJ34694 | 503 | 600 000 | Local | 3,432 41 | 4,449 69 | -1,017 28 | | -1,017 28 |
| | | | Base | 3,432 41 | 4,449 69 | -1,017 28 | 0 00 | -1,017 28 |

## Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 01 Sep 2011 | 07 Sep 2011 | 1 00000C |
| 111MIA27309 | 633 | 1,900 00C | Local | 11,470 83 | 14,090 67 | -2,619 84 | | -2,619 84 |
| | | | Base | 11,470 83 | 14,090 67 | -2,619 84 | 0 00 | -2,619 84 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 01 Sep 2011 | 07 Sep 2011 | 1 00000C |
| 111MIA27310 | 634 | 3,200 00C | Local | 19,231 62 | 23,731 65 | -4,500 03 | | -4,500 03 |
| | | | Base | 19,231 62 | 23,731 65 | -4,500 03 | 0 00 | -4,500 03 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 01 Sep 2011 | 07 Sep 2011 | 1 00000C |
| 111MIA27311 | 635 | 1,400 00C | Local | 8,451 91 | 10,382 60 | -1,930 69 | | -1,930 69 |
| | | | Base | 8,451 91 | 10,382 60 | -1,930 69 | 0 00 | -1,930 69 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 07 Sep 2011 | 12 Sep 2011 | 1 00000C |
| 111MID26601 | 674 | 1,500 00C | Local | 8,709 58 | 11,124 21 | -2,414 63 | | -2,414 63 |
| | | | Base | 8,709 58 | 11,124 21 | -2,414 63 | 0 00 | -2,414 63 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 07 Sep 2011 | 12 Sep 2011 | 1 00000C |
| 111MID26632 | 675 | 3,200 00C | Local | 18,653 40 | 23,731 65 | -5,078 25 | | -5,078 25 |
| | | | Base | 18,653 40 | 23,731 65 | -5,078 25 | 0 00 | -5,078 25 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 07 Sep 2011 | 12 Sep 2011 | 1 00000C |
| 111MID26633 | 676 | 700 000 | Local | 4,082 11 | 5,191 30 | -1,109 19 | | -1,109 19 |
| | | | Base | 4,082 11 | 5,191 30 | -1,109 19 | 0 00 | -1,109 19 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 07 Sep 2011 | 12 Sep 2011 | 1 00000C |
| 111MID26634 | 677 | 1,000 00C | Local | 5,829 88 | 7,416 15 | -1,586 27 | | -1,586 27 |
| | | | Base | 5,829 88 | 7,416 15 | -1,586 27 | 0 00 | -1,586 27 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 07 Sep 2011 | 12 Sep 2011 | 1 00000C |
| 111MID26635 | 678 | 100 000 | Local | 582 43 | 741 61 | -159 18 | | -159 18 |
| | | | Base | 582 43 | 741 61 | -159 18 | 0 00 | -159 18 |
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 111MGK25210 | 683 | 900 000 | Local | 6,284 39 | 6,674 53 | -390 14 | | -390 14 |
| | | | Base | 6,284 39 | 6,674 53 | -390 14 | 0 00 | -390 14 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 69344F10E | PMC SIERRA INC | | COMMON STOCK USD 001 | | | 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 111MGK25212 | 684 | 500 000 | Local | 3,479 93 | 3,708 07 | -228 14 | | -228 14 |
| | | | Base | 3,479 93 | 3,708 07 | -228 14 | 0 00 | -228 14 |
| **69344F106 Total** | | | | | | | | |
| | | | Local | 246,173 98 | 317,410 84 | -71,236 86 | | -71,236 86 |
| | | | Base | 246,173 98 | 317,410 84 | -71,236 86 | 0 00 | -71,236 86 |
| 05CJ 69366A10C | PSS WORLD MEDICAL INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWM | 102 | 1,824 00C | Local | 43,275 24 | 47,517 53 | -4,242 29 | | -4,242 29 |
| | | | Base | 43,275 24 | 47,517 53 | -4,242 29 | 0 00 | -4,242 29 |
| 05CJ 69366A10C | PSS WORLD MEDICAL INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01451 | 277 | 1,356 00C | Local | 33,289 29 | 35,325 54 | -2,036 25 | | -2,036 25 |
| | | | Base | 33,289 29 | 35,325 54 | -2,036 25 | 0 00 | -2,036 25 |
| 05CJ 69366A10C | PSS WORLD MEDICAL INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00861 | 331 | 1,244 00C | Local | 30,171 63 | 32,407 79 | -2,236 16 | | -2,236 16 |
| | | | Base | 30,171 63 | 32,407 79 | -2,236 16 | 0 00 | -2,236 16 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05CJ 69366A10C | PSS WORLD MEDICAL INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00550 | 391 | 1,263 00C | Local | 30,884 42 | 32,902 77 | -2,018 35 | | -2,018 35 |
| | | | Base | 30,884 42 | 32,902 77 | -2,018 35 | 0 00 | -2,018 35 |
| **69366A100 Total** | | | | | | | | |
| | | | Local | 137,620 58 | 148,153 63 | -10,533 05 | | -10,533 05 |
| | | | Base | 137,620 58 | 148,153 63 | -10,533 05 | 0 00 | -10,533 05 |
| 05CJ 698354107 | PANDORA MEDIA INC | | COMMON STOCK USD 0001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWX | 111 | 3,684 00C | Local | 31,350 13 | 36,166 88 | -4,816 75 | | -4,816 75 |
| | | | Base | 31,350 13 | 36,166 88 | -4,816 75 | 0 00 | -4,816 75 |
| 05CJ 698354107 | PANDORA MEDIA INC | | COMMON STOCK USD 0001 | | | 23 May 2012 | 29 May 2012 | 1 00000C |
| 12ERJBBCBRL | 199 | 1,734 00C | Local | 17,795 64 | 17,023 18 | 772 46 | | 772 46 |
| | | | Base | 17,795 64 | 17,023 18 | 772 46 | 0 00 | 772 46 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **698354107 Total** | | | | | | | | |
| | | | Local | 49,145 77 | 53,190 06 | -4,044 29 | | -4,044 29 |
| | | | Base | 49,145 77 | 53,190 06 | -4,044 29 | 0 00 | -4,044 29 |
| 05CJ 705573103 | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWJ | 099 | 1,592 00C | Local | 61,634 48 | 43,412 50 | 18,221 98 | | 18,221 98 |
| | | | Base | 61,634 48 | 43,412 50 | 18,221 98 | 0 00 | 18,221 98 |
| 05CJ 705573103 | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01447 | 273 | 1,192 00C | Local | 34,430 97 | 32,418 00 | 2,012 97 | | 2,012 97 |
| | | | Base | 34,430 97 | 32,418 00 | 2,012 97 | 0 00 | 2,012 97 |
| 05CJ 705573103 | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00559 | 400 | 2,223 00C | Local | 62,954 80 | 60,457 39 | 2,497 41 | | 2,497 41 |
| | | | Base | 62,954 80 | 60,457 39 | 2,497 41 | 0 00 | 2,497 41 |
| 05CJ 705573103 | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 04 Jan 2012 | 09 Jan 2012 | 1 00000C |
| 124BAC00906 | 417 | 130 000 | Local | 3,693 56 | 3,535 52 | 158 04 | | 158 04 |
| | | | Base | 3,693 56 | 3,535 52 | 158 04 | 0 00 | 158 04 |
| 05CJ 705573103 | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 05 Jan 2012 | 10 Jan 2012 | 1 00000C |
| 124BAD00576 | 421 | 269 000 | Local | 7,532 74 | 7,315 81 | 216 93 | | 216 93 |
| | | | Base | 7,532 74 | 7,315 81 | 216 93 | 0 00 | 216 93 |
| 05CJ 705573103 | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 06 Jan 2012 | 11 Jan 2012 | 1 00000C |
| 124BAE00501 | 424 | 99 000 | Local | 2,700 09 | 2,692 43 | 7 66 | | 7 66 |
| | | | Base | 2,700 09 | 2,692 43 | 7 66 | 0 00 | 7 66 |
| 05CJ 705573103 | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 06 Jan 2012 | 11 Jan 2012 | 1 00000C |
| 124BAE00503 | 426 | 237 000 | Local | 6,447 08 | 6,445 52 | 1 56 | | 1 56 |
| | | | Base | 6,447 08 | 6,445 52 | 1 56 | 0 00 | 1 56 |
| 05CJ 705573103 | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 09 Jan 2012 | 12 Jan 2012 | 1 00000C |
| 124BAF00551 | 429 | 83 000 | Local | 2,238 36 | 2,257 29 | -18 93 | | -18 93 |
| | | | Base | 2,238 36 | 2,257 29 | -18 93 | 0 00 | -18 93 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID | Security Name | Security Description | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|

| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 70557310З | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 11 Jul 2011 | 14 Jul 2011 | 1 00000C |
| 114BGG00825 | 497 | 534 000 | Local | 24,470 71 | 13,120 62 | 11,350 09 | | 11,350 09 |
| | | | Base | 24,470 71 | 13,120 62 | 11,350 09 | 0 00 | 11,350 09 |
| 05CJ 70557310З | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 12 Jul 2011 | 15 Jul 2011 | 1 00000C |
| 114BGH00667 | 501 | 153 000 | Local | 6,843 08 | 3,759 28 | 3,083 80 | | 3,083 80 |
| | | | Base | 6,843 08 | 3,759 28 | 3,083 80 | 0 00 | 3,083 80 |
| 05CJ 70557310З | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 114BHJ01143 | 679 | 220 000 | Local | 9,452 75 | 5,405 50 | 4,047 25 | | 4,047 25 |
| | | | Base | 9,452 75 | 5,405 50 | 4,047 25 | 0 00 | 4,047.25 |
| 05CJ 70557310З | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 114BHJ01144 | 682 | 455 000 | Local | 19,602 79 | 11,179 55 | 8,423 24 | | 8,423 24 |
| | | | Base | 19,602 79 | 11,179 55 | 8,423 24 | 0 00 | 8,423 24 |
| 05CJ 70557310З | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 19 Aug 2011 | 24 Aug 2011 | 1 00000C |
| 114BHP00649 | 712 | 1,206 00C | Local | 44,775 62 | 29,631 95 | 15,143 67 | | 15,143 67 |
| | | | Base | 44,775 62 | 29,631 95 | 15,143 67 | 0 00 | 15,143 67 |
| 05CJ 70557310З | PEGASYSTEMS INC | | COMMON STOCK USD 01 | | | 22 Aug 2011 | 25 Aug 2011 | 1 00000C |
| 114BHQ00692 | 718 | 141 000 | Local | 5,042 88 | 3,464 43 | 1,578 45 | | 1,578 45 |
| | | | Base | 5,042 88 | 3,464 43 | 1,578 45 | 0 00 | 1,578 45 |
| **705573103 Total** | | | | | | | | |
| | | | Local | 291,819 91 | 225,095 79 | 66,724 12 | | 66,724 12 |
| | | | Base | 291,819 91 | 225,095 79 | 66,724 12 | 0 00 | 66,724 12 |
| 05C6 70788710Ꞩ | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 13 Jul 2011 | 18 Jul 2011 | 1 00000C |
| 111MGH28567 | 579 | 400 000 | Local | 9,075 74 | 8,372 50 | 703 24 | | 703 24 |
| | | | Base | 9,075 74 | 8,372 50 | 703 24 | 0 00 | 703 24 |
| 05C6 70788710Ꞩ | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 13 Jul 2011 | 18 Jul 2011 | 1 00000C |
| 111MGH28569 | 580 | 100 000 | Local | 2,285 23 | 2,093 13 | 192 10 | | 192 10 |
| | | | Base | 2,285 23 | 2,093 13 | 192 10 | 0 00 | 192 10 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 70788710Ꞩ | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 13 Jul 2011 | 18 Jul 2011 | 1 00000C |
| 111MGH28574 | 581 | 100 000 | Local | 2,286 74 | 2,093 13 | 193 61 | | 193 61 |
| | | | Base | 2,286 74 | 2,093 13 | 193 61 | 0 00 | 193 61 |
| 05C6 70788710Ꞩ | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 111MGI26183 | 604 | 1,000 00C | Local | 22,238 67 | 20,931 25 | 1,307 42 | | 1,307 42 |
| | | | Base | 22,238 67 | 20,931 25 | 1,307 42 | 0 00 | 1,307 42 |
| 05C6 70788710Ꞩ | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 15 Jul 2011 | 20 Jul 2011 | 1 00000C |
| 111MGJ30444 | 665 | 100 000 | Local | 2,248 61 | 2,093 13 | 155 48 | | 155 48 |
| | | | Base | 2,248 61 | 2,093 13 | 155 48 | 0 00 | 155 48 |
| 05C6 70788710Ꞩ | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 15 Jul 2011 | 20 Jul 2011 | 1 00000C |
| 111MGJ30446 | 666 | 300 000 | Local | 6,719 24 | 6,279 38 | 439 86 | | 439 86 |
| | | | Base | 6,719 24 | 6,279 38 | 439 86 | 0 00 | 439 86 |
| 05C6 70788710Ꞩ | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 111MGK27929 | 699 | 825 000 | Local | 18,223 48 | 17,268 28 | 955 20 | | 955 20 |
| | | | Base | 18,223 48 | 17,268 28 | 955 20 | 0 00 | 955 20 |
| 05C6 70788710Ꞩ | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 111MGK27932 | 700 | 600 000 | Local | 13,295 44 | 12,558 75 | 736 69 | | 736 69 |
| | | | Base | 13,295 44 | 12,558 75 | 736 69 | 0 00 | 736 69 |
| 05C6 70788710Ꞩ | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL26140 | 765 | 25 000 | Local | 562 63 | 523 28 | 39 35 | | 39 35 |
| | | | Base | 562 63 | 523 28 | 39 35 | 0 00 | 39 35 |
| 05C6 70788710Ꞩ | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL26141 | 766 | 1,000 00C | Local | 22,505 36 | 20,931 25 | 1,574 11 | | 1,574 11 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 22,505 36 | 20,931 25 | 1,574 11 | 0 00 | 1,574 11 |
| 05C6 707887105 | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 19 Jul 2011 | 22 Jul 2011 | 1 000000 |
| 111MGL26143 | 767 | 300 000 | Local | 6,748 04 | 6,279 38 | 468 66 | | 468 66 |
| | | | Base | 6,748 04 | 6,279 38 | 468 66 | 0 00 | 468 66 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 707887105 | PENN WEST PETROLEUM LTD | | COMMON STOCK NPV | | | 19 Jul 2011 | 22 Jul 2011 | 1 000000 |
| 111MGL26146 | 768 | 100 000 | Local | 2,252 16 | 2,093 12 | 159 04 | | 159 04 |
| | | | Base | 2,252 16 | 2,093 12 | 159 04 | 0 00 | 159 04 |
| **707887105 Total** | | | | | | | | |
| | | | Local | 108,441 34 | 101,516 58 | 6,924 76 | | 6,924 76 |
| | | | Base | 108,441 34 | 101,516 58 | 6,924 76 | 0 00 | 6,924 76 |
| 05C6 70931T103 | PENNYMAC MORTGAGE | | REIT USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 000000 |
| 111MJU18396 | 381 | 7,700 000 | Local | 133,162 01 | 145,077 76 | -11,915 75 | | -11,915 75 |
| | | | Base | 133,162 01 | 145,077 76 | -11,915 75 | 0 00 | -11,915 75 |
| 05C6 70931T103 | PENNYMAC MORTGAGE | | REIT USD 01 | | | 01 Nov 2011 | 04 Nov 2011 | 1 000000 |
| 111MKA14262 | 423 | 5,825 000 | Local | 99,492 58 | 109,750 39 | -10,257 81 | | -10,257 81 |
| | | | Base | 99,492 58 | 109,750 39 | -10,257 81 | 0 00 | -10,257 81 |
| **70931T103 Total** | | | | | | | | |
| | | | Local | 232,654 59 | 254,828 15 | -22,173 56 | | -22,173 56 |
| | | | Base | 232,654 59 | 254,828 15 | -22,173 56 | 0 00 | -22,173 56 |
| 05C6 709600100 | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 22 Jul 2011 | 27 Jul 2011 | 1 000000 |
| 111MGO27116 | 082 | 1,000 000 | Local | 3,374 93 | 9,549 44 | -6,174 51 | | -6,174 51 |
| | | | Base | 3,374 93 | 9,549 44 | -6,174 51 | 0 00 | -6,174 51 |
| 05C6 709600100 | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 29 Jul 2011 | 03 Aug 2011 | 1 000000 |
| 111MGT27882 | 173 | 300 000 | Local | 951 28 | 2,864 83 | -1,913 55 | | -1,913 55 |
| | | | Base | 951 28 | 2,864 83 | -1,913 55 | 0 00 | -1,913 55 |
| 05C6 709600100 | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 01 Aug 2011 | 04 Aug 2011 | 1 000000 |
| 111MHA28242 | 193 | 200 000 | Local | 598 98 | 1,909 89 | -1,310 91 | | -1,310 91 |
| | | | Base | 598 98 | 1,909 89 | -1,310 91 | 0 00 | -1,310 91 |
| 05C6 709600100 | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 01 Aug 2011 | 04 Aug 2011 | 1 000000 |
| 111MHA28245 | 194 | 300 000 | Local | 911 32 | 2,864 83 | -1,953 51 | | -1,953 51 |
| | | | Base | 911 32 | 2,864 83 | -1,953 51 | 0 00 | -1,953 51 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 709600100 | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 04 Aug 2011 | 09 Aug 2011 | 1 000000 |
| 111MHD36468 | 270 | 1,400 000 | Local | 3,628 44 | 13,369 22 | -9,740 78 | | -9,740 78 |
| | | | Base | 3,628 44 | 13,369 22 | -9,740 78 | 0 00 | -9,740 78 |
| 05C6 709600100 | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 05 Aug 2011 | 10 Aug 2011 | 1 000000 |
| 111MHE38489 | 298 | 300 000 | Local | 607 60 | 2,864 83 | -2,257 23 | | -2,257 23 |
| | | | Base | 607 60 | 2,864 83 | -2,257 23 | 0 00 | -2,257 23 |
| 05C6 709600100 | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 05 Aug 2011 | 10 Aug 2011 | 1 000000 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 111MHE38501 | 299 | 100 000 | Local | 202 73 | 954 94 | -752 21 | | -752 21 |
| | | | Base | 202 73 | 954 94 | -752 21 | 0 00 | -752 21 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 08 Aug 2011 | 11 Aug 2011 | 1 00000C |
| 111MHF33432 | 394 | 100 000 | Local | 207 99 | 954 94 | -746 95 | | -746 95 |
| | | | Base | 207 99 | 954 94 | -746 95 | 0 00 | -746 95 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 08 Aug 2011 | 11 Aug 2011 | 1 00000C |
| 111MHF33435 | 395 | 300 000 | Local | 605 98 | 2,864 83 | -2,258 85 | | -2,258 85 |
| | | | Base | 605 98 | 2,864 83 | -2,258 85 | 0 00 | -2,258 85 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 09 Aug 2011 | 12 Aug 2011 | 1 00000C |
| 111MHG44621 | 415 | 1,000 00C | Local | 1,919 86 | 9,549 45 | -7,629 59 | | -7,629 59 |
| | | | Base | 1,919 86 | 9,549 45 | -7,629 59 | 0 00 | -7,629 59 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 10 Aug 2011 | 15 Aug 2011 | 1 00000C |
| 111MHH40030 | 421 | 700 000 | Local | 1,329 76 | 6,684 61 | -5,354 85 | | -5,354 85 |
| | | | Base | 1,329 76 | 6,684 61 | -5,354 85 | 0 00 | -5,354 85 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 11 Aug 2011 | 16 Aug 2011 | 1 00000C |
| 111MHI39409 | 479 | 700 000 | Local | 1,346 07 | 6,684 61 | -5,338 54 | | -5,338 54 |
| | | | Base | 1,346 07 | 6,684 61 | -5,338 54 | 0 00 | -5,338 54 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 22 Jun 2011 | 27 Jun 2011 | 1 00000C |
| 111MFP27161 | 489 | 100 000 | Local | 360 96 | 954 94 | -593 98 | | -593 98 |
| | | | Base | 360 96 | 954 94 | -593 98 | 0 00 | -593 98 |



# Realized Gain/Loss

by Report Date - Composite

June 1, 2011 to May 31, 2012 View Date: September 6, 2012

**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 22 Jun 2011 | 27 Jun 2011 | 1 00000C |
| 111MFP27163 | 490 | 100 000 | Local | 360 87 | 954 94 | -594 07 | | -594 07 |
| | | | Base | 360 87 | 954 94 | -594 07 | 0 00 | -594 07 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 22 Jun 2011 | 27 Jun 2011 | 1 00000C |
| 111MFP27178 | 491 | 100 000 | Local | 360 78 | 954 94 | -594 16 | | -594 16 |
| | | | Base | 360 78 | 954 94 | -594 16 | 0 00 | -594 16 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 22 Jun 2011 | 27 Jun 2011 | 1 00000C |
| 111MFP27180 | 492 | 200 000 | Local | 725 40 | 1,909 89 | -1,184 49 | | -1,184 49 |
| | | | Base | 725 40 | 1,909 89 | -1,184 49 | 0 00 | -1,184 49 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 23 Jun 2011 | 28 Jun 2011 | 1 00000C |
| 111MFQ23109 | 496 | 100 000 | Local | 349 16 | 954 94 | -605 78 | | -605 78 |
| | | | Base | 349 16 | 954 94 | -605 78 | 0 00 | -605 78 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 23 Jun 2011 | 28 Jun 2011 | 1 00000C |
| 111MFQ23111 | 497 | 400 000 | Local | 1,399 25 | 3,819 78 | -2,420 53 | | -2,420 53 |
| | | | Base | 1,399 25 | 3,819 78 | -2,420 53 | 0 00 | -2,420 53 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 23 Jun 2011 | 28 Jun 2011 | 1 00000C |
| 111MFQ23113 | 498 | 200 000 | Local | 696 76 | 1,909 89 | -1,213 13 | | -1,213 13 |
| | | | Base | 696 76 | 1,909 89 | -1,213 13 | 0 00 | -1,213 13 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 23 Jun 2011 | 28 Jun 2011 | 1 00000C |
| 111MFQ23117 | 499 | 100 000 | Local | 349 00 | 954 94 | -605 94 | | -605 94 |
| | | | Base | 349 00 | 954 94 | -605 94 | 0 00 | -605 94 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 23 Jun 2011 | 28 Jun 2011 | 1 00000C |
| 111MFQ23119 | 500 | 200 000 | Local | 699 22 | 1,909 89 | -1,210 67 | | -1,210 67 |
| | | | Base | 699 22 | 1,909 89 | -1,210 67 | 0 00 | -1,210 67 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 12 Aug 2011 | 17 Aug 2011 | 1 00000C |
| 111MHJ34650 | 501 | 600 000 | Local | 1,211 55 | 5,729 67 | -4,518 12 | | -4,518 12 |
| | | | Base | 1,211 55 | 5,729 67 | -4,518 12 | 0 00 | -4,518 12 |

**Realized Gain/Loss**
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 27 Jun 2011 | 30 Jun 2011 | 1 00000C |
| 111MFS30618 | 505 | 100 000 | Local | 370 74 | 954 94 | -584 20 | | -584 20 |
| | | | Base | 370 74 | 954 94 | -584 20 | 0 00 | -584 20 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 27 Jun 2011 | 30 Jun 2011 | 1 00000C |
| 111MFS30620 | 506 | 500 000 | Local | 1,823 61 | 4,774 72 | -2,951 11 | | -2,951 11 |
| | | | Base | 1,823 61 | 4,774 72 | -2,951 11 | 0 00 | -2,951 11 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 27 Jun 2011 | 30 Jun 2011 | 1 00000C |
| 111MFS30622 | 507 | 600 000 | Local | 2,203 45 | 5,729 66 | -3,526 21 | | -3,526 21 |
| | | | Base | 2,203 45 | 5,729 66 | -3,526 21 | 0 00 | -3,526 21 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 15 Aug 2011 | 18 Aug 2011 | 1 00000C |
| 111MHK24498 | 507 | 400 000 | Local | 800 14 | 3,819 78 | -3,019 64 | | -3,019 64 |
| | | | Base | 800 14 | 3,819 78 | -3,019 64 | 0 00 | -3,019 64 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 16 Aug 2011 | 19 Aug 2011 | 1 00000C |
| 111MHL30000 | 517 | 425 000 | Local | 840 59 | 4,058 51 | -3,217 92 | | -3,217 92 |
| | | | Base | 840 59 | 4,058 51 | -3,217 92 | 0 00 | -3,217 92 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 30 Jun 2011 | 06 Jul 2011 | 1 00000C |
| 111MFV31232 | 518 | 400 000 | Local | 1,489 97 | 3,819 78 | -2,329 81 | | -2,329 81 |
| | | | Base | 1,489 97 | 3,819 78 | -2,329 81 | 0 00 | -2,329 81 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 08 Jul 2011 | 13 Jul 2011 | 1 00000C |
| 111MGE26583 | 556 | 700 000 | Local | 2,428 95 | 6,684 61 | -4,255 66 | | -4,255 66 |
| | | | Base | 2,428 95 | 6,684 61 | -4,255 66 | 0 00 | -4,255 66 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 08 Jul 2011 | 13 Jul 2011 | 1 00000C |
| 111MGE26585 | 557 | 800 000 | Local | 2,799 94 | 7,639 55 | -4,839 61 | | -4,839 61 |
| | | | Base | 2,799 94 | 7,639 55 | -4,839 61 | 0 00 | -4,839 61 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 111MGI26916 | 610 | 200 000 | Local | 684 62 | 1,909 89 | -1,225 27 | | -1,225 27 |
| | | | Base | 684 62 | 1,909 89 | -1,225 27 | 0 00 | -1,225 27 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 111MGI26918 | 611 | 800 000 | Local | 2,755 70 | 7,639 55 | -4,883 85 | | -4,883 85 |
| | | | Base | 2,755 70 | 7,639 55 | -4,883 85 | 0 00 | -4,883 85 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 111MGI26924 | 612 | 100 000 | Local | 342 18 | 954 94 | -612 76 | | -612 76 |
| | | | Base | 342 18 | 954 94 | -612 76 | 0 00 | -612 76 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL24448 | 742 | 200 000 | Local | 643 08 | 1,909 89 | -1,266 81 | | -1,266 81 |
| | | | Base | 643 08 | 1,909 89 | -1,266 81 | 0 00 | -1,266 81 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL24450 | 743 | 500 000 | Local | 1,611 01 | 4,774 72 | -3,163 71 | | -3,163 71 |
| | | | Base | 1,611 01 | 4,774 72 | -3,163 71 | 0 00 | -3,163 71 |
| 05C6 70960010C | PENSON WORLDWIDE INC | | COMMON STOCK USD 01 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL24453 | 744 | 400 000 | Local | 1,290 17 | 3,819 78 | -2,529 61 | | -2,529 61 |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | Base | 1,290 17 | 3,819 78 | -2,529 61 | 0 00 | -2,529 61 |
| 709600100 Total | | | | | | | | | |
| | | | | Local | 42,282 04 | 139,660 56 | -97,378 52 | | -97,378 52 |
| | | | | Base | 42,282 04 | 139,660 56 | -97,378 52 | 0 00 | -97,378 52 |
| 05C6 | 71270410E | PEOPLE S UNITED FINANCIAL | | COMMON STOCK USD 01 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18584 | 265 | | 8,200 00C | Local | 105,370 43 | 128,679 03 | -23,308 60 | | -23,308 60 |
| | | | | Base | 105,370 43 | 128,679 03 | -23,308 60 | 0 00 | -23,308 60 |
| 05C6 | 71270410E | PEOPLE S UNITED FINANCIAL | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU15827 | 368 | | 4,300 00C | Local | 55,482 26 | 67,478 02 | -11,995 76 | | -11,995 76 |
| | | | | Base | 55,482 26 | 67,478 02 | -11,995 76 | 0 00 | -11,995 76 |
| 05C6 | 71270410E | PEOPLE S UNITED FINANCIAL | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU31359 | 410 | | 3,650 00C | Local | 46,668 00 | 57,277 86 | -10,609 86 | | -10,609 86 |
| | | | | Base | 46,668 00 | 57,277 86 | -10,609 86 | 0 00 | -10,609 86 |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 712704105 Total | | | | | | | | | |
| | | | | Local | 207,520 69 | 253,434 91 | -45,914 22 | | -45,914 22 |
| | | | | Base | 207,520 69 | 253,434 91 | -45,914 22 | 0 00 | -45,914 22 |
| 05C4 | 71344810E | PEPSICO INC | | COMMON STOCK USD 017 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00740 | 199 | | 2,497 00C | Local | 164,764 37 | 122,257 00 | 42,507 37 | | 42,507 37 |
| | | | | Base | 164,764 37 | 122,257 00 | 42,507 37 | 0 00 | 42,507 37 |
| 05C6 | 71649510E | PETROHAWK ENERGY CORP | | COMMON STOCK USD 001 | | | 15 Jul 2011 | 20 Jul 2011 | 1 00000C |
| 111MGJ29708 | 631 | | 2,950 00C | Local | 112,807 31 | 53,753 40 | 59,053 91 | | 59,053 91 |
| | | | | Base | 112,807 31 | 53,753 40 | 59,053 91 | 0 00 | 59,053 91 |
| 05C6 | 71649510E | PETROHAWK ENERGY CORP | | COMMON STOCK USD 001 | | | 15 Jul 2011 | 20 Jul 2011 | 1 00000C |
| 111MGJ29711 | 632 | | 2,000 00C | Local | 76,488 72 | 36,442 99 | 40,045 73 | | 40,045 73 |
| | | | | Base | 76,488 72 | 36,442 99 | 40,045 73 | 0 00 | 40,045 73 |
| 05C6 | 71649510E | PETROHAWK ENERGY CORP | | COMMON STOCK USD 001 | | | 15 Jul 2011 | 20 Jul 2011 | 1 00000C |
| 111MGJ29713 | 633 | | 1,000 00C | Local | 38,269 26 | 18,221 49 | 20,047 77 | | 20,047 77 |
| | | | | Base | 38,269 26 | 18,221 49 | 20,047 77 | 0 00 | 20,047 77 |
| 05C6 | 71649510E | PETROHAWK ENERGY CORP | | COMMON STOCK USD 001 | | | 15 Jul 2011 | 20 Jul 2011 | 1 00000C |
| 111MGJ29715 | 634 | | 1,700 00C | Local | 64,955 92 | 30,976 54 | 33,979 38 | | 33,979 38 |
| | | | | Base | 64,955 92 | 30,976 54 | 33,979 38 | 0 00 | 33,979 38 |
| 716495106 Total | | | | | | | | | |
| | | | | Local | 292,521 21 | 139,394 42 | 153,126 79 | | 153,126 79 |
| | | | | Base | 292,521 21 | 139,394 42 | 153,126 79 | 0 00 | 153,126 79 |
| 05C4 | 71708110C | PFIZER INC | | COMMON STOCK USD 05 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00741 | 200 | | 7,450 00C | Local | 159,985 67 | 133,389 58 | 26,596 09 | | 26,596 09 |
| | | | | Base | 159,985 67 | 133,389 58 | 26,596 09 | 0 00 | 26,596 09 |
| 05CJ | 73172K104 | POLYCOM INC | | COMMON STOCK USD 0005 | | | 21 Jun 2011 | 24 Jun 2011 | 1 00000C |
| 114BFP00720 | 456 | | 686 000 | Local | 40,297 40 | 16,432 67 | 23,864 73 | | 23,864 73 |
| | | | | Base | 40,297 40 | 16,432 67 | 23,864 73 | 0 00 | 23,864 73 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID | Security Name | Shares/Par | Security Description | | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05CJ 73172K104 | POLYCOM INC | | COMMON STOCK USD 0005 | | | 05 Jul 2011 | 08 Jul 2011 | 1 00000C |
| 114BGC00602 | 485 | 1,086 00C | Local | 35,044 97 | 13,007 20 | 22,037 77 | | 22,037 77 |
| | | | Base | 35,044 97 | 13,007 20 | 22,037 77 | 0 00 | 22,037 77 |
| 05CJ 73172K104 | POLYCOM INC | | COMMON STOCK USD 0005 | | | 21 Jul 2011 | 26 Jul 2011 | 1 00000C |
| 114BGO01186 | 550 | 1,785 00C | Local | 51,692 77 | 21,379 25 | 30,313 52 | | 30,313 52 |
| | | | Base | 51,692 77 | 21,379 25 | 30,313 52 | 0 00 | 30,313 52 |
| 05CJ 73172K104 | POLYCOM INC | | COMMON STOCK USD 0005 | | | 22 Jul 2011 | 27 Jul 2011 | 1 00000C |
| 114BGP02597 | 562 | 3,881 00C | Local | 118,141 56 | 46,483 39 | 71,658 17 | | 71,658 17 |
| | | | Base | 118,141 56 | 46,483 39 | 71,658 17 | 0 00 | 71,658 17 |
| **73172K104 Total** | | | | | | | | |
| | | | Local | 245,176 70 | 97,302 51 | 147,874 19 | | 147,874 19 |
| | | | Base | 245,176 70 | 97,302 51 | 147,874 19 | 0 00 | 147,874 19 |
| 05C5 73755L107 | POTASH CORP OF SASKATCHEWAN | | COMMON STOCK NPV | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03069 | 331 | 2,325 00C | Local | 98,464 87 | 97,569 29 | 895 58 | | 895 58 |
| | | | Base | 98,464 87 | 97,569 29 | 895 58 | 0 00 | 895 58 |
| 05C5 73755L107 | POTASH CORP OF SASKATCHEWAN | | COMMON STOCK NPV | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD510 | 474 | 1,060 00C | Local | 46,050 34 | 44,483 20 | 1,567 14 | | 1,567 14 |
| | | | Base | 46,050 34 | 44,483 20 | 1,567 14 | 0 00 | 1,567 14 |
| **73755L107 Total** | | | | | | | | |
| | | | Local | 144,515 21 | 142,052 49 | 2,462 72 | | 2,462 72 |
| | | | Base | 144,515 21 | 142,052 49 | 2,462 72 | 0 00 | 2,462 72 |
| 05C4 74144T108 | T ROWE PRICE GROUP INC | | COMMON STOCK USD 2 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00742 | 201 | 2,020 00C | Local | 113,871 07 | 99,405 87 | 14,465 20 | | 14,465 20 |
| | | | Base | 113,871 07 | 99,405 87 | 14,465 20 | 0 00 | 14,465 20 |
| 05C5 74144T108 | T ROWE PRICE GROUP INC | | COMMON STOCK USD 2 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03068 | 330 | 2,225 00C | Local | 126,584 04 | 51,373 80 | 75,210 24 | | 75,210 24 |
| | | | Base | 126,584 04 | 51,373 80 | 75,210 24 | 0 00 | 75,210 24 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID | Security Name | Shares/Par | Security Description | | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05C5 74144T108 | T ROWE PRICE GROUP INC | | COMMON STOCK USD 2 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51T | 469 | 1,010 00C | Local | 62,426 80 | 23,320 24 | 39,106 56 | | 39,106 56 |
| | | | Base | 62,426 80 | 23,320 24 | 39,106 56 | 0 00 | 39,106 56 |
| **74144T108 Total** | | | | | | | | |
| | | | Local | 302,881 91 | 174,099 91 | 128,782 00 | | 128,782 00 |
| | | | Base | 302,881 91 | 174,099 91 | 128,782 00 | 0 00 | 128,782 00 |
| 05CJ 741511109 | PRICESMART INC | | COMMON STOCK USD 0001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGTZ | 052 | 149 000 | Local | 12,149 63 | 11,687 08 | 462 55 | | 462 55 |
| | | | Base | 12,149 63 | 11,687 08 | 462 55 | 0 00 | 462 55 |
| 05CN 744320102 | PRUDENTIAL FINANCIAL INC | | COMMON STOCK USD 01 | | | 31 May 2012 | 05 Jun 2012 | 1 00000C |
| 12FAJBBDHWJ | 603 | 300 000 | Local | 13,898 26 | 15,437 85 | -1,539 59 | | -1,539 59 |
| | | | Base | 13,898 26 | 15,437 85 | -1,539 59 | 0 00 | -1,539 59 |
| 05C6 74733V10C | QEP RESOURCES INC | | COMMON STOCK USD 01 | | | 28 Jul 2011 | 02 Aug 2011 | 1 00000C |
| 111MGS24991 | 132 | 800 000 | Local | 35,120 12 | 29,535 41 | 5,584 71 | | 5,584 71 |
| | | | Base | 35,120 12 | 29,535 41 | 5,584 71 | 0 00 | 5,584 71 |
| 05C6 74733V10C | QEP RESOURCES INC | | COMMON STOCK USD 01 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18604 | 269 | 2,900 00C | Local | 105,745 59 | 107,065 86 | -1,320 27 | | -1,320 27 |
| | | | Base | 105,745 59 | 107,065 86 | -1,320 27 | 0 00 | -1,320 27 |
| 05C6 74733V10C | QEP RESOURCES INC | | COMMON STOCK USD 01 | | | 04 Aug 2011 | 09 Aug 2011 | 1 00000C |
| 111MHD37066 | 283 | 900 000 | Local | 36,278 66 | 33,227 34 | 3,051 32 | | 3,051 32 |
| | | | Base | 36,278 66 | 33,227 34 | 3,051 32 | 0 00 | 3,051 32 |

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 74733V10C | QEP RESOURCES INC | | | COMMON STOCK USD 01 | | 04 Aug 2011 | 09 Aug 2011 | 1 00000C |
| 111MHD37068 | 284 | 500 000 | Local | 19,619 62 | 18,459 63 | 1,159 99 | | 1,159 99 |
| | | | Base | 19,619 62 | 18,459 63 | 1,159 99 | 0 00 | 1,159 99 |
| 05C6 74733V10C | QEP RESOURCES INC | | | COMMON STOCK USD 01 | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26911 | 473 | 2,900 00C | Local | 99,622 36 | 107,065 85 | -7,443 49 | | -7,443 49 |
| | | | Base | 99,622 36 | 107,065 85 | -7,443 49 | 0 00 | -7,443 49 |





Base Currency. USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **74733V100 Total** | | | | | | | | |
| | | | Local | 296,386 35 | 295,354 09 | 1,032 26 | | 1,032 26 |
| | | | Base | 296,386 35 | 295,354 09 | 1,032 26 | 0 00 | 1,032.26 |
| 05C4 74752510: | QUALCOMM INC | | | COMMON STOCK USD 0001 | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00743 | 202 | 3,525 00C | Local | 191,666 42 | 133,678 45 | 57,987 97 | | 57,987 97 |
| | | | Base | 191,666 42 | 133,678 45 | 57,987 97 | 0 00 | 57,987 97 |
| 05C5 74752510: | QUALCOMM INC | | | COMMON STOCK USD 0001 | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03075 | 337 | 3,115 00C | Local | 168,520 13 | 104,726 08 | 63,794 05 | | 63,794 05 |
| | | | Base | 168,520 13 | 104,726 08 | 63,794 05 | 0 00 | 63,794 05 |
| 05C5 74752510: | QUALCOMM INC | | | COMMON STOCK USD 0001 | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD515 | 479 | 1,455 00C | Local | 93 604 60 | 48,917 00 | 44,687 60 | | 44,687 60 |
| | | | Base | 93,604 60 | 48,917 00 | 44,687 60 | 0 00 | 44,687 60 |
| 05CN 74752510: | QUALCOMM INC | | | COMMON STOCK USD 0001 | | 09 May 2012 | 14 May 2012 | 1 00000C |
| 12EHJBBB556 | 520 | 150 000 | Local | 9,353 79 | 8,243 76 | 1,110 03 | | 1,110 03 |
| | | | Base | 9,353 79 | 8,243 76 | 1,110 03 | 0 00 | 1,110 03 |
| **747525103 Total** | | | | | | | | |
| | | | Local | 463,144 94 | 295,565 29 | 167,579 65 | | 167,579 65 |
| | | | Base | 463,144 94 | 295,565 29 | 167,579 65 | 0 00 | 167,579 65 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | | COMMON STOCK USD 01 | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWP | 104 | 1,921 00C | Local | 35,960 31 | 26,753 76 | 9,206 55 | | 9,206 55 |
| | | | Base | 35,960 31 | 26,753 76 | 9,206 55 | 0 00 | 9,206 55 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | | COMMON STOCK USD 01 | | 10 May 2012 | 15 May 2012 | 1 00000C |
| 12EIJBBCCH5 | 142 | 181 000 | Local | 3,276 49 | 2,520 79 | 755 70 | | 755 70 |
| | | | Base | 3,276 49 | 2,520 79 | 755 70 | 0 00 | 755 70 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | | COMMON STOCK USD 01 | | 10 May 2012 | 15 May 2012 | 1 00000C |
| 12EIJBBCCH6 | 143 | 352 000 | Local | 6,375 98 | 4,902 30 | 1,473 68 | | 1,473 68 |
| | | | Base | 6,375 98 | 4,902 30 | 1,473 68 | 0 00 | 1,473 68 |





Base Currency USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | | COMMON STOCK USD 01 | | 11 May 2012 | 16 May 2012 | 1 00000C |
| 12EJJBBCV3X | 146 | 613 000 | Local | 11,164 49 | 8,537 25 | 2,627 24 | | 2,627 24 |
| | | | Base | 11,164 49 | 8,537 25 | 2,627 24 | 0 00 | 2,627.24 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | | COMMON STOCK USD 01 | | 14 May 2012 | 17 May 2012 | 1 00000C |
| 12EKJBBDGZB | 151 | 111 000 | Local | 1,955 34 | 1,545 90 | 409 44 | | 409 44 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 1,955 34 | 1,545 90 | 409 44 | 0 00 | 409 44 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 15 May 2012 | 18 May 2012 | 1 00000C |
| 12ELJBBCBPP | 157 | 103 000 | Local | 1,791 93 | 1,434 48 | 357 45 | | 357 45 |
| | | | Base | 1,791 93 | 1,434 48 | 357 45 | 0 00 | 357 45 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 15 May 2012 | 18 May 2012 | 1 00000C |
| 12ELJBBCBPR | 159 | 130 000 | Local | 2,275 63 | 1,810 51 | 465 12 | | 465 12 |
| | | | Base | 2,275 63 | 1,810 51 | 465 12 | 0 00 | 465 12 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 16 May 2012 | 21 May 2012 | 1 00000C |
| 12EMJBBCBGN | 164 | 132 000 | Local | 2,276 76 | 1,838 36 | 438 40 | | 438 40 |
| | | | Base | 2,276 76 | 1,838 36 | 438 40 | 0 00 | 438 40 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 17 May 2012 | 22 May 2012 | 1 00000C |
| 12ENJBBCC6T | 167 | 66 000 | Local | 1,070 49 | 919 18 | 151 31 | | 151 31 |
| | | | Base | 1,070 49 | 919 18 | 151 31 | 0 00 | 151 31 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 17 May 2012 | 22 May 2012 | 1 00000C |
| 12ENJBBCC6V | 168 | 98 000 | Local | 1,595 81 | 1,364 85 | 230 96 | | 230 96 |
| | | | Base | 1,595 81 | 1,364 85 | 230 96 | 0 00 | 230 96 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 18 May 2012 | 23 May 2012 | 1 00000C |
| 12EOJBBCJNR | 177 | 47 000 | Local | 755 72 | 654 57 | 101 15 | | 101 15 |
| | | | Base | 755 72 | 654 57 | 101 15 | 0 00 | 101 15 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01455 | 281 | 1,613 00C | Local | 22,366 22 | 22,464 24 | -98 02 | | -98 02 |
| | | | Base | 22,366 22 | 22,464 24 | -98 02 | 0 00 | -98 02 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00865 | 335 | 1,480 00C | Local | 21,359 53 | 20,611 95 | 747 58 | | 747 58 |
| | | | Base | 21,359 53 | 20,611 95 | 747 58 | 0 00 | 747 58 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00555 | 396 | 1,502 00C | Local | 22,223 61 | 20,918 35 | 1,305 26 | | 1,305 26 |
| | | | Base | 22,223 61 | 20,918 35 | 1,305 26 | 0 00 | 1,305 26 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 18 Jan 2012 | 23 Jan 2012 | 1 00000C |
| 124BAL00857 | 466 | 148 000 | Local | 2,574 56 | 2,061 20 | 513 36 | | 513 36 |
| | | | Base | 2,574 56 | 2,061 20 | 513 36 | 0 00 | 513 36 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 19 Jan 2012 | 24 Jan 2012 | 1 00000C |
| 124BAM01046 | 480 | 330 000 | Local | 5,646 22 | 4,595 91 | 1,050 31 | | 1,050 31 |
| | | | Base | 5,646 22 | 4,595 91 | 1,050 31 | 0 00 | 1,050 31 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 20 Jan 2012 | 25 Jan 2012 | 1 00000C |
| 124BAN00478 | 489 | 216 000 | Local | 3,667 71 | 3,008 23 | 659 48 | | 659 48 |
| | | | Base | 3,667 71 | 3,008 23 | 659 48 | 0 00 | 659 48 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 23 Jan 2012 | 26 Jan 2012 | 1 00000C |
| 124BAO00868 | 496 | 143 000 | Local | 2,414 96 | 1,991 56 | 423 40 | | 423 40 |
| | | | Base | 2,414 96 | 1,991 56 | 423 40 | 0 00 | 423 40 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 24 Jan 2012 | 27 Jan 2012 | 1 00000C |
| 124BAP00876 | 508 | 194 000 | Local | 3,240 89 | 2,701 84 | 539 05 | | 539 05 |
| | | | Base | 3,240 89 | 2,701 84 | 539 05 | 0 00 | 539 05 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 25 Jan 2012 | 30 Jan 2012 | 1 00000C |
| 124BAQ01460 | 517 | 174 000 | Local | 2,929 02 | 2,423 30 | 505 72 | | 505 72 |
| | | | Base | 2,929 02 | 2,423 30 | 505 72 | 0 00 | 505 72 |
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 26 Jan 2012 | 31 Jan 2012 | 1 00000C |
| 124BAR01027 | 523 | 16 000 | Local | 273 36 | 222 83 | 50 53 | | 50 53 |
| | | | Base | 273 36 | 222 83 | 50 53 | 0 00 | 50 53 |

# Realized Gain/Loss
## by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 747619104 | QUANEX BUILDING PRODUCTS | | COMMON STOCK USD 01 | | | 27 Jan 2012 | 01 Feb 2012 | 1 00000C |
| 124BAS00762 | 530 | 57 000 | Local | 959 25 | 793 84 | 165 41 | | 165 41 |
| | | | Base | 959 25 | 793 84 | 165 41 | 0 00 | 165 41 |
| **747619104 Total** | | | | | | | | |
| | | | Local | 156,154 28 | 134,075 20 | 22,079 08 | | 22,079 08 |
| | | | Base | 156,154 28 | 134,075 20 | 22,079 08 | 0 00 | 22,079 08 |
| 05C5 74762E102 | QUANTA SERVICES INC | | COMMON STOCK USD 00001 | | | 15 Sep 2011 | 20 Sep 2011 | 1 00000C |
| 11AWIJ01595 | 231 | 5,995 00C | Local | 112,202 65 | 135,531 41 | -23,328 76 | | -23,328 76 |
| | | | Base | 112,202 65 | 135,531 41 | -23,328 76 | 0 00 | -23,328 76 |
| 05C5 74762E102 | QUANTA SERVICES INC | | COMMON STOCK USD 00001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03071 | 333 | 2,525 00C | Local | 54,224 84 | 57,083 71 | -2,858 87 | | -2,858 87 |
| | | | Base | 54,224 84 | 57,083 71 | -2,858 87 | 0 00 | -2,858 87 |
| 05C5 74762E102 | QUANTA SERVICES INC | | COMMON STOCK USD 00001 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51V | 470 | 1,010 00C | Local | 23,719 61 | 22,833 48 | 886 13 | | 886 13 |
| | | | Base | 23,719 61 | 22,833 48 | 886 13 | 0 00 | 886 13 |
| 05C5 74762E102 | QUANTA SERVICES INC | | COMMON STOCK USD 00001 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD8PF | 490 | 6,635 00C | Local | 155,264 80 | 150,000 15 | 5,264 65 | | 5,264 65 |
| | | | Base | 155,264 80 | 150,000 15 | 5,264 65 | 0 00 | 5,264 65 |
| **74762E102 Total** | | | | | | | | |
| | | | Local | 345,411 90 | 365,448 75 | -20,036 85 | | -20,036 85 |
| | | | Base | 345,411 90 | 365,448 75 | -20,036 85 | 0 00 | -20,036 85 |
| 05CJ 74972L102 | RSC HOLDINGS INC | | COMMON STOCK NPV | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01404 | 230 | 102 000 | Local | 1,897 15 | 1,151 09 | 746 06 | | 746 06 |
| | | | Base | 1,897 15 | 1,151 09 | 746 06 | 0 00 | 746 06 |
| 05CJ 74972L102 | RSC HOLDINGS INC | | COMMON STOCK NPV | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00820 | 290 | 95 000 | Local | 1,760 78 | 1,072 10 | 688 68 | | 688 68 |
| | | | Base | 1,760 78 | 1,072 10 | 688 68 | 0 00 | 688 68 |




# Realized Gain/Loss
## by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012


Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 74972L102 | RSC HOLDINGS INC | | COMMON STOCK NPV | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00503 | 344 | 96 000 | Local | 1,791 80 | 1,083 38 | 708 42 | | 708 42 |
| | | | Base | 1,791 80 | 1,083 38 | 708 42 | 0 00 | 708 42 |
| 05CJ 74972L102 | RSC HOLDINGS INC | | COMMON STOCK NPV | | | 17 Jan 2012 | 20 Jan 2012 | 1 00000C |
| 124BAK00742 | 456 | 703 000 | Local | 13,521 09 | 7,933 50 | 5,587 59 | | 5,587 59 |
| | | | Base | 13,521 09 | 7,933 50 | 5,587 59 | 0 00 | 5,587 59 |
| **74972L102 Total** | | | | | | | | |
| | | | Local | 18,970 82 | 11,240 07 | 7,730 75 | | 7,730 75 |
| | | | Base | 18,970 82 | 11,240 07 | 7,730 75 | 0 00 | 7,730 75 |
| 05C6 75008610C | RACKSPACE HOSTING INC | | COMMON STOCK USD 001 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18593 | 266 | 2,400 00C | Local | 99,960 24 | 26,192 91 | 73,767 33 | | 73,767 33 |
| | | | Base | 99,960 24 | 26,192 91 | 73,767 33 | 0 00 | 73,767 33 |
| 05C6 75008610C | RACKSPACE HOSTING INC | | COMMON STOCK USD 001 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 111MJU18397 | 382 | 1,700 000 | Local | 71,279 80 | 18,553 31 | 52,726 49 | | | 52,726 49 |
| | | | Base | 71,279 80 | 18,553 31 | 52,726 49 | | 0 00 | 52,726 49 |
| 05C6 750086100 | RACKSPACE HOSTING INC | | COMMON STOCK USD 001 | | | 01 Nov 2011 | | 04 Nov 2011 | 1 000000 |
| 111MKA26774 | 436 | 1,600 000 | Local | 63,201 02 | 17,461 94 | 45,739 08 | | | 45,739 08 |
| | | | Base | 63,201 02 | 17,461 94 | 45,739 08 | | 0 00 | 45,739 08 |
| **750086100 Total** | | | | | | | | | |
| | | | Local | 234,441 06 | 62,208 16 | 172,232 90 | | | 172,232 90 |
| | | | Base | 234,441 06 | 62,208 16 | 172,232 90 | | 0 00 | 172,232 90 |
| 05C6 750236101 | RADIAN GROUP INC | | COMMON STOCK USD 001 | | | 28 Oct 2011 | | 02 Nov 2011 | 1 000000 |
| 111MJT18607 | 272 | 22,200 000 | Local | 56,422 43 | 97,048 67 | -40,626 24 | | | -40,626.24 |
| | | | Base | 56,422 43 | 97,048 67 | -40,626 24 | | 0 00 | -40,626 24 |
| 05C6 750236101 | RADIAN GROUP INC | | COMMON STOCK USD 001 | | | 01 Nov 2011 | | 04 Nov 2011 | 1 000000 |
| 111MKA14239 | 419 | 24,000 000 | Local | 62,669 98 | 104,917 48 | -42,247 50 | | | -42,247 50 |
| | | | Base | 62,669 98 | 104,917 48 | -42,247 50 | | 0 00 | -42,247 50 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **750236101 Total** | | | | | | | | |
| | | | Local | 119,092 41 | 201,966 15 | -82,873 74 | | -82,873 74 |
| | | | Base | 119,092 41 | 201,966 15 | -82,873 74 | 0 00 | -82,873 74 |
| 05C6 756577102 | RED HAT INC | | COMMON STOCK USD 0001 | | | 28 Oct 2011 | 02 Nov 2011 | 1 000000 |
| 111MJT18606 | 271 | 2,600 000 | Local | 133,775 23 | 47,940 13 | 85,835 10 | | 85,835 10 |
| | | | Base | 133,775 23 | 47,940 13 | 85,835 10 | 0 00 | 85,835 10 |
| 05C6 756577102 | RED HAT INC | | COMMON STOCK USD 0001 | | | 01 Nov 2011 | 04 Nov 2011 | 1 000000 |
| 111MKA26898 | 472 | 2,700 000 | Local | 129,439 29 | 49,783 98 | 79,655 31 | | 79,655 31 |
| | | | Base | 129,439 29 | 49,783 98 | 79,655 31 | 0 00 | 79,655 31 |
| **756577102 Total** | | | | | | | | |
| | | | Local | 263,214 52 | 97,724 11 | 165,490 41 | | 165,490 41 |
| | | | Base | 263,214 52 | 97,724 11 | 165,490 41 | 0 00 | 165,490 41 |
| 05C5 761152107 | RESMED INC | | COMMON STOCK USD 004 | | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLP03082 | 344 | 5,350 000 | Local | 136,028 62 | 113,399 39 | 22,629 23 | | 22,629 23 |
| | | | Base | 136,028 62 | 113,399 39 | 22,629 23 | 0 00 | 22,629 23 |
| 05C5 761152107 | RESMED INC | | COMMON STOCK USD 004 | | | 03 May 2012 | 08 May 2012 | 1 000000 |
| 12ECJBBD52G | 488 | 2,205 000 | Local | 76,381 02 | 46,737 51 | 29,643 51 | | 29,643 51 |
| | | | Base | 76,381 02 | 46,737 51 | 29,643 51 | 0 00 | 29,643 51 |
| **761152107 Total** | | | | | | | | |
| | | | Local | 212,409 64 | 160,136 90 | 52,272 74 | | 52,272 74 |
| | | | Base | 212,409 64 | 160,136 90 | 52,272 74 | 0 00 | 52,272 74 |
| 05CJ 76657R106 | RIGHTNOW TECHNOLOGIES INC | | COMMON STOCK USD 001 | | | 06 Oct 2011 | 12 Oct 2011 | 1 000000 |
| 114BJE00574 | 040 | 698 000 | Local | 23,837 57 | 10,838 44 | 12,999 13 | | 12,999 13 |
| | | | Base | 23,837 57 | 10,838 44 | 12,999 13 | 0 00 | 12,999 13 |
| 05CJ 76657R106 | RIGHTNOW TECHNOLOGIES INC | | COMMON STOCK USD 001 | | | 15 Dec 2011 | 20 Dec 2011 | 1 000000 |
| 114BLL00427 | 218 | 3,330 000 | Local | 141,888 24 | 51,707 77 | 90,180 47 | | 90,180 47 |
| | | | Base | 141,888 24 | 51,707 77 | 90,180 47 | 0 00 | 90,180 47 |

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 76657R106 | RIGHTNOW TECHNOLOGIES INC | | COMMON STOCK USD 001 | | | 19 Aug 2011 | 24 Aug 2011 | 1 00000C |
| 114BHP00652 | 715 | 2,336 00C | Local | 65,196 97 | 36,273 08 | 28,923 89 | | 28,923 89 |
| | | | Base | 65,196 97 | 36,273 08 | 28,923 89 | 0 00 | 28,923 89 |
| **76657R106 Total** | | | | | | | | |
| | | | Local | 230,922 78 | 98,819 29 | 132,103 49 | | 132,103 49 |
| | | | Base | 230,922 78 | 98,819 29 | 132,103 49 | 0 00 | 132,103 49 |
| 05CJ 76973Q105 | ROADRUNNER TRANSPORTATION | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWH | 098 | 1,487 00C | Local | 25,822 66 | 18,270 88 | 7,551 78 | | 7,551 78 |
| | | | Base | 25,822 66 | 18,270 88 | 7,551 78 | 0 00 | 7,551 78 |
| 05CJ 76973Q105 | ROADRUNNER TRANSPORTATION | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01446 | 272 | 1,070 00C | Local | 15,220 66 | 13,147 17 | 2,073 49 | | 2,073 49 |
| | | | Base | 15,220 66 | 13,147 17 | 2,073 49 | 0 00 | 2,073 49 |
| 05CJ 76973Q105 | ROADRUNNER TRANSPORTATION | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00858 | 328 | 1,014 00C | Local | 14,411 60 | 12,459 09 | 1,952 51 | | 1,952 51 |
| | | | Base | 14,411 60 | 12,459 09 | 1,952 51 | 0 00 | 1,952 51 |
| 05CJ 76973Q105 | ROADRUNNER TRANSPORTATION | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00547 | 388 | 1,028 00C | Local | 14,860 58 | 12,631 11 | 2,229 47 | | 2,229 47 |
| | | | Base | 14,860 58 | 12,631 11 | 2,229 47 | 0 00 | 2,229 47 |
| **76973Q105 Total** | | | | | | | | |
| | | | Local | 70,315 50 | 56,508 25 | 13,807 25 | | 13,807 25 |
| | | | Base | 70,315 50 | 56,508 25 | 13,807 25 | 0 00 | 13,807 25 |
| 05CJ 774415103 | ROCKWOOD HOLDINGS INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVR | 076 | 671 000 | Local | 37,570 45 | 17,878 81 | 19,691 64 | | 19,691 64 |
| | | | Base | 37,570 45 | 17,878 81 | 19,691 64 | 0 00 | 19,691 64 |
| 05CJ 774415103 | ROCKWOOD HOLDINGS INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01426 | 252 | 493 000 | Local | 18,964 50 | 13,135 99 | 5,828 51 | | 5,828 51 |
| | | | Base | 18,964 50 | 13 135 99 | 5,828 51 | 0 00 | 5,828 51 |





Base Currency. USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 774415103 | ROCKWOOD HOLDINGS INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00839 | 309 | 457 000 | Local | 17,881 78 | 12,176 77 | 5,705 01 | | 5,705 01 |
| | | | Base | 17,881 78 | 12,176 77 | 5,705 01 | 0 00 | 5,705 01 |
| 05CJ 774415103 | ROCKWOOD HOLDINGS INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00524 | 365 | 464 000 | Local | 18,631 42 | 12,363 29 | 6,268 13 | | 6,268 13 |
| | | | Base | 18,631 42 | 12,363 29 | 6,268 13 | 0 00 | 6,268 13 |
| 05CJ 774415103 | ROCKWOOD HOLDINGS INC | | COMMON STOCK USD 01 | | | 02 Aug 2011 | 05 Aug 2011 | 1 00000C |
| 114BHC00804 | 629 | 230 000 | Local | 13,691 49 | 3,332 97 | 10,358 52 | | 10,358 52 |
| | | | Base | 13,691 49 | 3,332 97 | 10,358 52 | 0 00 | 10,358 52 |
| 05CJ 774415103 | ROCKWOOD HOLDINGS INC | | COMMON STOCK USD 01 | | | 03 Aug 2011 | 08 Aug 2011 | 1 00000C |
| 114BHD00632 | 639 | 1,466 00C | Local | 82,145 29 | 21,244 08 | 60,901 21 | | 60,901 21 |
| | | | Base | 82,145 29 | 21,244 08 | 60,901 21 | 0 00 | 60,901 21 |
| **774415103 Total** | | | | | | | | |
| | | | Local | 188,884 93 | 80,131 91 | 108,753 02 | | 108,753 02 |
| | | | Base | 188,884 93 | 80,131 91 | 108,753 02 | 0 00 | 108,753 02 |
| 05CD 774995922 | ROCKWOOD CAPITAL REAL ESTATE | | PTNRS V | | | 15 Jul 2011 | 15 Jul 2011 | 1 00000C |
| 114BGM00886 | 393 | 293,472 00C | Local | 293,472 00 | 293,974 15 | -502 15 | | -502 15 |
| | | | Base | 293,472 00 | 293,974 15 | -502 15 | 0 00 | -502 15 |
| 05CD 774995922 | ROCKWOOD CAPITAL REAL ESTATE | | PTNRS V | | | 16 Dec 2011 | 16 Dec 2011 | 1 00000C |
| 114BLU02832 | 420 | 81,520 00C | Local | 81,520 00 | 81,659 49 | -139 49 | | -139 49 |
| | | | Base | 81,520 00 | 81,659 49 | -139 49 | 0 00 | -139 49 |

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CD 774995922 | ROCKWOOD CAPITAL REAL ESTATE | | PTNRS V | | | 23 Feb 2012 | 23 Feb 2012 | 1 00000C |
| 124BCP01733 | 439 | 40,112 27C | Local | 40,112 27 | 40,180 91 | -68 64 | | -68 64 |
| | | | Base | 40,112 27 | 40,180 91 | -68 64 | 0 00 | -68 64 |
| 05CD 774995922 | ROCKWOOD CAPITAL REAL ESTATE | | PTNRS V | | | 30 Apr 2012 | 30 Apr 2012 | 1 00000C |
| 12EMJBBDXKC | 449 | 40,760 00C | Local | 40,760 00 | 40,829 74 | -69 74 | | -69 74 |
| | | | Base | 40,760 00 | 40,829 74 | -69 74 | 0 00 | -69 74 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CD 774995922 | ROCKWOOD CAPITAL REAL ESTATE | | PTNRS V | | | 10 May 2012 | 10 May 2012 | 1 00000C |
| 12ESJBBFTX4 | 450 | 106,418 46C | Local | 106,418 46 | 106,600 55 | -182 09 | | -182 09 |
| | | | Base | 106,418 46 | 106,600 55 | -182 09 | 0 00 | -182 09 |
| 05CD 774995922 | ROCKWOOD CAPITAL REAL ESTATE | | PTNRS V | | | 10 May 2012 | 10 May 2012 | 1 00000C |
| 12FRJBBDG85 | 450 | -106,418 46C | Local | -106,418 46 | -106,600 55 | 182 09 | | 182 09 |
| CXL | | | Base | -106,418 46 | -106,600 55 | 182 09 | 0 00 | 182 09 |
| **774995922 Total** | | | | | | | | |
| | | | Local | 455,864 27 | 456,644 29 | -780 02 | | -780 02 |
| | | | Base | 455,864 27 | 456,644 29 | -780 02 | 0 00 | -780 02 |
| 05C5 776696106 | ROPER INDUSTRIES INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03058 | 320 | 1,360 00C | Local | 118,656 09 | 68,386 32 | 50,269 77 | | 50,269 77 |
| | | | Base | 118,656 09 | 68,386 32 | 50,269 77 | 0 00 | 50,269 77 |
| 05C5 776696106 | ROPER INDUSTRIES INC | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51K | 461 | 670 000 | Local | 69,186 12 | 33,690 32 | 35,495 80 | | 35,495 80 |
| | | | Base | 69,186 12 | 33,690 32 | 35,495 80 | 0 00 | 35,495 80 |
| **776696106 Total** | | | | | | | | |
| | | | Local | 187,842 21 | 102,076 64 | 85,765 57 | | 85,765 57 |
| | | | Base | 187,842 21 | 102,076 64 | 85,765 57 | 0 00 | 85,765 57 |
| 05C8 77956H302 | T ROWE PRICE INTERNATIONAL FUN | | T ROWE PRICE INTL DISCOVERY | | | 03 May 2012 | 04 May 2012 | 1 00000C |
| 12ERJBBD1G8 | 349 | 45,506 257 | Local | 2,000,000 00 | 1,979,032 64 | 20,967 36 | | 20,967 36 |
| | | | Base | 2,000,000 00 | 1,979,032 64 | 20,967 36 | 0 00 | 20,967 36 |
| 05C5 784117103 | SEI INVESTMENTS COMPANY | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51X | 472 | 1,040 00C | Local | 21,109 75 | 20,783 26 | 326 49 | | 326 49 |
| | | | Base | 21,109 75 | 20,783 26 | 326 49 | 0 00 | 326 49 |
| 05C6 786514208 | SAFEWAY INC | | COMMON STOCK USD 01 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18670 | 279 | 5,500 00C | Local | 108,802 76 | 115,816 91 | -7,014 15 | | -7,014 15 |
| | | | Base | 108,802 76 | 115,816 91 | -7,014 15 | 0 00 | -7,014 15 |





Base Currency. USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 786514208 | SAFEWAY INC | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU18399 | 383 | 5,800 00C | Local | 113,678 39 | 122,134 19 | -8,455 80 | | -8,455 80 |
| | | | Base | 113,678 39 | 122,134 19 | -8,455 80 | 0 00 | -8,455 80 |
| 05C6 786514208 | SAFEWAY INC | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU31411 | 411 | 5,125 00C | Local | 99,827 95 | 107,920 30 | -8,092 35 | | -8,092 35 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 99,827 95 | 107,920 30 | -8,092 35 | 0 00 | -8,092 35 |
| **786514208 Total** | | | | | | | | |
| | | | Local | 322,309 10 | 345,871 40 | -23,562 30 | | -23,562 30 |
| | | | Base | 322,309 10 | 345,871 40 | -23,562 30 | 0 00 | -23,562 30 |
| 05CJ 80306210E | SAPIENT CORPORATION | COMMON STOCK USD 01 | | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGV6 | 089 | 1,118 00C | Local | 13,411 22 | 13,658 86 | -247 64 | | -247 64 |
| | | | Base | 13,411 22 | 13,658 86 | -247 64 | 0 00 | -247 64 |
| 05CI 80386630C | SASOL LTD SPONSORED ADR | ADR | | | | 15 Nov 2011 | 18 Nov 2011 | 1 00000C |
| 114BKO01387 | 320 | 268 000 | Local | 12,668 11 | 8,938 11 | 3,730 00 | | 3,730 00 |
| | | | Base | 12,668 11 | 8,938 11 | 3,730 00 | 0 00 | 3,730 00 |
| 05CJ 80640710Z | HENRY SCHEIN INC | COMMON STOCK USD 01 | | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVF | 066 | 525 000 | Local | 40,205 69 | 26,466 54 | 13,739 15 | | 13,739 15 |
| | | | Base | 40,205 69 | 26,466 54 | 13,739 15 | 0 00 | 13,739 15 |
| 05CJ 80640710Z | HENRY SCHEIN INC | COMMON STOCK USD 01 | | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01429 | 255 | 559 000 | Local | 36,006 61 | 28,180 57 | 7,826 04 | | 7,826 04 |
| | | | Base | 36,006 61 | 28,180 57 | 7,826 04 | 0 00 | 7,826 04 |
| 05CJ 80640710Z | HENRY SCHEIN INC | COMMON STOCK USD 01 | | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00842 | 312 | 513 000 | Local | 32,901 58 | 25,861 59 | 7,039 99 | | 7,039 99 |
| | | | Base | 32,901 58 | 25,861 59 | 7,039 99 | 0 00 | 7,039 99 |
| 05CJ 80640710Z | HENRY SCHEIN INC | COMMON STOCK USD 01 | | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00528 | 369 | 520 000 | Local | 33,645 07 | 26,214 48 | 7,430 59 | | 7,430 59 |
| | | | Base | 33,645 07 | 26,214 48 | 7,430 59 | 0 00 | 7,430 59 |





**Base Currency. USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 80640710Z | HENRY SCHEIN INC | COMMON STOCK USD 01 | | | | 05 Jul 2011 | 08 Jul 2011 | 1 00000C |
| 114BGC00600 | 483 | 498 000 | Local | 36,211 67 | 25,105 41 | 11,106 26 | | 11,106 26 |
| | | | Base | 36,211 67 | 25,105 41 | 11,106 26 | 0 00 | 11,106 26 |
| 05CJ 80640710Z | HENRY SCHEIN INC | COMMON STOCK USD 01 | | | | 20 Jan 2012 | 25 Jan 2012 | 1 00000C |
| 124BAN00479 | 492 | 338 000 | Local | 23,350 25 | 17,039 41 | 6,310 84 | | 6,310 84 |
| | | | Base | 23,350 25 | 17,039 41 | 6,310 84 | 0 00 | 6,310 84 |
| 05CJ 80640710Z | HENRY SCHEIN INC | COMMON STOCK USD 01 | | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 114BGJ00553 | 514 | 480 000 | Local | 35,498 57 | 24,197 98 | 11,300 59 | | 11,300 59 |
| | | | Base | 35,498 57 | 24,197 98 | 11,300 59 | 0 00 | 11,300 59 |
| 05CJ 80640710Z | HENRY SCHEIN INC | COMMON STOCK USD 01 | | | | 03 Feb 2012 | 08 Feb 2012 | 1 00000C |
| 124BBD01038 | 559 | 810 000 | Local | 59,339 38 | 40,834 09 | 18,505 29 | | 18,505 29 |
| | | | Base | 59,339 38 | 40,834 09 | 18,505 29 | 0 00 | 18,505 29 |
| 05CJ 80640710Z | HENRY SCHEIN INC | COMMON STOCK USD 01 | | | | 23 Sep 2011 | 28 Sep 2011 | 1 00000C |
| 114BIQ01207 | 794 | 913 000 | Local | 56,431 81 | 46,026 58 | 10,405 23 | | 10,405 23 |
| | | | Base | 56,431 81 | 46,026 58 | 10,405 23 | 0 00 | 10,405 23 |
| **806407102 Total** | | | | | | | | |
| | | | Local | 353,590 63 | 259,926 65 | 93,663 98 | | 93,663 98 |
| | | | Base | 353,590 63 | 259,926 65 | 93,663 98 | 0 00 | 93,663 98 |
| 05C5 80685710E | SCHLUMBERGER LTD | COMMON STOCK USD 01 | | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03062 | 324 | 1,790 00C | Local | 119,720 41 | 95,344 50 | 24,375 91 | | 24,375 91 |
| | | | Base | 119,720 41 | 95,344 50 | 24,375 91 | 0 00 | 24,375 91 |
| 05C5 80685710E | SCHLUMBERGER LTD | COMMON STOCK USD 01 | | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51Z | 473 | 1,050 00C | Local | 77,159 73 | 60,957 17 | 16,202 56 | | 16,202 56 |
| | | | Base | 77,159 73 | 60,957 17 | 16,202 56 | 0 00 | 16,202 56 |
| **806857108 Total** | | | | | | | | |
| | | | Local | 196,880 14 | 156,301 67 | 40,578 47 | | 40,578 47 |
| | | | Base | 196,880 14 | 156,301 67 | 40,578 47 | 0 00 | 40,578 47 |

**Realized Gain / Loss**
**by Report Date - Composite**
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C4 | 811065101 | SCRIPPS NETWORKS INTER CL A | | | COMMON STOCK USD 01 | | 28 Dec 2011 | 29 Dec 2011 | 1 000000 |
| 114BLT00745 | | 203 | 2,160 000 | Local | 91,766 26 | 76,179 14 | 15,587 12 | | 15,587 12 |
| | | | | Base | 91,766 26 | 76,179 14 | 15,587 12 | 0 00 | 15,587 12 |
| 05CJ | 812578102 | SEATTLE GENETICS INC | | | COMMON STOCK USD 001 | | 27 Sep 2011 | 30 Sep 2011 | 1 000000 |
| 114BIS00609 | | 004 | 1,007 000 | Local | 19,773 46 | 10,367 86 | 9,405 60 | | 9,405 60 |
| | | | | Base | 19,773 46 | 10,367 86 | 9,405 60 | 0 00 | 9,405 60 |
| 05CJ | 812578102 | SEATTLE GENETICS INC | | | COMMON STOCK USD 001 | | 16 Jun 2011 | 21 Jun 2011 | 1 000000 |
| 114BFM00466 | | 448 | 2,542 000 | Local | 48,253 35 | 26,171 88 | 22,081 47 | | 22,081 47 |
| | | | | Base | 48,253 35 | 26,171 88 | 22,081 47 | 0 00 | 22,081 47 |
| 05CJ | 812578102 | SEATTLE GENETICS INC | | | COMMON STOCK USD 001 | | 26 Aug 2011 | 31 Aug 2011 | 1 000000 |
| 114BHU00536 | | 742 | 1,178 000 | Local | 18,840 68 | 12,128 43 | 6,712 25 | | 6,712 25 |
| | | | | Base | 18,840 68 | 12,128 43 | 6,712 25 | 0 00 | 6,712 25 |
| 05CJ | 812578102 | SEATTLE GENETICS INC | | | COMMON STOCK USD 001 | | 26 Aug 2011 | 31 Aug 2011 | 1 000000 |
| 114BHU00537 | | 743 | 1,449 000 | Local | 23,472 47 | 14,918 59 | 8,553 88 | | 8,553 88 |
| | | | | Base | 23,472 47 | 14,918 59 | 8,553 88 | 0 00 | 8,553 88 |
| 05CJ | 812578102 | SEATTLE GENETICS INC | | | COMMON STOCK USD 001 | | 29 Aug 2011 | 01 Sep 2011 | 1 000000 |
| 114BHV00562 | | 745 | 665 000 | Local | 11,207 16 | 6,846 70 | 4,360 46 | | 4,360 46 |
| | | | | Base | 11,207 16 | 6,846 70 | 4,360 46 | 0 00 | 4,360 46 |
| 05CJ | 812578102 | SEATTLE GENETICS INC | | | COMMON STOCK USD 001 | | 23 Sep 2011 | 28 Sep 2011 | 1 000000 |
| 114BIQ00548 | | 789 | 1,208 000 | Local | 23,867 57 | 12,437 31 | 11,430 26 | | 11,430 26 |
| | | | | Base | 23,867 57 | 12,437 31 | 11,430 26 | 0 00 | 11,430 26 |
| 05CJ | 812578102 | SEATTLE GENETICS INC | | | COMMON STOCK USD 001 | | 23 Sep 2011 | 28 Sep 2011 | 1 000000 |
| 114BIQ01206 | | 793 | 888 000 | Local | 17,330 67 | 9,142 66 | 8,188 01 | | 8,188 01 |
| | | | | Base | 17,330 67 | 9,142 66 | 8,188 01 | 0 00 | 8,188 01 |
| 05CJ | 812578102 | SEATTLE GENETICS INC | | | COMMON STOCK USD 001 | | 26 Sep 2011 | 29 Sep 2011 | 1 000000 |
| 114BIR00741 | | 796 | 388 000 | Local | 7,551 26 | 3,994 76 | 3,556 50 | | 3,556 50 |
| | | | | Base | 7,551 26 | 3,994 76 | 3,556 50 | 0 00 | 3,556 50 |



**Realized Gain / Loss**
**by Report Date - Composite**
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **812578102 Total** | | | | | | | | | |
| | | | | Local | 170,296 62 | 96,008 19 | 74,288 43 | | 74,288 43 |
| | | | | Base | 170,296 62 | 96,008 19 | 74,288 43 | 0 00 | 74,288 43 |
| 05C4 | 824348106 | SHERWIN WILLIAMS CO/THE | | | COMMON STOCK USD1 | | 11 Nov 2011 | 16 Nov 2011 | 1 000000 |
| 114BKJ03953 | | 117 | 194 000 | Local | 16,792 70 | 12,739 74 | 4,052 96 | | 4,052 96 |
| | | | | Base | 16,792 70 | 12,739 74 | 4,052 96 | 0 00 | 4,052 96 |
| 05C4 | 824348106 | SHERWIN WILLIAMS CO/THE | | | COMMON STOCK USD1 | | 14 Nov 2011 | 17 Nov 2011 | 1 000000 |
| 114BKK01754 | | 119 | 71 000 | Local | 6,109 11 | 4,662 48 | 1,446 63 | | 1,446 63 |
| | | | | Base | 6,109 11 | 4,662 48 | 1,446 63 | 0 00 | 1,446 63 |
| 05C4 | 824348106 | SHERWIN WILLIAMS CO/THE | | | COMMON STOCK USD1 | | 15 Nov 2011 | 18 Nov 2011 | 1 000000 |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 114BKL00588 | 122 | 130 000 | Local | 11,182 17 | 8,536 94 | 2,645 23 | | | 2,645 23 |
| | | | Base | 11,182 17 | 8,536 94 | 2,645 23 | | 0 00 | 2,645.23 |
| 05C4 824348106 | SHERWIN WILLIAMS CO/THE | | COMMON STOCK USD1 | | | | 28 Dec 2011 | 29 Dec 2011 | 1 000000 |
| 114BLT00746 | 204 | 1,287 000 | Local | 114,971 93 | 84,515 70 | 30,456 23 | | | 30,456 23 |
| | | | Base | 114,971 93 | 84,515 70 | 30,456.23 | | 0 00 | 30,456 23 |
| **824348106 Total** | | | | | | | | | |
| | | | Local | 149,055 91 | 110,454 86 | 38,601 05 | | | 38,601 05 |
| | | | Base | 149,055 91 | 110,454 86 | 38,601 05 | | 0 00 | 38,601 05 |
| 05CJ 825549108 | SHUFFLE MASTER INC | | COMMON STOCK USD 01 | | | | 01 May 2012 | 04 May 2012 | 1 000000 |
| 12EBJBBCGT8 | 061 | 455 000 | Local | 7,827 19 | 7,696 74 | 130 45 | | | 130 45 |
| | | | Base | 7,827 19 | 7,696 74 | 130 45 | | 0 00 | 130 45 |
| 05C4 826552101 | SIGMA ALDRICH | | COMMON STOCK USD1 | | | | 11 Oct 2011 | 14 Oct 2011 | 1 000000 |
| 114BJH01203 | 077 | 115 000 | Local | 7,480 46 | 7,091 45 | 389 01 | | | 389 01 |
| | | | Base | 7,480 46 | 7,091 45 | 389 01 | | 0 00 | 389 01 |
| 05C4 826552101 | SIGMA ALDRICH | | COMMON STOCK USD1 | | | | 12 Oct 2011 | 17 Oct 2011 | 1 000000 |
| 114BJI00707 | 080 | 550 000 | Local | 35,860 91 | 33,915 62 | 1,945 29 | | | 1,945 29 |
| | | | Base | 35,860 91 | 33,915 62 | 1,945 29 | | 0 00 | 1,945.29 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Security Gn/Ls | Rate Trd Date | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C4 826552101 | SIGMA ALDRICH | | COMMON STOCK USD1 | | | | 14 Oct 2011 | 19 Oct 2011 | 1 000000 |
| 114BJK00841 | 086 | 425 000 | Local | 27,623 69 | 26,207 52 | 1,416 17 | | | 1,416 17 |
| | | | Base | 27,623 69 | 26,207 52 | 1,416 17 | | 0 00 | 1,416 17 |
| **826552101 Total** | | | | | | | | | |
| | | | Local | 70,965 06 | 67,214 59 | 3,750 47 | | | 3,750 47 |
| | | | Base | 70,965 06 | 67,214 59 | 3,750 47 | | 0 00 | 3,750 47 |
| 05CN 833034101 | SNAP ON INC | | COMMON STOCK USD1 | | | | 03 May 2012 | 08 May 2012 | 1 000000 |
| 12EDJBBB4K0 | 499 | 300 000 | Local | 18,797 96 | 15,289 20 | 3,508 76 | | | 3,508 76 |
| | | | Base | 18,797 96 | 15,289 20 | 3,508 76 | | 0 00 | 3,508 76 |
| 05CJ 835898107 | SOTHEBY S | | COMMON STOCK USD 01 | | | | 16 Dec 2011 | 21 Dec 2011 | 1 000000 |
| 114BLM00709 | 222 | 700 000 | Local | 19,797 71 | 23,954 09 | -4,156 38 | | | -4,156 38 |
| | | | Base | 19,797 71 | 23,954 09 | -4,156 38 | | 0 00 | -4,156 38 |
| 05CJ 835898107 | SOTHEBY S | | COMMON STOCK USD 01 | | | | 19 Dec 2011 | 22 Dec 2011 | 1 000000 |
| 114BLN00822 | 226 | 211 000 | Local | 5,838 57 | 7,220 45 | -1,381 88 | | | -1,381 88 |
| | | | Base | 5,838 57 | 7,220 45 | -1,381 88 | | 0 00 | -1,381 88 |
| 05CJ 835898107 | SOTHEBY S | | COMMON STOCK USD 01 | | | | 20 Dec 2011 | 23 Dec 2011 | 1 000000 |
| 114BLO01433 | 259 | 688 000 | Local | 19,097 41 | 23,543 45 | -4,446 04 | | | -4,446 04 |
| | | | Base | 19,097 41 | 23,543 45 | -4,446 04 | | 0 00 | -4,446 04 |
| 05CJ 835898107 | SOTHEBY S | | COMMON STOCK USD 01 | | | | 21 Dec 2011 | 27 Dec 2011 | 1 000000 |
| 114BLP00837 | 307 | 420 000 | Local | 11,929 87 | 14,372 46 | -2,442 59 | | | -2,442 59 |
| | | | Base | 11,929 87 | 14,372 46 | -2,442 59 | | 0 00 | -2,442 59 |
| 05CJ 835898107 | SOTHEBY S | | COMMON STOCK USD 01 | | | | 21 Dec 2011 | 27 Dec 2011 | 1 000000 |
| 114BLP00855 | 325 | 966 000 | Local | 27,077 90 | 33,056 65 | -5,978 75 | | | -5,978 75 |
| | | | Base | 27,077 90 | 33,056 65 | -5,978 75 | | 0 00 | -5,978 75 |
| 05CJ 835898107 | SOTHEBY S | | COMMON STOCK USD 01 | | | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLQ00522 | 363 | 426 000 | Local | 12,386 35 | 14,577 78 | -2,191 43 | | | -2,191 43 |
| | | | Base | 12,386 35 | 14,577 78 | -2,191 43 | | 0 00 | -2,191 43 |

Base Currency. USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 835898107 | SOTHEBY S | | COMMON STOCK USD 01 | | | 01 Mar 2012 | 06 Mar 2012 | 1 00000C |
| 124BCB01071 | 690 | 3,113 00C | Local | 110,641 17 | 106,527 27 | 4,113 90 | | 4,113 90 |
| | | | Base | 110,641 17 | 106,527 27 | 4,113 90 | 0 00 | 4,113 90 |
| **835898107 Total** | | | | | | | | |
| | | | Local | 206,768 98 | 223,252 15 | -16,483 17 | | -16,483 17 |
| | | | Base | 206,768 98 | 223,252 15 | -16,483 17 | 0 00 | -16,483 17 |
| 05C4 84546710S | SOUTHWESTERN ENERGY CO | | COMMON STOCK USD 01 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00747 | 205 | 5,290 00C | Local | 169,171 47 | 203,231 60 | -34,060 13 | | -34,060 13 |
| | | | Base | 169,171 47 | 203,231 60 | -34,060 13 | 0 00 | -34,060 13 |
| 05C6 84649R200 | SPANSION INC CLASS A | | COMMON STOCK USD 001 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU12833 | 345 | 7,300 00C | Local | 75,135 99 | 145,189 40 | -70,053 41 | | -70,053 41 |
| | | | Base | 75,135 99 | 145,189 40 | -70,053 41 | 0 00 | -70,053 41 |
| 05C6 84649R200 | SPANSION INC CLASS A | | COMMON STOCK USD 001 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU29543 | 400 | 3,500 00C | Local | 36,281 70 | 69,611 36 | -33,329 66 | | -33,329 66 |
| | | | Base | 36,281 70 | 69,611 36 | -33,329 66 | 0 00 | -33,329 66 |
| 05C6 84649R200 | SPANSION INC CLASS A | | COMMON STOCK USD 001 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26797 | 439 | 3,075 00C | Local | 30,373 03 | 61,158 55 | -30,785 52 | | -30,785 52 |
| | | | Base | 30,373 03 | 61,158 55 | -30,785 52 | 0 00 | -30,785 52 |
| **84649R200 Total** | | | | | | | | |
| | | | Local | 141,790 72 | 275,959 31 | -134,168 59 | | -134,168 59 |
| | | | Base | 141,790 72 | 275,959 31 | -134,168 59 | 0 00 | -134,168 59 |
| 05C6 854502101 | STANLEY BLACK + DECKER INC | | COMMON STOCK USD2 5 | | | 20 Oct 2011 | 25 Oct 2011 | 1 00000C |
| 111MJN18823 | 119 | 100 000 | Local | 5,960 78 | 7,255 43 | -1,294 65 | | -1,294 65 |
| | | | Base | 5,960 78 | 7,255 43 | -1,294 65 | 0 00 | -1,294 65 |
| 05C6 854502101 | STANLEY BLACK + DECKER INC | | COMMON STOCK USD2 5 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18663 | 278 | 2,100 00C | Local | 138,621 90 | 152,363 93 | -13,742 03 | | -13,742 03 |
| | | | Base | 138,621 90 | 152,363 93 | -13,742 03 | 0 00 | -13,742 03 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 854502101 | STANLEY BLACK + DECKER INC | | COMMON STOCK USD2 5 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26776 | 438 | 2,100 00C | Local | 129,717 86 | 152,363 92 | -22,646 06 | | -22,646 06 |
| | | | Base | 129,717 86 | 152,363 92 | -22,646 06 | 0 00 | -22,646 06 |
| **854502101 Total** | | | | | | | | |
| | | | Local | 274,300 54 | 311,983 28 | -37,682 74 | | -37,682 74 |
| | | | Base | 274,300 54 | 311,983 28 | -37,682 74 | 0 00 | -37,682 74 |
| 05C5 85891210E | STERICYCLE INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03052 | 314 | 630 000 | Local | 49,479 93 | 31,552 55 | 17,927 38 | | 17,927 38 |
| | | | Base | 49,479 93 | 31,552 55 | 17,927 38 | 0 00 | 17,927 38 |
| 05C5 85891210E | STERICYCLE INC | | COMMON STOCK USD 01 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD509 | 453 | 270 000 | Local | 23,518 87 | 13,522 52 | 9,996 35 | | 9,996 35 |
| | | | Base | 23,518 87 | 13,522 52 | 9,996 35 | 0 00 | 9,996 35 |
| **858912108 Total** | | | | | | | | |
| | | | Local | 72,998 80 | 45,075 07 | 27,923 73 | | 27,923 73 |
| | | | Base | 72,998 80 | 45,075 07 | 27,923 73 | 0 00 | 27,923 73 |
| 05C6 863667101 | STRYKER CORP | | COMMON STOCK USD 1 | | | 04 Aug 2011 | 09 Aug 2011 | 1 00000C |
| 111MHD37110 | 285 | 4,515 00C | Local | 225,212 90 | 192,730 42 | 32,482 48 | | 32,482 48 |
| | | | Base | 225,212 90 | 192,730 42 | 32,482 48 | 0 00 | 32,482 48 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05CJ 864596101 | SUCCESSFACTORS INC | | COMMON STOCK USD 001 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01439 | 265 | 876 000 | Local | 34,768 73 | 22,645 82 | 12,122 91 | | 12,122 91 |
| | | | Base | 34,768 73 | 22,645 82 | 12,122 91 | 0 00 | 12,122 91 |
| 05CJ 864596101 | SUCCESSFACTORS INC | | COMMON STOCK USD 001 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00850 | 320 | 818 000 | Local | 32,482 15 | 21,146 43 | 11,335 72 | | 11,335 72 |
| | | | Base | 32,482 15 | 21,146 43 | 11,335 72 | 0 00 | 11,335 72 |
| 05CJ 864596101 | SUCCESSFACTORS INC | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00539 | 380 | 829 000 | Local | 32,915 05 | 21,430 80 | 11,484 25 | | 11,484 25 |
| | | | Base | 32,915 05 | 21,430 80 | 11,484 25 | 0 00 | 11,484 25 |





**Base Currency. USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 864596101 | SUCCESSFACTORS INC | | COMMON STOCK USD 001 | | | 23 Feb 2012 | 20 Mar 2012 | 1 00000C |
| 124BBP00124 | 634 | 6,061 00C | Local | 242,440 00 | 156,685 26 | 85,754 74 | | 85,754 74 |
| | | | Base | 242,440 00 | 156,685 26 | 85,754 74 | 0 00 | 85,754 74 |
| **864596101 Total** | | | | | | | | |
| | | | Local | 342,605 93 | 221,908 31 | 120,697 62 | | 120,697 62 |
| | | | Base | 342,605 93 | 221,908 31 | 120,697 62 | 0 00 | 120,697 62 |
| 05C6 87161C105 | SYNOVUS FINANCIAL CORF | | COMMON STOCK USD1 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT21745 | 311 | 56,100 00C | Local | 84,984 25 | 143,159 12 | -58,174 87 | | -58,174 87 |
| | | | Base | 84,984 25 | 143,159 12 | -58,174 87 | 0 00 | -58,174 87 |
| 05C6 87161C105 | SYNOVUS FINANCIAL CORF | | COMMON STOCK USD1 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA27299 | 499 | 57,700 00C | Local | 80,351 46 | 147,242 08 | -66,890 62 | | -66,890 62 |
| | | | Base | 80,351 46 | 147,242 08 | -66,890 62 | 0 00 | -66,890 62 |
| **87161C105 Total** | | | | | | | | |
| | | | Local | 165,335 71 | 290,401 20 | -125,065 49 | | -125,065 49 |
| | | | Base | 165,335 71 | 290,401 20 | -125,065 49 | 0 00 | -125,065 49 |
| 05C6 87236Y10E | TD AMERITRADE HOLDING CORF | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU21349 | 393 | 7,000 00C | Local | 119,947 59 | 101,372 16 | 18,575 43 | | 18,575 43 |
| | | | Base | 119,947 59 | 101,372 16 | 18,575 43 | 0 00 | 18,575 43 |
| 05C6 87236Y10E | TD AMERITRADE HOLDING CORF | | COMMON STOCK USD 01 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA26871 | 463 | 7,900 00C | Local | 128,757 25 | 114,405 73 | 14,351 52 | | 14,351 52 |
| | | | Base | 128,757 25 | 114,405 73 | 14,351 52 | 0 00 | 14,351 52 |
| **87236Y108 Total** | | | | | | | | |
| | | | Local | 248,704 84 | 215,777 89 | 32,926 95 | | 32,926 95 |
| | | | Base | 248,704 84 | 215,777 89 | 32,926 95 | 0 00 | 32,926 95 |
| 05C4 87254010S | TJX COMPANIES INC | | COMMON STOCK USD1 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00748 | 206 | 2,937 00C | Local | 190,607 63 | 77,256 39 | 113,351 24 | | 113,351 24 |
| | | | Base | 190,607 63 | 77,256 39 | 113,351 24 | 0 00 | 113,351 24 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CN 87254010S | TJX COMPANIES INC | | COMMON STOCK USD1 | | | 02 May 2012 | 07 May 2012 | 1 00000C |
| 12ECJBBB52S | 493 | 400 000 | Local | 16,792 14 | 12,943 92 | 3,848 22 | | 3,848 22 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 16,792 14 | 12,943 92 | 3,848 22 | 0 00 | 3,848 22 |
| **872540109 Total** | | | | | | | | |
| | | | Local | 207,399 77 | 90,200 31 | 117,199 46 | | 117,199 46 |
| | | | Base | 207,399 77 | 90,200 31 | 117,199 46 | 0 00 | 117,199 46 |
| 05C5 87837710C | TECHNE CORP | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03051 | 313 | 555 000 | Local | 37,844 28 | 17,269 25 | 20,575 03 | | 20,575 03 |
| | | | Base | 37,844 28 | 17,269 25 | 20,575 03 | 0 00 | 20,575 03 |
| 05C5 87837710C | TECHNE CORP | | COMMON STOCK USD 01 | | | 16 Mar 2012 | 21 Mar 2012 | 1.00000C |
| 124BCL02236 | 412 | 1,915 00C | Local | 134,012 92 | 59,586 69 | 74,426 23 | | 74,426 23 |
| | | | Base | 134,012 92 | 59,586 69 | 74,426 23 | 0 00 | 74,426 23 |
| **878377100 Total** | | | | | | | | |
| | | | Local | 171,857 20 | 76,855 94 | 95,001 26 | | 95,001 26 |
| | | | Base | 171,857 20 | 76,855 94 | 95,001 26 | 0 00 | 95,001 26 |
| 05C5 88162420S | TEVA PHARMACEUTICAL SP ADF | | ADR | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03066 | 328 | 2,125 00C | Local | 88,068 29 | 109,289 26 | -21,220 97 | | -21,220 97 |
| | | | Base | 88,068 29 | 109,289 26 | -21,220 97 | 0 00 | -21,220 97 |
| 05C5 88162420S | TEVA PHARMACEUTICAL SP ADF | | ADR | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51S | 468 | 1,000 00C | Local | 45,613 97 | 51,430 24 | -5,816 27 | | -5,816 27 |
| | | | Base | 45,613 97 | 51,430 24 | -5,816 27 | 0 00 | -5,816 27 |
| **881624209 Total** | | | | | | | | |
| | | | Local | 133,682 26 | 160,719 50 | -27,037 24 | | -27,037 24 |
| | | | Base | 133,682 26 | 160,719 50 | -27,037 24 | 0 00 | -27,037 24 |
| 05C5 88554D205 | 3D SYSTEMS CORF | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03072 | 334 | 2,535 00C | Local | 37,452 12 | 45,093 36 | -7,641 24 | | -7,641 24 |
| | | | Base | 37,452 12 | 45,093 36 | -7,641 24 | 0 00 | -7,641 24 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C5 88554D205 | 3D SYSTEMS CORF | | COMMON STOCK USD 001 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD511 | 475 | 1,065 00C | Local | 31,355 87 | 18,944 55 | 12,411 32 | | 12,411 32 |
| | | | Base | 31,355 87 | 18,944 55 | 12,411 32 | 0 00 | 12,411 32 |
| **88554D205 Total** | | | | | | | | |
| | | | Local | 68,807 99 | 64,037 91 | 4,770 08 | | 4,770 08 |
| | | | Base | 68,807 99 | 64,037 91 | 4,770 08 | 0 00 | 4,770 08 |
| 05CN 88579Y101 | 3M CO | | COMMON STOCK USD 01 | | | 28 Mar 2012 | 02 Apr 2012 | 1 00000C |
| 12CUJBBB43F | 396 | 200 000 | Local | 17,771 22 | 17,110 31 | 660 91 | | 660 91 |
| | | | Base | 17,771 22 | 17,110 31 | 660 91 | 0 00 | 660 91 |
| 05CN 88579Y101 | 3M CO | | COMMON STOCK USD 01 | | | 23 Apr 2012 | 26 Apr 2012 | 1 00000C |
| 12DQJBBCFZB | 463 | 100 000 | Local | 8,638 35 | 8,555 15 | 83 20 | | 83 20 |
| | | | Base | 8,638 35 | 8,555 15 | 83 20 | 0 00 | 83 20 |
| 05CN 88579Y101 | 3M CO | | COMMON STOCK USD 01 | | | 14 May 2012 | 17 May 2012 | 1 00000C |
| 12EKJBBC5H6 | 539 | 200 000 | Local | 17,069 45 | 17,110 31 | -40 86 | | -40 86 |
| | | | Base | 17,069 45 | 17,110 31 | -40 86 | 0 00 | -40 86 |
| **88579Y101 Total** | | | | | | | | |
| | | | Local | 43,479 02 | 42,775 77 | 703 25 | | 703 25 |
| | | | Base | 43,479 02 | 42,775 77 | 703 25 | 0 00 | 703 25 |
| 05C4 88732J207 | TIME WARNER CABLE | | COMMON STOCK USD 01 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00749 | 207 | 2,366 00C | Local | 147,397 78 | 143,599 69 | 3,798 09 | | 3,798 09 |
| | | | Base | 147,397 78 | 143,599 69 | 3,798 09 | 0 00 | 3,798 09 |
| 05CJ 88830R101 | TITAN MACHINERY INC | | COMMON STOCK USD 00001 | | | 21 Jun 2011 | 24 Jun 2011 | 1 00000C |
| 114BFP00721 | 457 | 749 000 | Local | 22,086 23 | 9,498 35 | 12,587 88 | | 12,587 88 |
| | | | Base | 22,086 23 | 9,498 35 | 12,587 88 | 0 00 | 12,587 88 |
| 05CJ 88830R101 | TITAN MACHINERY INC | | COMMON STOCK USD 00001 | | | 28 Jun 2011 | 01 Jul 2011 | 1 00000C |
| 114BFU00699 | 468 | 49 000 | Local | 1,463 04 | 621 39 | 841 65 | | 841 65 |

| | | | | | |
|---|---|---|---|---|---|
| Base | 1,463 04 | 621 39 | 841 65 | 0 00 | 841 65 |



## Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 88830R101 | TITAN MACHINERY INC | | | COMMON STOCK USD 00001 | | 28 Jun 2011 | 01 Jul 2011 | 1 00000C |
| 114BFU00700 | 469 | 106 000 | Local | 3,130 56 | 1,344 23 | 1,786 33 | | 1,786 33 |
| | | | Base | 3,130 56 | 1,344 23 | 1,786 33 | 0 00 | 1,786 33 |
| 05CJ 88830R101 | TITAN MACHINERY INC | | | COMMON STOCK USD 00001 | | 29 Jun 2011 | 05 Jul 2011 | 1 00000C |
| 114BFV00580 | 472 | 478 000 | Local | 14,204 06 | 6,061 70 | 8,142 36 | | 8,142 36 |
| | | | Base | 14,204 06 | 6,061 70 | 8,142 36 | 0 00 | 8,142 36 |
| 05CJ 88830R101 | TITAN MACHINERY INC | | | COMMON STOCK USD 00001 | | 05 Jul 2011 | 08 Jul 2011 | 1 00000C |
| 114BGC00596 | 479 | 140 000 | Local | 4,200 13 | 1,775 39 | 2,424 74 | | 2,424 74 |
| | | | Base | 4,200 13 | 1,775 39 | 2,424 74 | 0 00 | 2,424 74 |
| 05CJ 88830R101 | TITAN MACHINERY INC | | | COMMON STOCK USD 00001 | | 05 Jul 2011 | 08 Jul 2011 | 1 00000C |
| 114BGC00598 | 481 | 338 000 | Local | 10,136 28 | 4,286 31 | 5,849 97 | | 5,849 97 |
| | | | Base | 10,136 28 | 4,286 31 | 5,849 97 | 0 00 | 5,849 97 |
| 05CJ 88830R101 | TITAN MACHINERY INC | | | COMMON STOCK USD 00001 | | 06 Jul 2011 | 11 Jul 2011 | 1 00000C |
| 114BGD00918 | 488 | 300 000 | Local | 8,810 44 | 3,804 41 | 5,006 03 | | 5,006 03 |
| | | | Base | 8,810 44 | 3,804 41 | 5,006 03 | 0 00 | 5,006 03 |
| 05CJ 88830R101 | TITAN MACHINERY INC | | | COMMON STOCK USD 00001 | | 07 Jul 2011 | 12 Jul 2011 | 1 00000C |
| 114BGE00740 | 490 | 211 000 | Local | 6,193 32 | 2,675 77 | 3,517 55 | | 3,517 55 |
| | | | Base | 6,193 32 | 2,675 77 | 3,517 55 | 0 00 | 3,517 55 |
| 05CJ 88830R101 | TITAN MACHINERY INC | | | COMMON STOCK USD 00001 | | 08 Jul 2011 | 13 Jul 2011 | 1 00000C |
| 114BGF00782 | 493 | 215 000 | Local | 6,219 83 | 2,726 50 | 3,493 33 | | 3,493 33 |
| | | | Base | 6,219 83 | 2,726 50 | 3,493 33 | 0 00 | 3,493 33 |
| 05CJ 88830R101 | TITAN MACHINERY INC | | | COMMON STOCK USD 00001 | | 13 Jul 2011 | 18 Jul 2011 | 1 00000C |
| 114BGI00598 | 505 | 420 000 | Local | 11,289 46 | 5,326 18 | 5,963 28 | | 5,963 28 |
| | | | Base | 11,289 46 | 5,326 18 | 5,963 28 | 0 00 | 5,963 28 |
| 05CJ 88830R101 | TITAN MACHINERY INC | | | COMMON STOCK USD 00001 | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 114BGJ00552 | 513 | 474 000 | Local | 12,379 12 | 6,010 98 | 6,368 14 | | 6,368 14 |
| | | | Base | 12,379 12 | 6,010 98 | 6,368 14 | 0 00 | 6,368 14 |



## Realized Gain/Loss
by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 88830R101 | TITAN MACHINERY INC | | | COMMON STOCK USD 00001 | | 15 Jul 2011 | 20 Jul 2011 | 1 00000C |
| 114BGK00611 | 527 | 610 000 | Local | 15,622 22 | 7,735 64 | 7,886 58 | | 7,886 58 |
| | | | Base | 15,622 22 | 7,735 64 | 7,886 58 | 0 00 | 7,886 58 |
| **88830R101 Total** | | | | | | | | |
| | | | Local | 115,734 69 | 51,866 85 | 63,867 84 | | 63,867 84 |
| | | | Base | 115,734 69 | 51,866 85 | 63,867 84 | 0 00 | 63,867 84 |
| 05C4 89151E109 | TOTAL SA SPON ADR | | | ADR | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00750 | 208 | 2,910 00C | Local | 144,520 04 | 141,741 29 | 2,778 75 | | 2,778 75 |
| | | | Base | 144,520 04 | 141,741 29 | 2,778 75 | 0 00 | 2,778 75 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05C5 89623910C | TRIMBLE NAVIGATION LTC | | COMMON STOCK NPV | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03076 | 338 | 3,220 00C | Local | 143,758 96 | 74,681 46 | 69,077 50 | | 69,077 50 |
| | | | Base | 143,758 96 | 74,681 46 | 69,077 50 | 0 00 | 69,077 50 |
| 05C5 89623910C | TRIMBLE NAVIGATION LTC | | COMMON STOCK NPV | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD517 | 481 | 1,485 00C | Local | 80,863 71 | 34,441 60 | 46,422 11 | | 46,422 11 |
| | | | Base | 80,863 71 | 34,441 60 | 46,422 11 | 0 00 | 46,422 11 |
| **896239100 Total** | | | | | | | | |
| | | | Local | 224,622 67 | 109,123 06 | 115,499 61 | | 115,499 61 |
| | | | Base | 224,622 67 | 109,123 06 | 115,499 61 | 0 00 | 115,499 61 |
| 05C5 90210410E | II VI INC | | COMMON STOCK NPV | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03083 | 345 | 5,460 00C | Local | 99,793 77 | 93,643 58 | 6,150 19 | | 6,150 19 |
| | | | Base | 99,793 77 | 93,643 58 | 6,150 19 | 0 00 | 6,150 19 |
| 05C5 90210410E | II VI INC | | COMMON STOCK NPV | | | 07 Feb 2012 | 10 Feb 2012 | 1 00000C |
| 124BBE02042 | 382 | 3,339 00C | Local | 79,021 25 | 57,266 65 | 21,754 60 | | 21,754 60 |
| | | | Base | 79,021 25 | 57,266 65 | 21,754 60 | 0 00 | 21,754 60 |
| 05C5 90210410E | II VI INC | | COMMON STOCK NPV | | | 08 Feb 2012 | 13 Feb 2012 | 1 00000C |
| 124BBF02996 | 385 | 3,211 00C | Local | 75,724 84 | 55,071 34 | 20,653 50 | | 20,653 50 |
| | | | Base | 75,724 84 | 55,071 34 | 20,653 50 | 0 00 | 20,653 50 |





Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C5 90210410E | II VI INC | | COMMON STOCK NPV | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD518 | 482 | 1,590 00C | Local | 33,207 83 | 27,269 83 | 5,938 00 | | 5,938 00 |
| | | | Base | 33,207 83 | 27,269 83 | 5,938 00 | 0 00 | 5,938 00 |
| **902104108 Total** | | | | | | | | |
| | | | Local | 287,747 69 | 233,251 40 | 54,496 29 | | 54,496 29 |
| | | | Base | 287,747 69 | 233,251 40 | 54,496 29 | 0 00 | 54,496 29 |
| 05CJ 90385D107 | ULTIMATE SOFTWARE GROUP INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGT4 | 057 | 369 000 | Local | 28,433 39 | 14,539 00 | 13,894 39 | | 13,894 39 |
| | | | Base | 28,433 39 | 14,539 00 | 13,894 39 | 0 00 | 13,894 39 |
| 05CJ 90385D107 | ULTIMATE SOFTWARE GROUP INC | | COMMON STOCK USD 01 | | | 05 Dec 2011 | 08 Dec 2011 | 1 00000C |
| 114BLD00660 | 183 | 151 000 | Local | 10,244 50 | 5,949 56 | 4,294 94 | | 4,294 94 |
| | | | Base | 10,244 50 | 5,949 56 | 4,294 94 | 0 00 | 4,294 94 |
| 05CJ 90385D107 | ULTIMATE SOFTWARE GROUP INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01411 | 237 | 271 000 | Local | 18,939 76 | 10,677 69 | 8,262 07 | | 8,262 07 |
| | | | Base | 18,939 76 | 10,677 69 | 8,262 07 | 0 00 | 8,262 07 |
| 05CJ 90385D107 | ULTIMATE SOFTWARE GROUP INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00526 | 367 | 507 000 | Local | 33,252 32 | 19,976 35 | 13,275 97 | | 13,275 97 |
| | | | Base | 33,252 32 | 19,976 35 | 13,275 97 | 0 00 | 13,275 97 |
| **90385D107 Total** | | | | | | | | |
| | | | Local | 90,869 97 | 51,142 60 | 39,727 37 | | 39,727 37 |
| | | | Base | 90,869 97 | 51,142 60 | 39,727 37 | 0 00 | 39,727 37 |
| 05C5 90391410S | ULTRA PETROLEUM CORP | | COMMON STOCK NPV | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03074 | 336 | 2,815 00C | Local | 86,035 16 | 134,543 83 | -48,508 67 | | -48,508 67 |
| | | | Base | 86,035 16 | 134,543 83 | -48,508 67 | 0 00 | -48,508 67 |
| 05C5 90391410S | ULTRA PETROLEUM CORP | | COMMON STOCK NPV | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD514 | 478 | 1,350 00C | Local | 26,759 90 | 64,523 68 | -37,763 78 | | -37,763 78 |
| | | | Base | 26,759 90 | 64,523 68 | -37,763 78 | 0 00 | -37,763 78 |

## Realized Gain/Loss
by Report Date - Composite

June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund Asset ID | Security Name | | Security Description | | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 903914109 Total | | | | | | | | |
| | | | Local | 112,795 06 | 199,067 51 | -86,272 45 | | -86,272 45 |
| | | | Base | 112,795 06 | 199,067 51 | -86,272 45 | 0 00 | -86,272 45 |
| 05CN 907818108 | UNION PACIFIC CORP | | COMMON STOCK USD2 5 | | | 08 May 2012 | 11 May 2012 | 1 000000 |
| 12EGJBBB4W8 | 512 | 100 000 | Local | 11,165 44 | 10,711 72 | 453 72 | | 453 72 |
| | | | Base | 11,165 44 | 10,711 72 | 453 72 | 0 00 | 453 72 |
| 05CN 907818108 | UNION PACIFIC CORP | | COMMON STOCK USD2 5 | | | 09 May 2012 | 14 May 2012 | 1 000000 |
| 12EHJBBB554 | 518 | 75 000 | Local | 8,398 84 | 8,033 79 | 365 05 | | 365 05 |
| | | | Base | 8,398 84 | 8,033 79 | 365 05 | 0 00 | 365 05 |
| 907818108 Total | | | | | | | | |
| | | | Local | 19,564 28 | 18,745 51 | 818 77 | | 818 77 |
| | | | Base | 19,564 28 | 18,745 51 | 818 77 | 0 00 | 818 77 |
| 05C5 909218109 | UNIT CORP | | COMMON STOCK USD 2 | | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLP03056 | 318 | 865 000 | Local | 39,741 57 | 30,801 87 | 8,939 70 | | 8,939 70 |
| | | | Base | 39,741 57 | 30,801 87 | 8,939 70 | 0 00 | 8,939 70 |
| 05C5 909218109 | UNIT CORP | | COMMON STOCK USD 2 | | | 03 May 2012 | 08 May 2012 | 1 000000 |
| 12ECJBBD51F | 457 | 415 000 | Local | 16,729 89 | 14,777 78 | 1,952 11 | | 1,952 11 |
| | | | Base | 16,729 89 | 14,777 78 | 1,952 11 | 0 00 | 1,952 11 |
| 909218109 Total | | | | | | | | |
| | | | Local | 56,471 46 | 45,579 65 | 10,891 81 | | 10,891 81 |
| | | | Base | 56,471 46 | 45,579 65 | 10,891 81 | 0 00 | 10,891 81 |
| 05C6 910047109 | UNITED CONTINENTAL HOLDINGS | | COMMON STOCK USD 01 | | | 21 Oct 2011 | 26 Oct 2011 | 1 000000 |
| 111MJO24635 | 168 | 700 000 | Local | 14,203 42 | 9,279 86 | 4,923 56 | | 4,923 56 |
| | | | Base | 14,203 42 | 9,279 86 | 4,923 56 | 0 00 | 4,923 56 |
| 05C6 910047109 | UNITED CONTINENTAL HOLDINGS | | COMMON STOCK USD 01 | | | 21 Oct 2011 | 26 Oct 2011 | 1 000000 |
| 111MJO24731 | 169 | 500 000 | Local | 10,125 80 | 6,628 47 | 3,497 33 | | 3,497 33 |
| | | | Base | 10,125 80 | 6,628 47 | 3,497 33 | 0 00 | 3,497 33 |







Base Currency: USD - US DOLLAR

| Fund Asset ID | Security Name | | Security Description | | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05C6 910047109 | UNITED CONTINENTAL HOLDINGS | | COMMON STOCK USD 01 | | | 24 Oct 2011 | 27 Oct 2011 | 1 000000 |
| 111MJP15484 | 181 | 800 000 | Local | 16,448 88 | 10,605 55 | 5,843 33 | | 5,843 33 |
| | | | Base | 16,448 88 | 10,605 55 | 5,843 33 | 0 00 | 5,843 33 |
| 05C6 910047109 | UNITED CONTINENTAL HOLDINGS | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 000000 |
| 111MJU10265 | 329 | 11,000 000 | Local | 214,190 07 | 145,826 36 | 68,363 71 | | 68,363 71 |
| | | | Base | 214,190 07 | 145,826 36 | 68,363 71 | 0 00 | 68,363 71 |
| 05C6 910047109 | UNITED CONTINENTAL HOLDINGS | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 000000 |
| 111MJU19951 | 389 | 8,755 000 | Local | 171,493 14 | 116,064 52 | 55,428 62 | | 55,428 62 |
| | | | Base | 171,493 14 | 116,064 52 | 55,428 62 | 0 00 | 55,428 62 |
| 05C6 910047109 | UNITED CONTINENTAL HOLDINGS | | COMMON STOCK USD 01 | | | 29 Sep 2011 | 04 Oct 2011 | 1 000000 |
| 111MIT30848 | 756 | 200 000 | Local | 4,178 67 | 2,651 39 | 1,527 28 | | 1,527 28 |
| | | | Base | 4,178 67 | 2,651 39 | 1,527 28 | 0 00 | 1,527 28 |
| 05C6 910047109 | UNITED CONTINENTAL HOLDINGS | | COMMON STOCK USD 01 | | | 29 Sep 2011 | 04 Oct 2011 | 1 000000 |
| 111MIT30850 | 757 | 1,200 000 | Local | 24,945 60 | 15,908 33 | 9,037 27 | | 9,037 27 |
| | | | Base | 24,945 60 | 15,908 33 | 9,037 27 | 0 00 | 9,037 27 |
| 05C6 910047109 | UNITED CONTINENTAL HOLDINGS | | COMMON STOCK USD 01 | | | 29 Sep 2011 | 04 Oct 2011 | 1 000000 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 111MIT30948 | 758 | 1,300 000 | Local | 26,352 96 | 17,234 02 | 9,118 94 | | 9,118 94 |
| | | | Base | 26,352 96 | 17,234 02 | 9,118 94 | 0 00 | 9,118 94 |
| 05C6 910047109 | UNITED CONTINENTAL HOLDINGS | | COMMON STOCK USD 01 | | | 04 Oct 2011 | 07 Oct 2011 | 1 000000 |
| 111MJB18311 | 765 | 200 000 | Local | 3,421 01 | 2,651 39 | 769 62 | | 769 62 |
| | | | Base | 3,421 01 | 2,651 39 | 769 62 | 0 00 | 769 62 |
| 05C6 910047109 | UNITED CONTINENTAL HOLDINGS | | COMMON STOCK USD 01 | | | 04 Oct 2011 | 07 Oct 2011 | 1 000000 |
| 111MJB18313 | 766 | 400 000 | Local | 6,829 86 | 5,302 78 | 1,527 08 | | 1,527 08 |
| | | | Base | 6,829 86 | 5,302 78 | 1,527 08 | 0 00 | 1,527 08 |
| **910047109 Total** | | | | | | | | |
| | | | Local | 492,189 41 | 332,152 67 | 160,036 74 | | 160,036 74 |
| | | | Base | 492,189 41 | 332,152 67 | 160,036 74 | 0 00 | 160,036 74 |







Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CJ 911363109 | UNITED RENTALS INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 000000 |
| 12EBJBBCGVC | 064 | 521 000 | Local | 23,323 08 | 17,195 20 | 6,127 88 | | 6,127 88 |
| | | | Base | 23,323 08 | 17,195 20 | 6,127 88 | 0 00 | 6,127 88 |
| 05C4 913017109 | UNITED TECHNOLOGIES CORP | | COMMON STOCK USD1 | | | 28 Dec 2011 | 29 Dec 2011 | 1 000000 |
| 114BLT00751 | 209 | 1,925 000 | Local | 140,983 32 | 53,432 42 | 87,550 90 | | 87,550 90 |
| | | | Base | 140,983 32 | 53,432 42 | 87,550 90 | 0 00 | 87,550 90 |
| 05CN 913017109 | UNITED TECHNOLOGIES CORP | | COMMON STOCK USD1 | | | 31 May 2012 | 05 Jun 2012 | 1 000000 |
| 12FAJBBDHWD | 599 | 200 000 | Local | 14,893 40 | 15,040 38 | -146 98 | | -146 98 |
| | | | Base | 14,893 40 | 15,040 38 | -146 98 | 0 00 | -146 98 |
| **913017109 Total** | | | | | | | | |
| | | | Local | 155,876 72 | 68,472 80 | 87,403 92 | | 87,403 92 |
| | | | Base | 155,876 72 | 68,472 80 | 87,403 92 | 0 00 | 87,403 92 |
| 05CJ 91307C102 | UNITED THERAPEUTICS CORP | | COMMON STOCK USD 01 | | | 05 Jul 2011 | 08 Jul 2011 | 1 000000 |
| 114BGC00603 | 486 | 1,091 000 | Local | 58,921 04 | 62,840 94 | -3,919 90 | | -3,919 90 |
| | | | Base | 58,921 04 | 62,840 94 | -3,919 90 | 0 00 | -3,919 90 |
| 05CJ 91307C102 | UNITED THERAPEUTICS CORP | | COMMON STOCK USD 01 | | | 26 Sep 2011 | 29 Sep 2011 | 1 000000 |
| 114BIR00743 | 798 | 5,083 000 | Local | 196,295 07 | 292,777 74 | -96,482 67 | | -96,482 67 |
| | | | Base | 196,295 07 | 292,777 74 | -96,482 67 | 0 00 | -96,482 67 |
| **91307C102 Total** | | | | | | | | |
| | | | Local | 255,216 11 | 355,618 68 | -100,402 57 | | -100,402 57 |
| | | | Base | 255,216 11 | 355,618 68 | -100,402 57 | 0 00 | -100,402 57 |
| 05CJ 920253101 | VALMONT INDUSTRIES | | COMMON STOCK USD1 | | | 26 Apr 2012 | 01 May 2012 | 1 000000 |
| 12DTJBBCTVW | 044 | 79 000 | Local | 9,837 68 | 6,490 59 | 3,347 09 | | 3,347 09 |
| | | | Base | 9,837 68 | 6,490 59 | 3,347 09 | 0 00 | 3,347 09 |
| 05CJ 920253101 | VALMONT INDUSTRIES | | COMMON STOCK USD1 | | | 27 Apr 2012 | 02 May 2012 | 1 000000 |
| 12DUJBBC1SK | 047 | 83 000 | Local | 10,388 50 | 6,819 23 | 3,569 27 | | 3,569 27 |
| | | | Base | 10,388 50 | 6,819 23 | 3,569 27 | 0 00 | 3,569 27 |







Base Currency. USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 920253101 | VALMONT INDUSTRIES | | | COMMON STOCK USD1 | | 01 May 2012 | 04 May 2012 | 1 000000 |
| 12EBJBBCGT0 | 053 | | 317 000 | Local | 40,400 42 | 26,044 53 | 14,355 89 | | 14,355 89 |
| | | | | Base | 40,400 42 | 26,044 53 | 14,355 89 | 0 00 | 14,355 89 |
| 05CJ | 920253101 | VALMONT INDUSTRIES | | | COMMON STOCK USD1 | | 20 Dec 2011 | 23 Dec 2011 | 1 000000 |
| 114BLO01410 | 236 | | 246 000 | Local | 21,733 36 | 20,085 22 | 1,648 14 | | 1,648 14 |
| | | | | Base | 21,733 36 | 20,085 22 | 1,648 14 | 0 00 | 1,648 14 |
| 05CJ | 920253101 | VALMONT INDUSTRIES | | | COMMON STOCK USD1 | | 21 Dec 2011 | 27 Dec 2011 | 1 000000 |
| 114BLP00826 | 296 | | 228 000 | Local | 20,401 50 | 18,615 57 | 1,785 93 | | 1,785 93 |
| | | | | Base | 20,401 50 | 18,615 57 | 1,785 93 | 0 00 | 1,785 93 |
| 05CJ | 920253101 | VALMONT INDUSTRIES | | | COMMON STOCK USD1 | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLQ00509 | 350 | | 231 000 | Local | 21,255 05 | 18,860 52 | 2,394 53 | | 2,394 53 |
| | | | | Base | 21,255 05 | 18,860 52 | 2,394 53 | 0 00 | 2,394 53 |
| **920253101 Total** | | | | | | | | | |
| | | | | Local | 124,016 51 | 96,915 66 | 27,100 85 | | 27,100 85 |
| | | | | Base | 124,016 51 | 96,915 66 | 27,100 85 | 0 00 | 27,100 85 |
| 05C9 | 922031745 | VANGUARD INFLATION PROTECTED | | | VANGUARD INFLAT PROTECTED IS | | 27 Oct 2011 | 27 Oct 2011 | 1 000000 |
| 114BKO01119 | 049 | | 510,213 152 | Local | 5,734,795 83 | 5,252,848 24 | 481,947 59 | | 481,947 59 |
| | | | | Base | 5,734,795 83 | 5,252,848 24 | 481,947 59 | 0 00 | 481,947 59 |
| 05CN | 92343V104 | VERIZON COMMUNICATIONS INC | | | COMMON STOCK USD 1 | | 16 May 2012 | 21 May 2012 | 1 000000 |
| 12EMJBBB5JB | 548 | | 400 000 | Local | 16,345 63 | 15,735 18 | 610 45 | | 610 45 |
| | | | | Base | 16,345 63 | 15,735 18 | 610 45 | 0 00 | 610 45 |
| 05CN | 92343V104 | VERIZON COMMUNICATIONS INC | | | COMMON STOCK USD 1 | | 21 May 2012 | 24 May 2012 | 1 000000 |
| 12EPJBBB5WT | 560 | | 400 000 | Local | 16,526 74 | 15,735 18 | 791 56 | | 791 56 |
| | | | | Base | 16,526 74 | 15,735 18 | 791 56 | 0 00 | 791 56 |
| **92343V104 Total** | | | | | | | | | |
| | | | | Local | 32,872 37 | 31,470 36 | 1,402 01 | | 1,402 01 |
| | | | | Base | 32,872 37 | 31,470 36 | 1,402 01 | 0 00 | 1,402 01 |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | | Security Description / Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C4 | 92826C839 | VISA INC CLASS A SHARES | | | COMMON STOCK USD 0001 | | 28 Dec 2011 | 29 Dec 2011 | 1 000000 |
| 114BLT00752 | 210 | | 1,275 000 | Local | 128,986 84 | 109,878 73 | 19,108 11 | | 19,108 11 |
| | | | | Base | 128,986 84 | 109,878 73 | 19,108 11 | 0 00 | 19,108 11 |
| 05C5 | 92826C839 | VISA INC CLASS A SHARES | | | COMMON STOCK USD 0001 | | 23 Sep 2011 | 28 Sep 2011 | 1 000000 |
| 114BIQ00732 | 237 | | 1,030 000 | Local | 92,345 34 | 65,361 59 | 26,983 75 | | 26,983 75 |
| | | | | Base | 92,345 34 | 65,361 59 | 26,983 75 | 0 00 | 26,983 75 |
| 05C5 | 92826C839 | VISA INC CLASS A SHARES | | | COMMON STOCK USD 0001 | | 22 Dec 2011 | 28 Dec 2011 | 1 000000 |
| 114BLP03057 | 319 | | 1,195 000 | Local | 120,671 65 | 75,832 14 | 44,839 51 | | 44,839 51 |
| | | | | Base | 120,671 65 | 75,832 14 | 44,839 51 | 0 00 | 44,839 51 |
| 05C5 | 92826C839 | VISA INC CLASS A SHARES | | | COMMON STOCK USD 0001 | | 03 May 2012 | 08 May 2012 | 1 000000 |
| 12ECJBBD51H | 459 | | 520 000 | Local | 61,605 19 | 32,998 09 | 28,607 10 | | 28,607 10 |
| | | | | Base | 61,605 19 | 32,998 09 | 28,607 10 | 0 00 | 28,607 10 |
| **92826C839 Total** | | | | | | | | | |
| | | | | Local | 403,609 02 | 284,070 55 | 119,538 47 | | 119,538 47 |
| | | | | Base | 403,609 02 | 284,070 55 | 119,538 47 | 0 00 | 119,538 47 |
| 05CJ | 92849E101 | VITAMIN SHOPPE INC | | | COMMON STOCK USD 01 | | 01 May 2012 | 04 May 2012 | 1 000000 |
| 12EBJBBCGVD | 065 | | 523 000 | Local | 23,966 46 | 18,009 06 | 5,957 40 | | 5,957 40 |
| | | | | Base | 23,966 46 | 18,009 06 | 5,957 40 | 0 00 | 5,957 40 |
| 05CJ | 92849E101 | VITAMIN SHOPPE INC | | | COMMON STOCK USD 01 | | 20 Dec 2011 | 23 Dec 2011 | 1 000000 |
| 114BLO01421 | 247 | | 383 000 | Local | 14,353 64 | 13,188 27 | 1,165 37 | | 1,165 37 |
| | | | | Base | 14,353 64 | 13,188 27 | 1,165 37 | 0 00 | 1,165 37 |
| 05CJ | 92849E101 | VITAMIN SHOPPE INC | | | COMMON STOCK USD 01 | | 21 Dec 2011 | 27 Dec 2011 | 1 000000 |
| 114BLP00833 | 303 | | 356 000 | Local | 13,613 45 | 12,258 55 | 1,354 90 | | 1,354 90 |
| | | | | Base | 13,613 45 | 12,258 55 | 1,354 90 | 0 00 | 1,354 90 |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 92849E101 | VITAMIN SHOPPE INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00518 | | 359 | 361 000 | Local | 13,972 23 | 12,430 72 | 1,541 51 | | 1,541 51 |
| | | | | Base | 13,972 23 | 12,430 72 | 1,541 51 | 0 00 | 1,541 51 |





Base Currency: USD - US DOLLAR

| Fund | Asset ID | Security Name | | Security Description | | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05CJ | 92849E101 | VITAMIN SHOPPE INC | | COMMON STOCK USD 01 | | | 05 Jul 2011 | 08 Jul 2011 | 1 00000C |
| 114BGC00597 | | 480 | 301 000 | Local | 14,180 13 | 10,364 67 | 3,815 46 | | 3,815 46 |
| | | | | Base | 14,180 13 | 10,364 67 | 3,815 46 | 0 00 | 3,815 46 |
| 05CJ | 92849E101 | VITAMIN SHOPPE INC | | COMMON STOCK USD 01 | | | 05 Jul 2011 | 08 Jul 2011 | 1 00000C |
| 114BGC00599 | | 482 | 430 000 | Local | 19,766 94 | 14,806 68 | 4,960 26 | | 4,960 26 |
| | | | | Base | 19,766 94 | 14,806 68 | 4,960 26 | 0 00 | 4,960 26 |
| **92849E101 Total** | | | | | | | | | |
| | | | | Local | 99,852 85 | 81,057 95 | 18,794 90 | | 18,794 90 |
| | | | | Base | 99,852 85 | 81,057 95 | 18,794 90 | 0 00 | 18,794 90 |
| 05CJ | 92864510C | VOLCANO CORP | | COMMON STOCK USD 001 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVS | | 077 | 695 000 | Local | 19,113 46 | 14,528 58 | 4,584 88 | | 4,584 88 |
| | | | | Base | 19,113 46 | 14,528 58 | 4,584 88 | 0 00 | 4,584 88 |
| 05CJ | 92864510C | VOLCANO CORP | | COMMON STOCK USD 001 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01432 | | 258 | 658 000 | Local | 14,681 14 | 13,755 12 | 926 02 | | 926 02 |
| | | | | Base | 14,681 14 | 13,755 12 | 926 02 | 0 00 | 926 02 |
| 05CJ | 92864510C | VOLCANO CORP | | COMMON STOCK USD 001 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00844 | | 314 | 609 000 | Local | 13,763 06 | 12,730 80 | 1,032 26 | | 1,032 26 |
| | | | | Base | 13,763 06 | 12,730 80 | 1,032 26 | 0 00 | 1,032 26 |
| 05CJ | 92864510C | VOLCANO CORP | | COMMON STOCK USD 001 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00531 | | 372 | 618 000 | Local | 14,213 29 | 12,918 94 | 1,294 35 | | 1,294 35 |
| | | | | Base | 14,213 29 | 12,918 94 | 1,294 35 | 0 00 | 1,294 35 |
| 05CJ | 92864510C | VOLCANO CORP | | COMMON STOCK USD 001 | | | 25 Jul 2011 | 28 Jul 2011 | 1 00000C |
| 114BGQ00592 | | 568 | 1,139 00C | Local | 37,111 20 | 22,422 45 | 14,688 75 | | 14,688 75 |
| | | | | Base | 37,111 20 | 22,422 45 | 14,688 75 | 0 00 | 14,688 75 |
| 05CJ | 92864510C | VOLCANO CORP | | COMMON STOCK USD 001 | | | 09 Feb 2012 | 14 Feb 2012 | 1 00000C |
| 124BBH00835 | | 594 | 326 000 | Local | 9,094 96 | 6,814 84 | 2,280 12 | | 2,280 12 |
| | | | | Base | 9,094 96 | 6,814 84 | 2,280 12 | 0 00 | 2,280 12 |





Base Currency: USD - US DOLLAR

| Fund | Asset ID | Security Name | | Security Description | | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05CJ | 92864510C | VOLCANO CORP | | COMMON STOCK USD 001 | | | 10 Feb 2012 | 15 Feb 2012 | 1 00000C |
| 124BBI00691 | | 599 | 503 000 | Local | 13,782 23 | 10,514 93 | 3,267 30 | | 3,267 30 |
| | | | | Base | 13,782 23 | 10,514 93 | 3,267 30 | 0 00 | 3,267 30 |
| 05CJ | 92864510C | VOLCANO CORP | | COMMON STOCK USD 001 | | | 13 Feb 2012 | 16 Feb 2012 | 1 00000C |
| 124BBJ01143 | | 606 | 168 000 | Local | 4,730 68 | 3,511 94 | 1,218 74 | | 1,218 74 |
| | | | | Base | 4,730 68 | 3,511 94 | 1,218 74 | 0 00 | 1,218 74 |
| **928645100 Total** | | | | | | | | | |

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| | | | | Local | 126,490 02 | 97,197 60 | 29,292 42 | | 29,292 42 |
| | | | | Base | 126,490 02 | 97,197 60 | 29,292 42 | 0 00 | 29,292 42 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGV2 | | 085 | 974 000 | Local | 31,390 34 | 16,396 15 | 14,994 19 | | 14,994 19 |
| | | | | Base | 31,390 34 | 16,396 15 | 14,994 19 | 0 00 | 14,994 19 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 08 Nov 2011 | 14 Nov 2011 | 1 00000C |
| 114BKG01080 | | 129 | 249 000 | Local | 6,181 35 | 4,191 62 | 1,989 73 | | 1,989 73 |
| | | | | Base | 6,181 35 | 4,191 62 | 1,989 73 | 0 00 | 1,989 73 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 09 Nov 2011 | 15 Nov 2011 | 1 00000C |
| 114BKH00513 | | 133 | 101 000 | Local | 2,451 85 | 1,700 22 | 751 63 | | 751 63 |
| | | | | Base | 2,451 85 | 1,700 22 | 751 63 | 0 00 | 751 63 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 10 Nov 2011 | 16 Nov 2011 | 1 00000C |
| 114BKI00425 | | 140 | 352 000 | Local | 8,299 19 | 5,925 51 | 2,373 68 | | 2,373 68 |
| | | | | Base | 8,299 19 | 5,925 51 | 2,373 68 | 0 00 | 2,373 68 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 11 Nov 2011 | 16 Nov 2011 | 1 00000C |
| 114BKJ01070 | | 146 | 728 000 | Local | 17,828 95 | 12,255 03 | 5,573 92 | | 5,573 92 |
| | | | | Base | 17,828 95 | 12,255 03 | 5,573 92 | 0 00 | 5,573 92 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01445 | | 271 | 1,059 00C | Local | 26,288 74 | 17,827 03 | 8,461 71 | | 8,461 71 |
| | | | | Base | 26,288 74 | 17,827 03 | 8,461 71 | 0 00 | 8,461 71 |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Security Description / Shares/Par | | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00857 | | 327 | 979 000 | Local | 23,447 66 | 16,480 32 | 6,967 34 | | 6,967 34 |
| | | | | Base | 23,447 66 | 16,480 32 | 6,967 34 | 0 00 | 6,967 34 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00546 | | 387 | 994 000 | Local | 24,645 85 | 16,732 83 | 7,913 02 | | 7,913 02 |
| | | | | Base | 24,645 85 | 16,732 83 | 7,913 02 | 0 00 | 7,913 02 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 18 Jan 2012 | 23 Jan 2012 | 1 00000C |
| 124BAL00859 | | 468 | 208 000 | Local | 5,791 64 | 3,501 44 | 2,290 20 | | 2,290 20 |
| | | | | Base | 5,791 64 | 3,501 44 | 2,290 20 | 0 00 | 2,290.20 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 18 Jan 2012 | 23 Jan 2012 | 1 00000C |
| 124BAL00861 | | 471 | 976 000 | Local | 27,178 92 | 16,429 82 | 10,749 10 | | 10,749 10 |
| | | | | Base | 27,178 92 | 16,429 82 | 10,749 10 | 0 00 | 10,749 10 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 23 Jan 2012 | 26 Jan 2012 | 1 00000C |
| 124BAO00870 | | 499 | 211 000 | Local | 6,156 86 | 3,551 94 | 2,604 92 | | 2,604 92 |
| | | | | Base | 6,156 86 | 3,551 94 | 2,604 92 | 0 00 | 2,604 92 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 23 Jan 2012 | 26 Jan 2012 | 1 00000C |
| 124BAO00871 | | 500 | 268 000 | Local | 7,796 48 | 4,511 47 | 3,285 01 | | 3,285 01 |
| | | | | Base | 7,796 48 | 4,511 47 | 3,285 01 | 0 00 | 3,285 01 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 23 Jan 2012 | 26 Jan 2012 | 1 00000C |
| 124BAO00873 | | 504 | 685 000 | Local | 19,848 18 | 11,531 17 | 8,317 01 | | 8,317 01 |
| | | | | Base | 19,848 18 | 11,531 17 | 8,317 01 | 0 00 | 8,317 01 |
| 05CJ | 92870810€ | VOLTERRA SEMICONDUCTOR CORP | COMMON STOCK USD 001 | | | | 01 Aug 2011 | 04 Aug 2011 | 1 00000C |
| 114BHB00631 | | 623 | 1,061 00C | Local | 26,574 88 | 17,860 70 | 8,714 18 | | 8,714 18 |
| | | | | Base | 26,574 88 | 17,860 70 | 8,714 18 | 0 00 | 8,714 18 |
| **928708106 Total** | | | | | | | | | |
| | | | | Local | 233,880 89 | 148,895.25 | 84,985 64 | | 84,985 64 |
| | | | | Base | 233,880 89 | 148,895 25 | 84,985 64 | 0 00 | 84,985 64 |

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 94105310C | WASTE CONNECTIONS INC | | COMMON STOCK USD 01 | | | 06 Oct 2011 | 12 Oct 2011 | 1 00000C |
| 114BJE00575 | | 045 | 1,803 00C | Local | 61,011 25 | 30,497 50 | 30,513 75 | | 30,513 75 |
| | | | | Base | 61,011 25 | 30,497 50 | 30,513 75 | 0 00 | 30,513 75 |
| 05CJ | 94105310C | WASTE CONNECTIONS INC | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGV9 | | 092 | 1,267 00C | Local | 40,858 56 | 26,532 30 | 14,326 26 | | 14,326 26 |
| | | | | Base | 40,858 56 | 26,532 30 | 14,326 26 | 0 00 | 14,326 26 |
| 05CJ | 94105310C | WASTE CONNECTIONS INC | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01434 | | 260 | 688 000 | Local | 21,981 58 | 11,637 43 | 10,344 15 | | 10,344 15 |
| | | | | Base | 21,981 58 | 11,637 43 | 10,344 15 | 0 00 | 10,344 15 |
| 05CJ | 94105310C | WASTE CONNECTIONS INC | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00845 | | 315 | 635 000 | Local | 20,388 43 | 10,740 94 | 9,647 49 | | 9,647 49 |
| | | | | Base | 20,388 43 | 10,740 94 | 9,647 49 | 0 00 | 9,647 49 |
| 05CJ | 94105310C | WASTE CONNECTIONS INC | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00532 | | 373 | 643 000 | Local | 20,771 84 | 10,876 26 | 9,895 58 | | 9,895 58 |
| | | | | Base | 20,771 84 | 10,876 26 | 9,895 58 | 0 00 | 9,895 58 |
| 05CJ | 94105310C | WASTE CONNECTIONS INC | | COMMON STOCK USD 01 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 114BGJ00557 | | 520 | 1,009 00C | Local | 33,102 53 | 17,067 10 | 16,035 43 | | 16,035 43 |
| | | | | Base | 33,102 53 | 17,067 10 | 16,035 43 | 0 00 | 16,035 43 |
| **941053100 Total** | | | | | | | | | |
| | | | | Local | 198,114 19 | 107,351 53 | 90,762 66 | | 90,762 66 |
| | | | | Base | 198,114 19 | 107,351 53 | 90,762 66 | 0 00 | 90,762 66 |
| 05C6 | 94770V102 | WEBMD HEALTH CORP | | COMMON STOCK USD 01 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL21071 | | 729 | 300 000 | Local | 10,774 92 | 9,944 97 | 829 95 | | 829 95 |
| | | | | Base | 10,774 92 | 9,944 97 | 829 95 | 0 00 | 829 95 |
| 05C6 | 94770V102 | WEBMD HEALTH CORP | | COMMON STOCK USD 01 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL21073 | | 730 | 1,100 00C | Local | 39,655 99 | 36,464 89 | 3,191 10 | | 3,191 10 |
| | | | | Base | 39,655 99 | 36,464 89 | 3,191 10 | 0 00 | 3,191 10 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **94770V102 Total** | | | | | | | | | |
| | | | | Local | 50,430 91 | 46,409 86 | 4,021 05 | | 4,021 05 |
| | | | | Base | 50,430 91 | 46,409 86 | 4,021 05 | 0 00 | 4,021 05 |
| 05C4 | 94973V107 | WELLPOINT INC | | COMMON STOCK USD 01 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00753 | | 211 | 2,165 00C | Local | 144,333 00 | 59,843 41 | 84,489 59 | | 84,489 59 |
| | | | | Base | 144,333 00 | 59,843 41 | 84,489 59 | 0 00 | 84,489 59 |
| 05C6 | 94973V107 | WELLPOINT INC | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU10250 | | 328 | 3,200 00C | Local | 220,524 72 | 57,965 68 | 162,559 04 | | 162,559 04 |
| | | | | Base | 220,524 72 | 57,965 68 | 162,559 04 | 0 00 | 162,559 04 |
| 05C6 | 94973V107 | WELLPOINT INC | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU13882 | | 351 | 1,000 00C | Local | 69,454 66 | 18,114 28 | 51,340 38 | | 51,340 38 |
| | | | | Base | 69,454 66 | 18,114 28 | 51,340 38 | 0 00 | 51,340 38 |
| 05C6 | 94973V107 | WELLPOINT INC | | COMMON STOCK USD 01 | | | 06 Sep 2011 | 09 Sep 2011 | 1 00000C |
| 111MIC35013 | | 648 | 400 000 | Local | 24,349 29 | 7,245 71 | 17,103 58 | | 17,103 58 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Base | 24,349 29 | 7,245 71 | 17,103 58 | 0 00 | 17,103 58 |
| 05C4 94973V107 | WELLPOINT INC | | COMMON STOCK USD 01 | | | 27 Jul 2011 | 01 Aug 2011 | 1 00000C |
| 114BGS00762 | 752 | 520 000 | Local | 36,516 81 | 14,373 48 | 22,143 33 | | 22,143 33 |
| | | | Base | 36,516 81 | 14,373 48 | 22,143 33 | 0 00 | 22,143 33 |
| **94973V107 Total** | | | | | | | | |
| | | | Local | 495,178 48 | 157,542 56 | 337,635 92 | | 337,635 92 |
| | | | Base | 495,178 48 | 157,542 56 | 337,635 92 | 0 00 | 337,635 92 |
| 05C4 949746101 | WELLS FARGO + CO | | COMMON STOCK USD1 66€ | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00754 | 212 | 9,802 00C | Local | 267,148 37 | 129,851 10 | 137,297 27 | | 137,297 27 |
| | | | Base | 267,148 37 | 129,851 10 | 137,297 27 | 0 00 | 137,297 27 |
| 05C6 96638710ƶ | WHITING PETROLEUM CORP | | COMMON STOCK USD 001 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18733 | 291 | 1,500 00C | Local | 74,069 32 | 86,990 03 | -12,920 71 | | -12,920 71 |
| | | | Base | 74,069 32 | 86,990 03 | -12,920 71 | 0 00 | -12,920 71 |





**Base Currency. USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 96638710ƶ | WHITING PETROLEUM CORP | | COMMON STOCK USD 001 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA27188 | 493 | 2,025 00C | Local | 88,968 09 | 117,436 53 | -28,468 44 | | -28,468 44 |
| | | | Base | 88,968 09 | 117,436 53 | -28,468 44 | 0 00 | -28,468 44 |
| **966387102 Total** | | | | | | | | |
| | | | Local | 163,037 41 | 204,426 56 | -41,389 15 | | -41,389 15 |
| | | | Base | 163,037 41 | 204,426 56 | -41,389 15 | 0 00 | -41,389 15 |
| 05CN 97665710€ | WISCONSIN ENERGY CORP | | COMMON STOCK USD 01 | | | 31 May 2012 | 05 Jun 2012 | 1 00000C |
| 12FAJBBDHWH | 602 | 200 000 | Local | 7,556 79 | 6,876 92 | 679 87 | | 679 87 |
| | | | Base | 7,556 79 | 6,876 92 | 679 87 | 0 00 | 679 87 |
| 05CJ 98147510€ | WORLD FUEL SERVICES CORP | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWK | 100 | 1,646 00C | Local | 72,405 91 | 61,597 34 | 10,808 57 | | 10,808 57 |
| | | | Base | 72,405 91 | 61,597 34 | 10,808 57 | 0 00 | 10,808 57 |
| 05C4 98147510€ | WORLD FUEL SERVICES CORP | | COMMON STOCK USD 01 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00755 | 213 | 3,041 00C | Local | 127,775 19 | 107,833 93 | 19,941 26 | | 19,941 26 |
| | | | Base | 127,775 19 | 107,833 93 | 19,941 26 | 0 00 | 19,941 26 |
| 05CJ 98147510€ | WORLD FUEL SERVICES CORP | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01453 | 279 | 1,506 00C | Local | 62,837 39 | 56,358 20 | 6,479 19 | | 6,479 19 |
| | | | Base | 62,837 39 | 56,358 20 | 6,479 19 | 0 00 | 6,479 19 |
| 05CJ 98147510€ | WORLD FUEL SERVICES CORP | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00864 | 334 | 1,413 00C | Local | 59,725 37 | 52,877 91 | 6,847 46 | | 6,847 46 |
| | | | Base | 59,725 37 | 52,877 91 | 6,847 46 | 0 00 | 6,847 46 |
| 05CJ 98147510€ | WORLD FUEL SERVICES CORP | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00554 | 395 | 1,433 00C | Local | 60,973 68 | 53,626 36 | 7,347 32 | | 7,347 32 |
| | | | Base | 60,973 68 | 53,626 36 | 7,347 32 | 0 00 | 7,347 32 |
| 05CJ 98147510€ | WORLD FUEL SERVICES CORP | | COMMON STOCK USD 01 | | | 12 Jan 2012 | 18 Jan 2012 | 1 00000C |
| 124BAI00688 | 438 | 3 000 | Local | 131 93 | 112 27 | 19 66 | | 19 66 |
| | | | Base | 131 93 | 112 27 | 19 66 | 0 00 | 19 66 |





**Base Currency: USD - US DOLLAR**

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|---|---|---|---|---|---|---|---|---|---|
| 05CJ | 98147510E | WORLD FUEL SERVICES CORP | | COMMON STOCK USD 01 | | | 12 Jan 2012 | 18 Jan 2012 | 1 00000C |
| 124BAI00691 | | 441 | 589 000 | Local | 25,786 33 | 22,041 82 | 3,744 51 | | 3,744 51 |
| | | | | Base | 25,786 33 | 22,041 82 | 3,744 51 | 0 00 | 3,744 51 |
| 05CJ | 98147510E | WORLD FUEL SERVICES CORP | | COMMON STOCK USD 01 | | | 13 Jan 2012 | 19 Jan 2012 | 1 00000C |
| 124BAJ01218 | | 448 | 384 000 | Local | 16,589 25 | 14,370 22 | 2,219 03 | | 2,219 03 |
| | | | | Base | 16,589 25 | 14,370 22 | 2,219 03 | 0 00 | 2,219 03 |
| 05CJ | 98147510E | WORLD FUEL SERVICES CORP | | COMMON STOCK USD 01 | | | 17 Jan 2012 | 20 Jan 2012 | 1 00000C |
| 124BAK00741 | | 455 | 512 000 | Local | 22,138 76 | 19,160 29 | 2,978 47 | | 2,978 47 |
| | | | | Base | 22,138 76 | 19,160 29 | 2,978 47 | 0 00 | 2,978 47 |
| 05CJ | 98147510E | WORLD FUEL SERVICES CORP | | COMMON STOCK USD 01 | | | 18 Jan 2012 | 23 Jan 2012 | 1 00000C |
| 124BAL00860 | | 470 | 683 000 | Local | 29,914 89 | 25,559 53 | 4,355 36 | | 4,355 36 |
| | | | | Base | 29,914 89 | 25,559 53 | 4,355 36 | 0 00 | 4,355 36 |
| **981475106 Total** | | | | | | | | | |
| | | | | Local | 478,278 70 | 413,537 87 | 64,740 83 | | 64,740 83 |
| | | | | Base | 478,278 70 | 413,537 87 | 64,740 83 | 0 00 | 64,740 83 |
| 05CF | ACI005NJ7 | BLUE WATER PANADERO INV LLC | | MUTUAL FUND | | | 01 Jul 2011 | 01 Jul 2011 | 1 00000C |
| 114BHB03058 | | 674 | 0 096 | Local | 15,401 70 | 15,600 00 | -198 30 | | -198 30 |
| | | | | Base | 15,401 70 | 15,600 00 | -198 30 | 0 00 | -198 30 |
| 05CF | ACI005NJ7 | BLUE WATER PANADERO INV LLC | | MUTUAL FUND | | | 01 Jul 2011 | 01 Jul 2011 | 1 00000C |
| 114FHB00044 | | 674 | -0 096 | Local | -15,401 70 | -15,600 00 | 198 30 | | 198 30 |
| CXL | | | | Base | -15,401 70 | -15,600 00 | 198 30 | 0 00 | 198 30 |
| 05CF | ACI005NJ7 | BLUE WATER PANADERO INV LLC | | MUTUAL FUND | | | 01 Jul 2011 | 01 Jul 2011 | 1 00000C |
| 114BHB03061 | | 675 | 0 096 | Local | 15,401 07 | 15,600 00 | -198 93 | | -198 93 |
| | | | | Base | 15,401 07 | 15,600 00 | -198 93 | 0 00 | -198 93 |
| 05CF | ACI005NJ7 | BLUE WATER PANADERO INV LLC | | MUTUAL FUND | | | 21 Oct 2011 | 21 Oct 2011 | 1 00000C |
| 114BKQ01346 | | 707 | 0 060 | Local | 9,754 01 | 9,750 00 | 4 01 | | 4 01 |
| | | | | Base | 9,754 01 | 9,750 00 | 4 01 | 0 00 | 4 01 |





**Base Currency. USD - US DOLLAR**

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|---|---|---|---|---|---|---|---|---|---|
| **ACI005NJ7 Total** | | | | | | | | | |
| | | | | Local | 25,155 08 | 25,350 00 | -194 92 | | -194 92 |
| | | | | Base | 25,155 08 | 25,350 00 | -194 92 | 0 00 | -194 92 |
| 05C6 | G0129K104 | AIRCASTLE LTD | | COMMON STOCK USD 01 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT22393 | | 313 | 5,600 00C | Local | 68,850 67 | 49,987 92 | 18,862 75 | | 18,862 75 |
| | | | | Base | 68,850 67 | 49,987 92 | 18,862 75 | 0 00 | 18,862 75 |
| 05C6 | G0129K104 | AIRCASTLE LTD | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU11274 | | 334 | 5,600 00C | Local | 69,578 66 | 49,987 92 | 19,590 74 | | 19,590 74 |
| | | | | Base | 69,578 66 | 49,987 92 | 19,590 74 | 0 00 | 19,590 74 |
| 05C6 | G0129K104 | AIRCASTLE LTD | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU18367 | | 374 | 5,500 00C | Local | 67,922 04 | 49,095 28 | 18,826 76 | | 18,826 76 |
| | | | | Base | 67,922 04 | 49,095 28 | 18,826 76 | 0 00 | 18,826 76 |
| **G0129K104 Total** | | | | | | | | | |
| | | | | Local | 206,351 37 | 149,071 12 | 57,280 25 | | 57,280 25 |
| | | | | Base | 206,351 37 | 149,071 12 | 57,280 25 | 0 00 | 57,280 25 |
| 05C6 | G0585R106 | ASSURED GUARANTY LTD | | COMMON STOCK USD 01 | | | 20 Oct 2011 | 25 Oct 2011 | 1 00000C |
| 111MJN19465 | | 132 | 500 000 | Local | 6,037 63 | 6,712 55 | -674 92 | | -674 92 |
| | | | | Base | 6,037 63 | 6,712 55 | -674 92 | 0 00 | -674 92 |
| 05C6 | G0585R106 | ASSURED GUARANTY LTD | | COMMON STOCK USD 01 | | | 20 Oct 2011 | 25 Oct 2011 | 1 00000C |
| 111MJN19475 | | 133 | 100 000 | Local | 1,210 22 | 1,342 51 | -132 29 | | -132 29 |
| | | | | Base | 1,210 22 | 1,342 51 | -132 29 | 0 00 | -132 29 |
| 05C6 | G0585R106 | ASSURED GUARANTY LTD | | COMMON STOCK USD 01 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 111MJU23266 | 395 | 9,700 00C | Local | 125,610 64 | 130,223 42 | -4,612 78 | | -4,612 78 |
| | | | Base | 125,610 64 | 130,223 42 | -4,612 78 | 0 00 | -4,612 78 |
| 05C6 G0585R106 | ASSURED GUARANTY LTD | | COMMON STOCK USD 01 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |
| 111MKA27125 | 490 | 28,150 00C | Local | 339,623 20 | 377,916 42 | -38,293 22 | | -38,293 22 |
| | | | Base | 339,623 20 | 377,916 42 | -38,293 22 | 0 00 | -38,293 22 |





Base Currency. USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 G0585R106 | ASSURED GUARANTY LTD | | COMMON STOCK USD 01 | | | 17 Aug 2011 | 22 Aug 2011 | 1 00000C |
| 111MHM28117 | 522 | 300 000 | Local | 3,728 92 | 4,148 98 | -420 06 | | -420 06 |
| | | | Base | 3,728 92 | 4,148 98 | -420 06 | 0 00 | -420 06 |
| 05C6 G0585R106 | ASSURED GUARANTY LTD | | COMMON STOCK USD 01 | | | 17 Aug 2011 | 22 Aug 2011 | 1 00000C |
| 111MHM28121 | 523 | 400 000 | Local | 4,859 78 | 5,531 97 | -672 19 | | -672 19 |
| | | | Base | 4,859 78 | 5,531 97 | -672 19 | 0 00 | -672 19 |
| 05C6 G0585R106 | ASSURED GUARANTY LTD | | COMMON STOCK USD 01 | | | 01 Sep 2011 | 07 Sep 2011 | 1 00000C |
| 111MIA27178 | 627 | 400 000 | Local | 5,469 89 | 5,531 97 | -62 08 | | -62 08 |
| | | | Base | 5,469 89 | 5,531 97 | -62 08 | 0 00 | -62 08 |
| 05C6 G0585R106 | ASSURED GUARANTY LTD | | COMMON STOCK USD 01 | | | 01 Sep 2011 | 07 Sep 2011 | 1 00000C |
| 111MIA27180 | 628 | 300 000 | Local | 3,993 07 | 4,148 98 | -155 91 | | -155 91 |
| | | | Base | 3,993 07 | 4,148 98 | -155 91 | 0 00 | -155 91 |
| **G0585R106 Total** | | | | | | | | |
| | | | Local | 490,533 35 | 535,556 80 | -45,023 45 | | -45,023 45 |
| | | | Base | 490,533 35 | 535,556 80 | -45,023 45 | 0 00 | -45,023 45 |
| 05CN G1151C101 | ACCENTURE PLC CL A | | COMMON STOCK USD 0022 5 | | | 04 Apr 2012 | 10 Apr 2012 | 1 00000C |
| 12DDJBBB5LD | 410 | 100 000 | Local | 6,407 19 | 5,352 98 | 1,054 21 | | 1,054 21 |
| | | | Base | 6,407 19 | 5,352 98 | 1,054 21 | 0 00 | 1,054 21 |
| 05CN G24140108 | COOPER INDUSTRIES PLC | | COMMON STOCK USD 01 | | | 22 May 2012 | 25 May 2012 | 1 00000C |
| 12EQJBBB5HB | 564 | 500 000 | Local | 35,093 31 | 27,389 12 | 7,704 19 | | 7,704 19 |
| | | | Base | 35,093 31 | 27,389 12 | 7,704 19 | 0 00 | 7,704 19 |
| 05CN G24140108 | COOPER INDUSTRIES PLC | | COMMON STOCK USD 01 | | | 23 May 2012 | 29 May 2012 | 1 00000C |
| 12ERJBBB5JP | 576 | 300 000 | Local | 21,038 37 | 16,433 47 | 4,604 90 | | 4,604 90 |
| | | | Base | 21,038 37 | 16,433 47 | 4,604 90 | 0 00 | 4,604 90 |
| 05CN G24140108 | COOPER INDUSTRIES PLC | | COMMON STOCK USD 01 | | | 24 May 2012 | 30 May 2012 | 1 00000C |
| 12ESJBBCWWL | 587 | 300 000 | Local | 21,305 55 | 16,433 47 | 4,872 08 | | 4,872 08 |
| | | | Base | 21,305 55 | 16,433 47 | 4,872 08 | 0 00 | 4,872 08 |





Base Currency: USD - US DOLLAR

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|---|---|---|---|---|---|---|---|---|
| 05CN G24140108 | COOPER INDUSTRIES PLC | | COMMON STOCK USD 01 | | | 29 May 2012 | 01 Jun 2012 | 1 00000C |
| 12EUJBBB4TB | 592 | 100 000 | Local | 7,160 83 | 5,477 82 | 1,683 01 | | 1,683 01 |
| | | | Base | 7,160 83 | 5,477 82 | 1,683 01 | 0 00 | 1,683 01 |
| 05CN G24140108 | COOPER INDUSTRIES PLC | | COMMON STOCK USD 01 | | | 31 May 2012 | 05 Jun 2012 | 1 00000C |
| 12FAJBBDHWK | 604 | 500 000 | Local | 35,114 11 | 27,389 13 | 7,724 98 | | 7,724 98 |
| | | | Base | 35,114 11 | 27,389 13 | 7,724 98 | 0 00 | 7,724 98 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| **G24140108 Total** | | | | | | | | |
| | | | Local | 119,712 17 | 93,123 01 | 26,589 16 | | 26,589 16 |
| | | | Base | 119,712 17 | 93,123 01 | 26,589 16 | 0 00 | 26,589 16 |
| 05CN G2554F113 | COVIDIEN PLC | | COMMON STOCK USD 2 | | | 02 May 2012 | 07 May 2012 | 1 00000C |
| 12ECJBBB52R | 492 | 300 000 | Local | 16,578 62 | 13,570 51 | 3,008 11 | | 3,008 11 |
| | | | Base | 16,578 62 | 13,570 51 | 3,008 11 | 0 00 | 3,008 11 |
| 05CJ G3922B107 | GENPACT LTD | | COMMON STOCK USD 01 | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWS | 107 | 2,182 00C | Local | 36,508 40 | 33,586 81 | 2,921 59 | | 2,921 59 |
| | | | Base | 36,508 40 | 33,586 81 | 2,921 59 | 0 00 | 2,921 59 |
| 05CJ G3922B107 | GENPACT LTD | | COMMON STOCK USD 01 | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01454 | 280 | 1,570 00C | Local | 23,880 34 | 24,166 49 | -286 15 | | -286 15 |
| | | | Base | 23,880 34 | 24,166 49 | -286 15 | 0 00 | -286 15 |
| 05CJ G3922B107 | GENPACT LTD | | COMMON STOCK USD 01 | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00866 | 336 | 1,488 00C | Local | 21,895 49 | 22,904 29 | -1,008 80 | | -1,008 80 |
| | | | Base | 21,895 49 | 22,904 29 | -1,008 80 | 0 00 | -1,008 80 |
| 05CJ G3922B107 | GENPACT LTD | | COMMON STOCK USD 01 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00556 | 397 | 1,509 00C | Local | 22,614 94 | 23,227 54 | -612 60 | | -612 60 |
| | | | Base | 22,614 94 | 23,227 54 | -612 60 | 0 00 | -612 60 |
| **G3922B107 Total** | | | | | | | | |
| | | | Local | 104,899 17 | 103,885 13 | 1,014 04 | | 1,014 04 |
| | | | Base | 104,899 17 | 103,885 13 | 1,014 04 | 0 00 | 1,014 04 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05C6 G5876H105 | MARVELL TECHNOLOGY GROUP LTC | | COMMON STOCK USD 002 | | | 11 Oct 2011 | 14 Oct 2011 | 1 00000C |
| 111MJG37736 | 045 | 100 000 | Local | 1,525 85 | 1,466 32 | 59 53 | | 59 53 |
| | | | Base | 1,525 85 | 1,466 32 | 59 53 | 0 00 | 59 53 |
| 05C6 G5876H105 | MARVELL TECHNOLOGY GROUP LTC | | COMMON STOCK USD 002 | | | 11 Oct 2011 | 14 Oct 2011 | 1 00000C |
| 111MJG37738 | 046 | 400 000 | Local | 6,122 28 | 5,865 28 | 257 00 | | 257 00 |
| | | | Base | 6,122 28 | 5,865.28 | 257 00 | 0 00 | 257 00 |
| 05C6 G5876H105 | MARVELL TECHNOLOGY GROUP LTC | | COMMON STOCK USD 002 | | | 11 Oct 2011 | 14 Oct 2011 | 1 00000C |
| 111MJG37752 | 047 | 100 000 | Local | 1,525 92 | 1,466 32 | 59 60 | | 59 60 |
| | | | Base | 1,525 92 | 1,466 32 | 59 60 | 0 00 | 59 60 |
| 05C6 G5876H105 | MARVELL TECHNOLOGY GROUP LTC | | COMMON STOCK USD 002 | | | 20 Oct 2011 | 25 Oct 2011 | 1 00000C |
| 111MJN18512 | 114 | 1,900 00C | Local | 25,233 60 | 27,860 10 | -2,626 50 | | -2,626 50 |
| | | | Base | 25,233 60 | 27,860 10 | -2,626 50 | 0 00 | -2,626 50 |
| 05C6 G5876H105 | MARVELL TECHNOLOGY GROUP LTC | | COMMON STOCK USD 002 | | | 20 Oct 2011 | 25 Oct 2011 | 1 00000C |
| 111MJN18514 | 115 | 300 000 | Local | 4,053 46 | 4,398 96 | -345 50 | | -345 50 |
| | | | Base | 4,053 46 | 4,398 96 | -345 50 | 0 00 | -345 50 |
| 05C6 G5876H105 | MARVELL TECHNOLOGY GROUP LTC | | COMMON STOCK USD 002 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU15802 | 364 | 10,000 00C | Local | 140,107 30 | 146,632 11 | -6,524 81 | | -6,524 81 |
| | | | Base | 140,107 30 | 146,632 11 | -6,524 81 | 0 00 | -6,524 81 |
| 05C6 G5876H105 | MARVELL TECHNOLOGY GROUP LTC | | COMMON STOCK USD 002 | | | 31 Oct 2011 | 03 Nov 2011 | 1 00000C |
| 111MJU20845 | 392 | 12,100 00C | Local | 170,246 14 | 177,424 86 | -7,178 72 | | -7,178 72 |
| | | | Base | 170,246 14 | 177,424 86 | -7,178 72 | 0 00 | -7,178 72 |
| **G5876H105 Total** | | | | | | | | |
| | | | Local | 348,814 55 | 365,113 95 | -16,299 40 | | -16,299 40 |
| | | | Base | 348,814 55 | 365,113 95 | -16,299 40 | 0 00 | -16,299 40 |
| 05CN G6852T105 | PARTNERRE LTD | | COMMON STOCK USD1 | | | 05 Mar 2012 | 08 Mar 2012 | 1 00000C |
| 124BCD00656 | 337 | 400 000 | Local | 25,594 09 | 25,731 63 | -137 54 | | -137 54 |
| | | | Base | 25,594 09 | 25,731 63 | -137 54 | 0 00 | -137 54 |

# Realized Gain/Loss
## by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C4 | G7496G103 | RENAISSANCERE HOLDINGS LTD | | COMMON STOCK USD1 | | | 28 Dec 2011 | 29 Dec 2011 | 1 00000C |
| 114BLT00712 | | 173 | 1,040 00C | Local | 77,481 94 | 72,932 35 | 4,549 59 | | 4,549 59 |
| | | | | Base | 77,481 94 | 72,932 35 | 4,549 59 | 0 00 | 4,549 59 |
| 05C5 | G7496G103 | RENAISSANCERE HOLDINGS LTD | | COMMON STOCK USD1 | | | 12 Oct 2011 | 17 Oct 2011 | 1 00000C |
| 11AWJI00619 | | 255 | 3,925 00C | Local | 248,845 31 | 278,546 26 | -29,700 95 | | -29,700 95 |
| | | | | Base | 248,845 31 | 278,546 26 | -29,700 95 | 0 00 | -29,700 95 |
| **G7496G103 Total** | | | | | | | | | |
| | | | | Local | 326,327 25 | 351,478 61 | -25,151 36 | | -25,151 36 |
| | | | | Base | 326,327 25 | 351,478 61 | -25,151 36 | 0 00 | -25,151 36 |
| 05C6 | G8649T109 | SYNCORA HOLDINGS LTD | | COMMON STOCK USD 01 | | | 28 Oct 2011 | 02 Nov 2011 | 1 00000C |
| 111MJT18718 | | 280 | 43,200 00C | Local | 10,670 19 | 105,888 30 | -95,218 11 | | -95,218 11 |
| | | | | Base | 10,670 19 | 105,888 30 | -95,218 11 | 0 00 | -95,218 11 |
| 05CJ | G87210103 | UTI WORLDWIDE INC | | COMMON STOCK NPV | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGWR | | 106 | 2,087 00C | Local | 35,530 38 | 32,751 36 | 2,779 02 | | 2,779 02 |
| | | | | Base | 35,530 38 | 32,751 36 | 2,779 02 | 0 00 | 2,779 02 |
| 05CJ | G87210103 | UTI WORLDWIDE INC | | COMMON STOCK NPV | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01450 | | 276 | 1,347 00C | Local | 17,857 90 | 20,851 97 | -2,994 07 | | -2,994 07 |
| | | | | Base | 17,857 90 | 20,851 97 | -2,994 07 | 0 00 | -2,994 07 |
| 05CJ | G87210103 | UTI WORLDWIDE INC | | COMMON STOCK NPV | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00862 | | 332 | 1,257 00C | Local | 16,452 42 | 19,458 74 | -3,006 32 | | -3,006 32 |
| | | | | Base | 16,452 42 | 19,458 74 | -3,006 32 | 0 00 | -3,006 32 |
| 05CJ | G87210103 | UTI WORLDWIDE INC | | COMMON STOCK NPV | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00551 | | 392 | 1,274 00C | Local | 17,051 40 | 19,721 91 | -2,670 51 | | -2,670 51 |
| | | | | Base | 17,051 40 | 19,721 91 | -2,670 51 | 0 00 | -2,670 51 |
| 05CJ | G87210103 | UTI WORLDWIDE INC | | COMMON STOCK NPV | | | 26 Aug 2011 | 31 Aug 2011 | 1 00000C |
| 114BHU00533 | | 739 | 402 000 | Local | 5,128 17 | 6,223 08 | -1,094 91 | | -1,094 91 |
| | | | | Base | 5,128 17 | 6,223 08 | -1,094 91 | 0 00 | -1,094 91 |



# Realized Gain/Loss
## by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | G87210103 | UTI WORLDWIDE INC | | COMMON STOCK NPV | | | 29 Aug 2011 | 01 Sep 2011 | 1 00000C |
| 114BHV00563 | | 746 | 797 000 | Local | 10,618 78 | 12,337 80 | -1,719 02 | | -1,719 02 |
| | | | | Base | 10,618 78 | 12,337 80 | -1,719 02 | 0 00 | -1,719 02 |
| 05CJ | G87210103 | UTI WORLDWIDE INC | | COMMON STOCK NPV | | | 30 Aug 2011 | 02 Sep 2011 | 1 00000C |
| 114BHW00813 | | 751 | 614 000 | Local | 8,243 96 | 9,504 91 | -1,260 95 | | -1,260 95 |
| | | | | Base | 8,243 96 | 9,504 91 | -1,260 95 | 0 00 | -1,260 95 |
| 05CJ | G87210103 | UTI WORLDWIDE INC | | COMMON STOCK NPV | | | 31 Aug 2011 | 06 Sep 2011 | 1 00000C |
| 114BIA00392 | | 754 | 427 000 | Local | 5,796 11 | 6,610 09 | -813 98 | | -813 98 |
| | | | | Base | 5,796 11 | 6,610 09 | -813 98 | 0 00 | -813 98 |
| **G87210103 Total** | | | | | | | | | |
| | | | | Local | 116,679 12 | 127,459 86 | -10,780 74 | | -10,780 74 |
| | | | | Base | 116,679 12 | 127,459 86 | -10,780 74 | 0 00 | -10,780 74 |
| 05C6 | G98290102 | XL GROUP PLC | | COMMON STOCK USD 01 | | | 01 Nov 2011 | 04 Nov 2011 | 1 00000C |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 111MKA27196 | | 495 | 11,800 000 | Local | 249,274 93 | 220,503 65 | 28,771 28 | | 28,771 28 |
| | | | | Base | 249,274 93 | 220,503 65 | 28,771 28 | 0 00 | 28,771 28 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 20 Jul 2011 | 25 Jul 2011 | 1 00000C |
| 111MGM23431 | | 001 | 200 000 | Local | 11,140 28 | 9,178 17 | 1,962 11 | | 1,962 11 |
| | | | | Base | 11,140 28 | 9,178 17 | 1,962 11 | 0 00 | 1,962 11 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 20 Jul 2011 | 25 Jul 2011 | 1 00000C |
| 111MGM23433 | | 002 | 555 000 | Local | 30,978 45 | 25,469 42 | 5,509 03 | | 5,509 03 |
| | | | | Base | 30,978 45 | 25,469 42 | 5,509 03 | 0 00 | 5,509 03 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 13 Jul 2011 | 18 Jul 2011 | 1 00000C |
| 111MGH24722 | | 567 | 85 000 | Local | 4,883 35 | 3,900 72 | 982 63 | | 982 63 |
| | | | | Base | 4,883 35 | 3,900 72 | 982 63 | 0 00 | 982 63 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 13 Jul 2011 | 18 Jul 2011 | 1 00000C |
| 111MGH24724 | | 568 | 100 000 | Local | 5,715 89 | 4,589 09 | 1,126 80 | | 1,126 80 |
| | | | | Base | 5,715 89 | 4,589 09 | 1,126 80 | 0 00 | 1,126 80 |





**Base Currency: USD - US DOLLAR**

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 13 Jul 2011 | 18 Jul 2011 | 1 00000C |
| 111MGH24726 | | 569 | 100 000 | Local | 5,728 71 | 4,589 09 | 1,139 62 | | 1,139 62 |
| | | | | Base | 5,728 71 | 4,589 09 | 1,139 62 | 0 00 | 1,139 62 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 111MGI26022 | | 599 | 200 000 | Local | 11,435 68 | 9,178 17 | 2,257 51 | | 2,257 51 |
| | | | | Base | 11,435 68 | 9,178 17 | 2,257 51 | 0 00 | 2,257 51 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 14 Jul 2011 | 19 Jul 2011 | 1 00000C |
| 111MGI26024 | | 600 | 860 000 | Local | 48,645 30 | 39,466 13 | 9,179 17 | | 9,179 17 |
| | | | | Base | 48,645 30 | 39,466 13 | 9,179 17 | 0 00 | 9,179 17 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 15 Jul 2011 | 20 Jul 2011 | 1 00000C |
| 111MGJ29937 | | 654 | 500 000 | Local | 28,025 76 | 22,945 42 | 5,080 34 | | 5,080 34 |
| | | | | Base | 28,025 76 | 22,945 42 | 5,080 34 | 0 00 | 5,080 34 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 111MGK20215 | | 670 | 200 000 | Local | 11,024 34 | 9,178 17 | 1,846 17 | | 1,846 17 |
| | | | | Base | 11,024 34 | 9,178 17 | 1,846 17 | 0 00 | 1,846 17 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 111MGK25201 | | 682 | 700 000 | Local | 38,738 23 | 32,123 60 | 6,614 63 | | 6,614 63 |
| | | | | Base | 38,738 23 | 32,123 60 | 6,614 63 | 0 00 | 6,614 63 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL19508 | | 723 | 600 000 | Local | 33,369 13 | 27,534 51 | 5,834 62 | | 5,834 62 |
| | | | | Base | 33,369 13 | 27,534 51 | 5,834 62 | 0 00 | 5,834 62 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL19511 | | 724 | 100 000 | Local | 5,559 68 | 4,589 08 | 970 60 | | 970 60 |
| | | | | Base | 5,559 68 | 4,589 08 | 970 60 | 0 00 | 970 60 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL24966 | | 752 | 100 000 | Local | 5,573 92 | 4,589 09 | 984 83 | | 984 83 |
| | | | | Base | 5,573 92 | 4,589 09 | 984 83 | 0 00 | 984 83 |



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| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL24968 | | 753 | 200 000 | Local | 11,161 84 | 9,178 17 | 1,983 67 | | 1,983 67 |
| | | | | Base | 11,161 84 | 9,178 17 | 1,983 67 | 0 00 | 1,983 67 |
| 05C6 | H01531104 | ALLIED WORLD ASSURANCE CO | | COMMON STOCK USD 03 | | | 19 Jul 2011 | 22 Jul 2011 | 1 00000C |
| 111MGL24970 | | 754 | 400 000 | Local | 22,309 77 | 18,356 34 | 3,953 43 | | 3,953 43 |
| | | | | Base | 22,309 77 | 18,356 34 | 3,953 43 | 0 00 | 3,953 43 |
| **H01531104 Total** | | | | | | | | | |
| | | | | Local | 274,290 33 | 224,865 17 | 49,425 16 | | 49,425 16 |
| | | | | Base | 274,290 33 | 224,865 17 | 49,425 16 | 0 00 | 49,425 16 |
| 05CI | L6388F11C | MILLICOM INTL CELLULAR S.A | | COMMON STOCK USD1 5 | | | 03 Jun 2011 | 03 Jun 2011 | 1 00000C |
| 114BFK01509 | | 081 | 1,054 00C | Local | 83,597 99 | 83,597 99 | 0 00 | | 0 00 |
| | | | | Base | 83,597 99 | 83,597 99 | 0 00 | 0 00 | 0 00 |
| 05C4 | L6388F11C | MILLICOM INTL CELLULAR S.A | | COMMON STOCK USD1 5 | | | 03 Jun 2011 | 03 Jun 2011 | 1 00000C |
| 114BFK01511 | | 692 | 1,420 00C | Local | 114,081 81 | 114,081 81 | 0 00 | | 0 00 |
| | | | | Base | 114,081 81 | 114,081 81 | 0 00 | 0 00 | 0 00 |
| **L6388F110 Total** | | | | | | | | | |
| | | | | Local | 197,679 80 | 197,679 80 | 0 00 | | 0 00 |
| | | | | Base | 197,679 80 | 197,679 80 | 0 00 | 0 00 | 0 00 |
| 05CJ | M9068E105 | SODASTREAM INTERNATIONAL LTD | | COMMON STOCK | | | 01 May 2012 | 04 May 2012 | 1 00000C |
| 12EBJBBCGVV | | 079 | 831 000 | Local | 29,027 00 | 30,890 53 | -1,863 53 | | -1,863 53 |
| | | | | Base | 29,027 00 | 30,890 53 | -1,863 53 | 0 00 | -1,863 53 |
| 05CJ | M9068E105 | SODASTREAM INTERNATIONAL LTD | | COMMON STOCK | | | 17 May 2012 | 22 May 2012 | 1 00000C |
| 12ENJBBCC60 | | 172 | 621 000 | Local | 18,828 23 | 23,084 26 | -4,256 03 | | -4,256 03 |
| | | | | Base | 18,828 23 | 23,084 26 | -4,256 03 | 0 00 | -4,256 03 |
| 05CJ | M9068E105 | SODASTREAM INTERNATIONAL LTD | | COMMON STOCK | | | 18 May 2012 | 23 May 2012 | 1 00000C |
| 12EOJBBCJNT | | 179 | 311 000 | Local | 9,408 06 | 11,560 71 | -2,152 65 | | -2,152 65 |
| | | | | Base | 9 408 06 | 11,560 71 | -2,152 65 | 0 00 | -2,152 65 |





Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05CJ | M9068E105 | SODASTREAM INTERNATIONAL LTD | | COMMON STOCK | | | 20 Dec 2011 | 23 Dec 2011 | 1 00000C |
| 114BLO01437 | | 263 | 791 000 | Local | 24,260 37 | 29,403 62 | -5,143 25 | | -5,143 25 |
| | | | | Base | 24,260 37 | 29,403 62 | -5,143 25 | 0 00 | -5,143 25 |
| 05CJ | M9068E105 | SODASTREAM INTERNATIONAL LTD | | COMMON STOCK | | | 21 Dec 2011 | 27 Dec 2011 | 1 00000C |
| 114BLP00847 | | 317 | 732 000 | Local | 23,082 88 | 27,210 43 | -4,127 55 | | -4,127 55 |
| | | | | Base | 23,082 88 | 27,210 43 | -4,127 55 | 0 00 | -4,127 55 |
| 05CJ | M9068E105 | SODASTREAM INTERNATIONAL LTD | | COMMON STOCK | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLQ00536 | | 377 | 742 000 | Local | 24,107 11 | 27,582 15 | -3,475 04 | | -3,475 04 |
| | | | | Base | 24,107 11 | 27,582 15 | -3,475 04 | 0 00 | -3,475 04 |
| 05CJ | M9068E105 | SODASTREAM INTERNATIONAL LTD | | COMMON STOCK | | | 13 Jan 2012 | 19 Jan 2012 | 1 00000C |
| 124BAJ02379 | | 449 | 211 000 | Local | 8,432 45 | 7,843 44 | 589 01 | | 589 01 |
| | | | | Base | 8,432 45 | 7,843 44 | 589 01 | 0 00 | 589 01 |
| 05CJ | M9068E105 | SODASTREAM INTERNATIONAL LTD | | COMMON STOCK | | | 17 Jan 2012 | 20 Jan 2012 | 1 00000C |
| 124BAK02512 | | 462 | 328 000 | Local | 13,153 49 | 12,192 65 | 960 84 | | 960 84 |
| | | | | Base | 13,153 49 | 12,192 65 | 960 84 | 0 00 | 960 84 |
| 05CJ | M9068E105 | SODASTREAM INTERNATIONAL LTD | | COMMON STOCK | | | 18 Jan 2012 | 23 Jan 2012 | 1 00000C |
| 124BAM01044 | | 475 | 226 000 | Local | 9,038 24 | 8,401 03 | 637 21 | | 637 21 |
| | | | | Base | 9,038 24 | 8,401 03 | 637 21 | 0 00 | 637 21 |
| 05CJ | M9068E105 | SODASTREAM INTERNATIONAL LTD | | COMMON STOCK | | | 28 Feb 2012 | 02 Mar 2012 | 1 00000C |
| 124BBT01506 | | 672 | 453 000 | Local | 21,509 27 | 16,839 24 | 4,670 03 | | 4,670 03 |
| | | | | Base | 21,509 27 | 16,839 24 | 4,670 03 | 0 00 | 4,670 03 |

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **M9068E105 Total** | | | | | | | | | |
| | | | | Local | 180,847 10 | 195,008 06 | -14,160 96 | | -14,160 96 |
| | | | | Base | 180,847 10 | 195,008 06 | -14,160 96 | 0 00 | -14,160 96 |
| 05C5 | N22717107 | CORE LABORATORIES N V | | COMMON STOCK EUR 02 | | | 22 Dec 2011 | 28 Dec 2011 | 1 00000C |
| 114BLP03054 | 316 | | 805 000 | Local | 93,498 79 | 45,120 35 | 48,378 44 | | 48,378 44 |
| | | | | Base | 93,498 79 | 45,120 35 | 48,378 44 | 0 00 | 48,378 44 |



# Realized Gain/Loss

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Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| 05C5 | N22717107 | CORE LABORATORIES N V | | COMMON STOCK EUR 02 | | | 06 Jan 2012 | 11 Jan 2012 | 1 00000C |
| 124BAE00118 | 366 | | 640 000 | Local | 70,922 28 | 35,872 08 | 35,050 20 | | 35,050 20 |
| | | | | Base | 70,922 28 | 35,872 08 | 35,050 20 | 0 00 | 35,050 20 |
| 05C5 | N22717107 | CORE LABORATORIES N V | | COMMON STOCK EUR 02 | | | 03 May 2012 | 08 May 2012 | 1 00000C |
| 12ECJBBD51B | 454 | | 275 000 | Local | 38,944 87 | 15,413 79 | 23,531 08 | | 23,531 08 |
| | | | | Base | 38,944 87 | 15,413 79 | 23,531 08 | 0 00 | 23,531 08 |
| **N22717107 Total** | | | | | | | | | |
| | | | | Local | 203,365 94 | 96,406 22 | 106,959 72 | | 106,959 72 |
| | | | | Base | 203,365 94 | 96,406 22 | 106,959 72 | 0 00 | 106,959 72 |
| 05CJ | N7902X106 | SENSATA TECHNOLOGIES HOLDINC | | COMMON STOCK USD 01 | | | 29 Jul 2011 | 03 Aug 2011 | 1 00000C |
| 114BHA00904 | 613 | | 2,757 00C | Local | 98,877 89 | 56,260 12 | 42,617 77 | | 42,617 77 |
| | | | | Base | 98,877 89 | 56,260 12 | 42,617 77 | 0 00 | 42,617 77 |
| 05CJ | N7902X106 | SENSATA TECHNOLOGIES HOLDINC | | COMMON STOCK USD 01 | | | 01 Aug 2011 | 04 Aug 2011 | 1 00000C |
| 114BHB00627 | 618 | | 188 000 | Local | 6,726 49 | 3,836 38 | 2,890 11 | | 2,890 11 |
| | | | | Base | 6,726 49 | 3,836 38 | 2,890 11 | 0 00 | 2,890 11 |
| 05CJ | N7902X106 | SENSATA TECHNOLOGIES HOLDINC | | COMMON STOCK USD 01 | | | 01 Aug 2011 | 04 Aug 2011 | 1 00000C |
| 114BHB00628 | 619 | | 304 000 | Local | 10,724 30 | 6,203 51 | 4,520 79 | | 4,520 79 |
| | | | | Base | 10,724 30 | 6,203 51 | 4,520 79 | 0 00 | 4,520 79 |
| 05CJ | N7902X106 | SENSATA TECHNOLOGIES HOLDINC | | COMMON STOCK USD 01 | | | 01 Aug 2011 | 04 Aug 2011 | 1 00000C |
| 114BHB00630 | 621 | | 776 000 | Local | 27,030 28 | 15,835 28 | 11,195 00 | | 11,195 00 |
| | | | | Base | 27,030 28 | 15,835 28 | 11,195 00 | 0 00 | 11,195 00 |
| **N7902X106 Total** | | | | | | | | | |
| | | | | Local | 143,358 96 | 82,135 29 | 61,223 67 | | 61,223 67 |
| | | | | Base | 143,358 96 | 82,135 29 | 61,223 67 | 0 00 | 61,223 67 |
| **US DOLLAR Total** | | | | Local | 76,324,409 0C | 69,176,644 9E | 7,147,764 0E | | 7,147,764 0E |
| | | | | Base | 76,324,409 0C | 69,176,644 9E | 7,147,764 0E | 0 00 | 7,147,764 0E |
| | | | | Local | | | 11,831,611 8C | | 11,831,611 8C |
| **US DOLLAR Total Gains** | | | | Base | | | 11,831,611 8C | 0 00 | 11,831,611 8C |



Realized Gain/Loss

by Report Date - Composite

June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency: USD - US DOLLAR

| Fund / SSB Trade ID | Asset ID / Lot | Security Name | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| | | | | Local | | | -4,683,847 84 | | -4,683,847 84 |
| **US DOLLAR Total Losses** | | | | Base | | | -4,683,847 84 | 0 00 | -4,683,847 84 |
| **US DOLLAR Net Gains/Losses** | | | | Base | | | 7,147,764 05 | 0 00 | 7,147,764 05 |
| **EQUITY Total** | | | | Base | 76,906,200 99 | 69,857,185 08 | 7,028,208 75 | 20,807 16 | 7,049,015 91 |

| | | | | | |
|---|---|---|---|---|---|
| **EQUITY Total Gains** | Base | | 11,923,538 39 | 33,076 45 | 11,956,614 84 |
| **EQUITY Total Losses** | Base | | -4,895,329 64 | -12,269 29 | -4,907,598 93 |
| **EQUITY Net Gains/Losses** | Base | | 7,028,208 75 | 20,807 16 | 7,049,015 91 |







Base Currency: USD - US DOLLAR

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | | |
| **US DOLLAR** | | | | | | | | |
| 05CA 00206RAZ5 | AT+T INC | | SR UNSECURED 08/21 3 87 | | 15 Aug 2021 | 3 875 21 May 2012 | 24 May 2012 | 1 00000C |
| 12EPJBBCTKM | 604 | 150,000 00C | Local | 162,199 50 | 153,165 58 | 9,033 92 | | 9,033 92 |
| | | | Base | 162,199 50 | 153,165 58 | 9,033 92 | 0 00 | 9,033 92 |
| 05CA 02364WAF2 | AMERICA MOVIL SAB DE C\ | | COMPANY GUAR 03/14 5 | | 01 Mar 2014 | 5 500 14 Jun 2011 | 17 Jun 2011 | 1 00000C |
| 114BFK01085 | 329 | 250,000 00C | Local | 275,485 00 | 250,355 00 | 25,130 00 | | 25,130 00 |
| | | | Base | 275,485 00 | 250,355 00 | 25,130 00 | 0 00 | 25,130 00 |
| 05CA 042735AZ3 | ARROW ELECTRONICS INC | | SR UNSECURED 07/13 6 87 | | 01 Jul 2013 | 6 875 18 Jul 2011 | 21 Jul 2011 | 1 00000C |
| 114BGL00969 | 341 | 75,000 00C | Local | 81,549 75 | 82,787 25 | -1,237 50 | | -1,237 50 |
| | | | Base | 81,549 75 | 82,787 25 | -1,237 50 | 0 00 | -1,237 50 |
| 05CA 06048WBF6 | BANK OF AMERICA CORF | | SR UNSECURED 03/17 VAR | | 23 Mar 2017 | 1 000 29 Feb 2012 | 05 Mar 2012 | 1 00000C |
| 124BCB01429 | 523 | 38,000 00C | Local | 34,504 00 | 38,000 00 | -3,496 00 | | -3,496 00 |
| | | | Base | 34,504 00 | 38,000 00 | -3,496 00 | 0 00 | -3,496 00 |
| 05CA 06048WBF6 | BANK OF AMERICA CORF | | SR UNSECURED 03/17 VAR | | 23 Mar 2017 | 1 000 02 Mar 2012 | 07 Mar 2012 | 1 00000C |
| 124BCC01476 | 526 | 87,000 00C | Local | 79,170 00 | 87,000 00 | -7,830 00 | | -7,830 00 |
| | | | Base | 79,170 00 | 87,000 00 | -7,830 00 | 0 00 | -7,830 00 |
| **06048WBF6 Total** | | | | | | | | |
| | | | Local | 113,674 00 | 125,000 00 | -11,326 00 | | -11,326 00 |
| | | | Base | 113,674 00 | 125,000 00 | -11,326 00 | 0 00 | -11,326 00 |
| 05CA 172967FW6 | CITIGROUP INC | | SR UNSECURED 01/17 4 4 | | 10 Jan 2017 | 4 450 21 May 2012 | 24 May 2012 | 1 00000C |
| 12ERKBBP35C | 606 | 150,000 00C | Local | 154,006 50 | 156,070 72 | -2,064 22 | | -2,064 22 |
| | | | Base | 154,006 50 | 156,070 72 | -2,064 22 | 0 00 | -2,064 22 |
| 05CA 36962G4N1 | GENERAL ELEC CAP CORP | | SR UNSECURED 08/15 VAR | | 11 Aug 2015 | 1 000 15 Feb 2012 | 21 Feb 2012 | 1 00000C |
| 124BBL00899 | 501 | 200,000 00C | Local | 196,330 00 | 199,500 00 | -3,170 00 | | -3,170 00 |
| | | | Base | 196,330 00 | 199,500 00 | -3,170 00 | 0 00 | -3,170 00 |

## Realized Gain/Loss
### by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012

Base Currency. USD - US DOLLAR

| Fund Asset ID | Security Name | | Security Description | | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05CA 404280AK5 | HSBC HOLDINGS PLC | | SR UNSECURED 04/21 5 1 | | 05 Apr 2021 | 5 100 12 Sep 2011 | 15 Sep 2011 | 1 00000C |
| 114BIH00549 | 388 | 200,000 00C | Local | 210,168 00 | 203,149 84 | 7,018 16 | | 7,018 16 |
| | | | Base | 210,168 00 | 203,149 84 | 7,018 16 | 0 00 | 7,018 16 |
| 05CA 437076AW2 | HOME DEPOT INC | | SR UNSECURED 04/21 4 4 | | 01 Apr 2021 | 4 400 06 Jan 2012 | 10 Jan 2012 | 1 00000C |
| 12AWAF01136 | 450 | 200,000 00C | Local | 225,938 00 | 199,968 00 | 25,970 00 | | 25,970 00 |
| | | | Base | 225,938 00 | 199,968 00 | 25,970 00 | 0 00 | 25,970 00 |
| 05CA 46623EJF7 | JPMORGAN CHASE + CO | | SR UNSECURED 01/14 VAR | | 24 Jan 2014 | 1 000 30 Jan 2012 | 02 Feb 2012 | 1 00000C |
| 124BAT01054 | 473 | 100,000 00C | Local | 99,717 00 | 100,474 58 | -757 58 | | -757 58 |
| | | | Base | 99,717 00 | 100,474 58 | -757 58 | 0 00 | -757 58 |
| 05CA 6174466Q7 | MORGAN STANLEY | | SR UNSECURED 04/18 6 625 | | 01 Apr 2018 | 6 625 12 Sep 2011 | 15 Sep 2011 | 1 00000C |
| 114BIH00548 | 387 | 200,000 00C | Local | 211,732 00 | 219,346 00 | -7,614 00 | | -7,614 00 |
| | | | Base | 211,732 00 | 219,346 00 | -7,614 00 | 0 00 | -7,614 00 |
| 05CA 617446HC6 | MORGAN STANLEY | | SR UNSECURED 04/12 6 6 | | 01 Apr 2012 | 6 600 01 Apr 2012 | 02 Apr 2012 | 1 00000C |
| 12DAJBBC6JG | 570 | 100,000 00C | Local | 100,000 00 | 101,770 00 | -1,770 00 | | -1,770 00 |
| | | | Base | 100,000 00 | 101,770 00 | -1,770 00 | 0 00 | -1,770 00 |
| 05CA 677581DY3 | OHIO ST MAJOR NEW STREET INFRA | | OHSGEN 12/19 FIXED 4 84 | | 15 Dec 2019 | 4 844 09 Nov 2011 | 15 Nov 2011 | 1 00000C |
| 114BKH00512 | 427 | 100,000 00C | Local | 115,270 00 | 100,000 00 | 15,270 00 | | 15,270 00 |
| | | | Base | 115,270 00 | 100,000 00 | 15,270 00 | 0 00 | 15,270 00 |
| 05CA 68268NAB9 | ONEOK PARTNERS LP | | COMPANY GUAR 10/16 6 15 | | 01 Oct 2016 | 6 150 25 Jan 2012 | 27 Jan 2012 | 1 00000C |
| 124BAQ01458 | 466 | 300,000 00C | Local | 347,385 00 | 271,068 00 | 76,317 00 | | 76,317 00 |
| | | | Base | 347,385 00 | 271,068 00 | 76,317 00 | 0 00 | 76,317 00 |
| 05CA 70914PPD8 | PENNSYLVANIA ST | | PAS 07/19 FIXED OID 4 05 | | 15 Jul 2019 | 4 050 09 Nov 2011 | 15 Nov 2011 | 1 00000C |
| 114BKH00511 | 426 | 100,000 00C | Local | 109,536 00 | 97,983 00 | 11,553 00 | | 11,553 00 |
| | | | Base | 109,536 00 | 97,983 00 | 11,553 00 | 0 00 | 11,553 00 |
| 05CA 912828EE6 | US TREASURY N/B | | 08/15 4 25 | | 15 Aug 2015 | 4 250 19 Sep 2011 | 20 Sep 2011 | 1 00000C |
| 114BIM00686 | 397 | 200,000 00C | Local | 228,867 19 | 230,351 56 | -1,484 37 | | -1,484 37 |
| | | | Base | 228,867 19 | 230,351 56 | -1,484 37 | 0 00 | -1,484 37 |




## Realized Gain/Loss
### by Report Date - Composite
June 1, 2011 to May 31, 2012 View Date: September 6, 2012


Base Currency: USD - US DOLLAR

| Fund Asset ID | Security Name | | Security Description | | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
|---|---|---|---|---|---|---|---|---|
| SSB Trade ID | Lot | Shares/Par | | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| 05CA 912828GS3 | US TREASURY N/B | | 05/17 4 5 | | 15 May 2017 | 4 500 02 May 2012 | 03 May 2012 | 1 00000C |
| 12ECKBBNNV1 | 586 | 250,000 00C | Local | 295,175 78 | 238,925 78 | 56,250 00 | | 56,250 00 |
| | | | Base | 295,175 78 | 238,925 78 | 56,250 00 | 0 00 | 56,250 00 |
| 05CA 912828KD1 | US TREASURY N/B | | 02/19 2 75 | | 15 Feb 2019 | 2 750 02 May 2012 | 03 May 2012 | 1 00000C |
| 12ECJBBCKJ2 | 587 | 200,000 00C | Local | 219,562 50 | 209,328 13 | 10,234 37 | | 10,234 37 |
| | | | Base | 219,562 50 | 209,328 13 | 10,234 37 | 0 00 | 10,234 37 |
| 05CA 912828QD5 | TSY INFL IX N/E | | 04/16 0 125 | | 15 Apr 2016 | 0 125 15 Mar 2012 | 21 Mar 2012 | 1 00000C |
| 124BCO01792 | 561 | 563,513 50C | Local | 596,840 04 | 599,338 03 | -2,497 99 | | -2,497 99 |
| | | | Base | 596,840 04 | 599,338 03 | -2,497 99 | 0 00 | -2,497 99 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 05CA 912828QF0 | US TREASURY N/B | | 04/16 2 | | 30 Apr 2016 | 2 00 19 Sep 2011 | 20 Sep 2011 | 1 00000C |
| 114BIM00687 | 398 | 500,000 00C | Local | 528,906 25 | 505,878 91 | 23,027 34 | | 23,027 34 |
| | | | Base | 528,906 25 | 505,878 91 | 23,027 34 | 0 00 | 23,027 34 |
| 05CA 912828QN3 | US TREASURY N/B | | 05/21 3 125 | | 15 May 2021 | 3 125 04 Aug 2011 | 05 Aug 2011 | 1 00000C |
| 114BHE02529 | 351 | 250,000 00C | Local | 263,867 19 | 250,468 75 | 13,398 44 | | 13,398 44 |
| | | | Base | 263,867 19 | 250,468 75 | 13,398 44 | 0 00 | 13,398 44 |
| 05CA 912828QN3 | US TREASURY N/B | | 05/21 3 125 | | 15 May 2021 | 3 125 11 Jan 2012 | 12 Jan 2012 | 1 00000C |
| 124BAH00533 | 455 | 250,000 00C | Local | 278,583 98 | 257,167 97 | 21,416 01 | | 21,416 01 |
| | | | Base | 278,583 98 | 257,167 97 | 21,416 01 | 0 00 | 21,416 01 |
| 05CA 912828QN3 | US TREASURY N/B | | 05/21 3 125 | | 15 May 2021 | 3 125 01 Feb 2012 | 06 Feb 2012 | 1 00000C |
| 124BBB01485 | 479 | 250,000 00C | Local | 279,941 41 | 257,167 97 | 22,773 44 | | 22,773 44 |
| | | | Base | 279,941 41 | 257,167 97 | 22,773 44 | 0 00 | 22,773 44 |
| **912828QN3 Total** | | | | | | | | |
| | | | Local | 822,392 58 | 764,804 69 | 57,587 89 | | 57,587 89 |
| | | | Base | 822,392 58 | 764,804 69 | 57,587 89 | 0 00 | 57,587 89 |
| 05CA 912828RC6 | US TREASURY N/B | | 08/21 2 125 | | 15 Aug 2021 | 2 125 02 May 2012 | 03 May 2012 | 1 00000C |
| 12ECJBBCKJ3 | 588 | 750,000 00C | Local | 768,984 38 | 762,392 58 | 6,591 80 | | 6,591 80 |
| | | | Base | 768,984 38 | 762,392 58 | 6,591 80 | 0 00 | 6,591 80 |





**Base Currency: USD - US DOLLAR**

| Fund Asset ID / SSB Trade ID | Security Name / Lot | Shares/Par | Security Description | Principal Net | Maturity Date / Cost | Rate Trd Date / Security Gn/Ls | Stl Date / Curr Gn/Ls | Sell Rate / Net Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| 05CA 912828SA9 | TSY INFL IX N/E | | 01/22 0 125 | | 15 Jan 2022 | 0 125 15 Mar 2012 | 16 Mar 2012 | 1 00000C |
| 124BCO01486 | 559 | 549,554 50C | Local | 562,112 68 | 574,793 46 | -12,680 78 | | -12,680 78 |
| | | | Base | 562,112 68 | 574,793 46 | -12,680 78 | 0 00 | -12,680 78 |
| 05CA 912834EV6 | STRIPS | | 11/39 0 0000C | | 15 Nov 2039 | 0 010 10 Aug 2011 | 11 Aug 2011 | 1 00000C |
| 114BHI01891 | 357 | 210,000 00C | Local | 68,796 00 | 53,134 20 | 15,661 80 | | 15,661 80 |
| | | | Base | 68,796 00 | 53,134 20 | 15,661 80 | 0 00 | 15,661 80 |
| **US DOLLAR Total** | | | Local | 6,494,628 15 | 6,199,585 31 | 295,042 84 | | 295,042 84 |
| | | | Base | 6,494,628 15 | 6,199,585 31 | 295,042 84 | 0 00 | 295,042 84 |
| | | | Local | | | 339,645 28 | | 339,645 28 |
| **US DOLLAR Total Gains** | | | Base | | | 339,645 28 | 0 00 | 339,645 28 |
| | | | Local | | | -44,602 44 | | -44,602 44 |
| **US DOLLAR Total Losses** | | | Base | | | -44,602 44 | 0 00 | -44,602 44 |
| **US DOLLAR Net Gains/Losses** | | | Base | | | 295,042 84 | 0 00 | 295,042 84 |
| **FIXED INCOME Total** | | | Base | 6,494,628 15 | 6,199,585 31 | 295,042 84 | 0 00 | 295,042 84 |
| **FIXED INCOME Total Gains** | | | Base | | | 339,645 28 | 0 00 | 339,645 28 |
| **FIXED INCOME Total Losses** | | | Base | | | -44,602 44 | 0 00 | -44,602 44 |
| **FIXED INCOME Net Gains/Losses** | | | Base | | | 295,042 84 | 0 00 | 295,042 84 |

| Base Currency. USD - US DOLLAR | | | | | | | |
|---|---|---|---|---|---|---|---|
| Fund Asset ID | Security Name | | Security Description | Maturity Date | Rate Trd Date | Stl Date | Sell Rate |
| SSB Trade ID | Lot | Shares/Par | Principal Net | Cost | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| **COMPOSITE Total** | | Base | 83,400,829 14 | 76,056,770 39 | 7,323,251 59 | 20,807 16 | 7,344,058 75 |
| **COMPOSITE Total Gains** | | Base | | | 12,263,183 67 | 33,076 45 | 12,296,260 12 |
| **COMPOSITE Total Losses** | | Base | | | -4,939,932 08 | -12,269 29 | -4,952,201 37 |
| **COMPOSITE Net Gains/Losses** | | Base | | | 7,323,251 59 | 20,807 16 | 7,344,058 75 |