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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

2012

Open to Public Inspection

For calendar year 2012 or tax year beginning

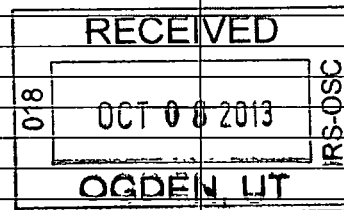
06/01, 2012, and ending

05/31, 2013

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)	Room/suite	B Telephone number (see instructions) (410) 464-2004
2 HAMILL ROAD, QUADRANGLE EAST		
City or town, state, and ZIP code BALTIMORE, MD 21210-1813		C If exemption application is pending, check here ☐
G Check all that apply:		D 1 Foreign organizations, check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐
☐ Initial return	☐ Initial return of a former public charity	E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
☐ Final return	☐ Amended return	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
☐ Address change	☐ Name change	
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 202,164,610.		J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)					
2 Check ☐ if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		13,333.	13,333.		ATCH 1
4 Dividends and interest from securities		269,772.	269,772.		ATCH 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		7,093,289.			
b Gross sales price for all assets on line 6a		59,651,391.			
7 Capital gain net income (from Part IV, line 2)			7,093,289.		
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) ATCH 3		1,978,325.	1,978,325.		
12 Total. Add lines 1 through 11		9,354,719.	9,354,719.		
13 Compensation of officers, directors, trustees, etc.		280,575.	61,727.		218,849.
14 Other employee salaries and wages		75,500.	16,610.		58,890.
15 Pension plans, employee benefits		30,169.	6,637.		23,532.
16a Legal fees (attach schedule) ATCH 4		960.	211.		749.
b Accounting fees (attach schedule) ATCH 5		33,795.	7,435.		26,360.
c Other professional fees (attach schedule)					
17 Interest					
18 Taxes (attach schedule) (see instructions) ATCH 6		166,085.			
19 Depreciation (attach schedule) and depletion		9,594.	9,594.		
20 Occupancy		83,136.	27,435.		55,701.
21 Travel, conferences, and meetings		4,302.	3,538.		764.
22 Printing and publications					
23 Other expenses (attach schedule) ATCH 7		1,274,195.	1,147,452.		126,743.
24 Total operating and administrative expenses. Add lines 13 through 23		1,958,311.	1,280,639.		511,588.
25 Contributions, gifts, grants paid		8,583,357.			8,583,357.
26 Total expenses and disbursements. Add lines 24 and 25		10,541,668.	1,280,639.	0	9,094,945.
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements		-1,186,949.			
b Net investment income (if negative, enter -0-)			8,074,080.		
c Adjusted net income (if negative, enter -0-)					

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Part II Balance Sheets		Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Assets	1	Cash - non-interest-bearing	43,917.	79,733.	79,733.
	2	Savings and temporary cash investments	21,627,430.	6,897,223.	6,897,223.
	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) ▶ *		* 521,199.	ATCH 8
		Less allowance for doubtful accounts ▶	507,866.	521,199.	521,199.
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10 a	Investments - U S and state government obligations (attach schedule). *	2,584,381.	3,643,786.	3,815,724.
	b	Investments - corporate stock (attach schedule) ATCH 10	36,958,016.	35,033,728.	47,652,650.
	c	Investments - corporate bonds (attach schedule) ATCH 11	5,480,662.	5,018,440.	5,004,053.
	11	Investments - land, buildings, and equipment basis Less accumulated depreciation (attach schedule) ▶			
	12	Investments - mortgage loans			
	13	Investments - other (attach schedule) ATCH 12	123,479,790.	138,344,380.	138,157,559.
14	Land, buildings, and equipment basis Less accumulated depreciation (attach schedule) ▶	183,250. 150,881.			
15	Other assets (describe ▶ ATCH 13)	41,963.	32,369.	32,369.	
16	Total assets (to be completed by all filers - see the instructions Also, see page 1, item I)	4,100.	4,100.	4,100.	
Liabilities	17	Accounts payable and accrued expenses	190,728,125.	189,574,958.	202,164,610.
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶ ATCH 14)		33,782.	
23	Total liabilities (add lines 17 through 22)	0	33,782.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☒ and complete lines 24 through 26 and lines 30 and 31.				
	24	Unrestricted	190,728,125.	189,541,176.	
	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)	190,728,125.	189,541,176.	
	31	Total liabilities and net assets/fund balances (see instructions)	190,728,125.	189,574,958.	

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	190,728,125.
2	Enter amount from Part I, line 27a	2	-1,186,949.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	189,541,176.
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	189,541,176.

**ATCH 9

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)			(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo, day, yr)	(d) Date sold (mo, day, yr)
1a SEE PART IV SCHEDULE					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a					
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69					
(i) 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	7,093,289.	
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))
2011	8,780,214.	184,936,117.	0.047477
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
2 Total of line 1, column (d)			2 0.247638
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 0.049528
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5			4 189,919,926.
5 Multiply line 4 by line 3			5 9,406,354.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 80,741.
7 Add lines 5 and 6			7 9,487,095.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions			8 9,094,945.

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

1 a 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	161,482.
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	161,482.
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	161,482.
6 Credits/Payments			
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	231,219.	
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	231,219.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	69,737.	
11 Enter the amount of line 10 to be Credited to 2013 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)?		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?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ☐ \$ _____ (2) On foundation managers ☐ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS?		X
If "Yes," attach a detailed description of the activities		
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	X	
b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?		X
If "Yes," attach the statement required by General Instruction T		
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8 a 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	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 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see 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 ▶ AMY GROSS Telephone no ▶ 410-464-2004			
Located at ▶ 2 HAMILL ROAD, QUADRANGLE EAST STE 302 BALTIMORE, MD ZIP+4 ▶ 21210				
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here	▶ ☐		
and enter the amount of tax-exempt interest received or accrued during the year ▶ 15				
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
				X
See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶				

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see 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 2012?	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 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012? ☐ Yes ☒ No		
If "Yes," list the years ▶			
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see 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 2012 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 2012)	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 2012?	4b	X

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (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)? ☐ Yes ☒ NoOrganizations 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? ☐ Yes ☒ No

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see 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
ATCH 15		380,075.	15,876.	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 ☐

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services (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	
3 NONE	
Total. Add lines 1 through 3 ▶	

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Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see 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	184,607,228.
b	Average of monthly cash balances	1b	7,595,987.
c	Fair market value of all other assets (see instructions)	1c	608,893.
d	Total (add lines 1a, b, and c)	1d	192,812,108.
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	192,812,108.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	2,892,182.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	189,919,926.
6	Minimum investment return. Enter 5% of line 5	6	9,495,996.

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	9,495,996.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	161,482.
b	Income tax for 2012 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	161,482.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	9,334,514.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	9,334,514.
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	9,334,514.

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	9,094,945.
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	9,094,945.
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	9,094,945.

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

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Page **9****Part XIII Undistributed Income** (see instructions)

	(a) Corpus	(b) Years prior to 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				9,334,514.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only				
b Total for prior years 20 <u>10</u> , 20 <u>09</u> , 20 <u>08</u>				
3 Excess distributions carryover, if any, to 2012				
a From 2007				
b From 2008 489,452.				
c From 2009				
d From 2010				
e From 2011				
f Total of lines 3a through e	489,452.			
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ \$ <u>9,094,945.</u>				
a Applied to 2011, 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 2012 distributable amount				9,094,945.
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a))	239,569.			239,569.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	249,883.			
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 2011 Subtract line 4a from line 2a Taxable amount - see instructions				
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				
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 2007 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	249,883.			
10 Analysis of line 9				
a Excess from 2008 249,883.				
b Excess from 2009				
c Excess from 2010				
d Excess from 2011				
e Excess from 2012				

Form **990-PF** (2012)

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9)

NOT APPLICABLE

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2012, enter the date of the ruling

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

4942(j)(3) or

4942(j)(5)

	Tax year	Prior 3 years			(e) Total
	(a) 2012	(b) 2011	(c) 2010	(d) 2009	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(ii)					
(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 or e-mail of the person to whom applications should be addressed:

ATCH 16

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

ATCH 17

c Any submission deadlines:

NO DEADLINES EXIST - APPLICATIONS ARE REVIEWED AS RECEIVED

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

ATCH 18

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year ATCH 19				
Total			▶ 3a	8,583,357.
b Approved for future payment				
Total			▶ 3b	

Form 990-PF (2012)

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See 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	283,105.	
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	7,093,289.	
9	Net income or (loss) from special events . . .					
10	Gross profit or (loss) from sales of inventory . .					
11	Other revenue a _____					
b	ATCH 20		867,213.		1,111,112.	
c	_____					
d	_____					
e	_____					
12	Subtotal Add columns (b), (d), and (e)		867,213.		8,487,506.	
13	Total. Add line 12, columns (b), (d), and (e)					9,354,719.

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

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

- | | | | |
|--|-------|-----|----|
| <p>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?</p> <p>a Transfers from the reporting foundation to a noncharitable exempt organization of:</p> <p>(1) Cash</p> <p>(2) Other assets</p> <p>b Other transactions:</p> <p>(1) Sales of assets to a noncharitable exempt organization</p> <p>(2) Purchases of assets from a noncharitable exempt organization</p> <p>(3) Rental of facilities, equipment, or other assets</p> <p>(4) Reimbursement arrangements</p> <p>(5) Loans or loan guarantees</p> <p>(6) Performance of services or membership or fundraising solicitations</p> <p>c Sharing of facilities, equipment, mailing lists, other assets, or paid employees</p> <p>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.</p> | | Yes | No |
| | | | |
| | 1a(1) | | X |
| | 1a(2) | | X |
| | | | |
| | 1b(1) | | X |
| | 1b(2) | | X |
| | 1b(3) | | X |
| | 1b(4) | | X |
| | 1b(5) | | X |
| | 1b(6) | | X |
| | 1c | | X |

[illegible]

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

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

**Sign
Here**

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


Signature of officer or trustee

Date 10/3/2013

Executive Director

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

**Paid
Preparer
Use Only**

Print/Type preparer's name

PHILIP H. CORNBLATT, CPA

Preparer's signature

Date _____

10/2/11

Check ☐ if self-employed

PTIN

P00252478

Firm's name	▶ COHNREZNICK LLP
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Firm's EIN ▶ 22-1478099

Firm's address ▶ 500 EAST PRATT STREET, SUITE 200
BALTIMORE, MD

21202-3100

Phone no 410-783-4900

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
59651391.		SEE SCHEDULE ATTACHED 52558102.					VAR 7,093,289.	VAR
TOTAL GAIN (LOSS)							<u>7,093,289.</u>	

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

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
INTEREST	13,333.	13,333.
TOTAL	<u>13,333.</u>	<u>13,333.</u>

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

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
DIVIDEND AND INTEREST INCOME	269,772.	269,772.
TOTAL	<u>269,772.</u>	<u>269,772.</u>

ATTACHMENT 3

FORM 990PF, PART I - OTHER INCOME

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
LITIGATION INCOME	95,678.	95,678.
OTHER INCOME	184,524.	184,524.
PARTNERSHIP INCOME	1,698,123.	1,698,123.
TOTALS	<u>1,978,325.</u>	<u>1,978,325.</u>

ATTACHMENT 4FORM 990PF, PART I - LEGAL FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
LEGAL FEES	960.	211.		749.
TOTALS	<u>960.</u>	<u>211.</u>		<u>749.</u>

ATTACHMENT 5FORM 990PF, PART I - ACCOUNTING FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
ACCOUNTING FEES	33,795.	7,435.		26,360.
TOTALS	<u>33,795.</u>	<u>7,435.</u>		<u>26,360.</u>

ATTACHMENT 6FORM 990PF, PART I - TAXES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>
EXCISE TAX	166,085.
TOTALS	<u>166,085.</u>

ATTACHMENT 7FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
PAYROLL EXPENSES	25,161.	5,535.	19,626.
INVESTMENT ADVISORY FEES	844,358.	844,358.	
OTHER ADMINISTRATIVE EXPENSES	38,191.	29,089.	9,102.
CUSTODIAL FEES	181,409.	181,409.	
INSURANCE	21,209.	16,154.	5,055.
NON-GRANT EXPENSE	37,090.	37,090.	
TELEPHONE	7,656.	5,831.	1,825.
DUES AND SUBSCRIPTIONS	1,291.	983.	308.
MEALS	1,359.	1,035.	324.
DIRECTORS FEES	111,500.	24,530.	86,970.
PAYROLL BONUS	4,530.	997.	3,533.
CURRENCY LOSS	441.	441.	
TOTALS	<u>1,274,195.</u>	<u>1,147,452.</u>	<u>126,743.</u>

ATTACHMENT 8FORM 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	
BEGINNING BALANCE DUE		507,866.
ENDING BALANCE DUE		<u>521,199.</u>
ENDING FAIR MARKET VALUE		<u>521,199.</u>
 TOTAL BEGINNING OTHER NOTES AND LOANS RECEIVABLE		<u><u>507,866.</u></u>
 TOTAL ENDING BOOK - OTHER NOTES AND LOANS RECEIVABLE		<u><u>521,199.</u></u>
 TOTAL ENDING FMV - OTHER NOTES AND LOANS RECEIVABLE		<u><u>521,199.</u></u>

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

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ATTACHMENT 9</u>	
		<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
U.S. GOVERNMENTAL OBLIGATIONS	2,584,381.	3,643,786.	3,815,724.
US OBLIGATIONS TOTAL	<u>2,584,381.</u>	<u>3,643,786.</u>	<u>3,815,724.</u>

ATTACHMENT 10FORM 990PF, PART II - CORPORATE STOCK

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
DOMESTIC CORPORATE STOCKS	36,958,016.	35,033,728.	47,652,650.
TOTALS	<u>36,958,016.</u>	<u>35,033,728.</u>	<u>47,652,650.</u>

ATTACHMENT 11FORM 990PF, PART II - CORPORATE BONDS

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
DOMESTIC CORPORATE BONDS	5,480,662.	5,018,440.	5,004,053.
TOTALS	<u>5,480,662.</u>	<u>5,018,440.</u>	<u>5,004,053.</u>

ATTACHMENT 12FORM 990PF, PART II - OTHER INVESTMENTS

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
INVESTMENT IN PARTNERSHIPS	47,167,350.	67,850,678.	54,900,539.
INVESTMENT IN ANTIQUES	44,400.	44,400.	51,225.
MUTUAL FUNDS	60,579,213.	55,566,646.	59,507,269.
FOREIGN EQUITIES	4,594,280.	4,524,462.	5,233,207.
HEDGE FUND	11,094,547.	10,358,194.	18,465,319.
TOTALS	<u>123,479,790.</u>	<u>138,344,380.</u>	<u>138,157,559.</u>

ATTACHMENT 13FORM 990PF, PART II - OTHER ASSETS

<u>DESCRIPTION</u>	<u>BEGINNING BOOK VALUE</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
SECURITY DEPOSIT	4,100.	4,100.	4,100.
TOTALS	<u>4,100.</u>	<u>4,100.</u>	<u>4,100.</u>

ATTACHMENT 14FORM 990PF, PART II - OTHER LIABILITIES

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>
PAYROLL TAX WITHHOLDINGS	33,782.
TOTALS	<u>33,782.</u>

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

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS</u>	<u>EXPENSE ACCT AND OTHER ALLOWANCES</u>
ROBERT W. SCHAEFER 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	EXECUTIVE DIRECTOR 40.00	186,975.	0	0
ROBERT M. PINKARD 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	SECRETARY 1.00	22,000.	0	0
WALTER D. PINKARD, JR. 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	PRESIDENT 1.00	23,000.	0	0
FREEMAN A. HRAWBOWSKI 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	DIRECTOR 1.00	10,000.	0	0
ROBERT G. MERRICK III 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	VICE-PRESIDENT 1.00	22,500.	0	0

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

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
GREGORY C. PINKARD 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	TREASURER 1.00	11,000.	0	0
PATRICIA G. STERLING 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	ASSISTANT TREASURER 20.00	44,400.	6,871.	0
ROSANNE DIFONZO 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	ASSISTANT SECRETARY 21.00	49,200.	9,005.	0
JULIET A. EURICH 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	DIRECTOR 1.00	11,000.	0	0
GRAND TOTALS		380,075.	15,876.	0

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

AMY GROSS
2 HAMILL ROAD, SUITE 302
BALTIMORE, MD 21210
410-464-2004

ATTACHMENT 17

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 18

990PF, PART XV - RESTRICTIONS OR LIMITATIONS ON AWARDS

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

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

ATTACHMENT 19

RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR

AND

FOUNDATION STATUS OF RECIPIENT

PURPOSE OF GRANT OR CONTRIBUTION

AMOUNT

RECIPIENT NAME AND ADDRESS

SEE SCHEDULE ATTACHED

NONE

PUBLIC CHARITY

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

8,583,357

TOTAL CONTRIBUTIONS PAID

8,583,357

FORM 990-PF, PART XVI-A - ANALYSIS OF OTHER REVENUEATTACHMENT 20

<u>DESCRIPTION</u>	<u>BUSINESS CODE</u>	<u>AMOUNT</u>	<u>EXCLUSION CODE</u>	<u>AMOUNT</u>	<u>RELATED OR EXEMPT FUNCTION INCOME</u>
LITIGATION INCOME			01	95,678.	
OTHER INCOME			01	184,524.	
PARTNERSHIP INCOME	531390	867,213.	16	830,910.	
TOTALS		<u>867,213.</u>		<u>1,111,112.</u>	

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.
▶ Information about Schedule D (Form 1041) and its separate instructions is at
www.irs.gov/form1041.

OMB No 1545-0092

2012

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** 7,093,289.

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 2011 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** 7,093,289.

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 2011 Capital Loss Carryover Worksheet **11** ()

12 **Net long-term gain or (loss).** Combine lines 6a through 11 in column (f). Enter here and on line 14a, column (3) on the back **12**

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

Schedule D (Form 1041) 2012

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		7,093,289.
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		7,093,289.

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	16	()
a The loss on line 15, column (3) or b \$3,000		

Note: If the loss on line 15, column (3), is more than \$3,000, or if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the **Capital Loss Carryover Worksheet** 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 \$2,400	24		
25 Is the amount on line 23 equal to or more than the amount on line 24? ☐ Yes. Skip lines 25 and 26; go to line 27 and check the "No" box. ☐ No. Enter the amount from line 23	25		
26 Subtract line 25 from line 24	26		
27 Are the amounts on lines 22 and 26 the same? ☐ Yes. Skip lines 27 thru 30, go to line 31 ☐ No. Enter the smaller of line 17 or line 22	27		
28 Enter the amount from line 26 (If line 26 is blank, enter -0-)	28		
29 Subtract line 28 from line 27	29		
30 Multiply line 29 by 15% (.15)		30	
31 Figure the tax on the amount on line 23. Use the 2012 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 2012 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)		33	
34 Tax on all taxable income. Enter the smaller of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)		34	

Schedule D (Form 1041) 2012

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

Name	Amount
CAROLINE CENTER	22,000.00
ACTS 4 YOUTH	18,000.00
BALTIMORE CHORAL ARTS SOCIETY	14,500.00
BALTIMORE LEADERSHIP SCHOOL	50,000.00
BOYS HOPE GIRLS HOPE	50,000.00
CALVERT MARINE MUSEUM	25,000.00
CALVERT SCHOOL	100,000.00
DYSLEXIA TUTORING PROGRAM, INC.	11,000.00
INGENUITY PROJECT	15,000.00
INSTITUTE FOR BEHAVIOR RESOURCES	50,000.00
ST. MARY STAR OF THE SEA CHURCH	33,500.00
WOMEN'S HOUSING COALITION	43,000.00
THE NATURE CONSERVANCY	200,000.00
MOUNT VERNON PLACE CONSERVANCY	150,000.00
GAUDENZIA FOUNDATION	150,000.00
WASHINGTON JESUIT ACADEMY	1,500.00
JUNIOR LEAGUE OF BALTIMORE	20,000.00
KIPP Baltimore	50,000.00
MARYLAND INSTITUTE COLLEGE OF ART	200,000.00
FOUNDATIONS CHARTER SCHOOL	25,000.00
ST. MARY'S COLLEGE OF MARYLAND	50,000.00
SISTERS OF NOTRE DAME DE NAMUR	35,000.00
IMMACULATE HEART OF MARY	25,000.00
ASSOCIATION OF BALTIMORE AREA GRANTMAKERS	10,000.00
ECHO HILL OUTDOOR SCHOOL	50,000.00
MARYLAND NONPROFITS	25,000.00
SISTERS ACADEMY OF BALTIMORE	100,000.00
CIVIC WORKS	150,000.00
WASHINGTON JESUIT ACADEMY	1,500.00
CATONSVILLE RAILS TO TRAILS, INC.	20,000.00
AMERICAN HEART ASSOC. - MARYLAND COUNCIL	25,000.00
BALTIMORE COMMUNITY TOOLBANK	25,000.00
BANNER NEIGHBORHOODS COMMUNITY ORG.	50,000.00
BENEDICTINE SISTERS OF BALTIMORE	25,000.00
CATHOLIC HIGH SCHOOL OF BALTIMORE	35,000.00
FAMILY TREE	50,000.00
HELPING UP MISSION	50,000.00
WAVERLY MAIN STREET	20,000.00

CHURCH OF THE REDEEMER	50,000.00
TRUST FOR PUBLIC LAND	100,000.00
UNITED WAY OF CENTRAL MARYLAND	100,000.00
UNIVERSITY OF MARYLAND FOUNDATION	150,000.00
BALTIMORE FOOD POLICY INITIATIVE	40,000.00
WASHINGTON JESUIT ACADEMY	1,500.00
ASSOCIATION OF BALTIMORE AREA GRANTMAKERS	9,000.00
MARYVALE PREPARATORY SCHOOL	100,000.00
INSTITUTE FOR INTEGRATIVE HEALTH	200,000.00
BALTIMORE SUBSTANCE ABUSE SYSTEMS, INC.	100,000.00
ASSOCIATED BLACK CHARITIES	25,000.00
JEMICY SCHOOL	50,000.00
MARYLAND SCIENCE CENTER	150,000.00
UMBF	200,000.00
BALTIMORE HOMELESS SERVICES	50,000.00
HOPEWELL CANCER SUPPORT	100,000.00
MERCY HIGH SCHOOL	25,000.00
MIDDLE GRADES PARTNERSHIP	50,000.00
NOTRE DAME OF MARYLAND UNIVERSITY	100,000.00
WASHINGTON JESUIT ACADEMY	1,500.00
HEARING AND SPEECH AGENCY	40,000.00
SISTERS OF ST. FRANCIS OF ASSISI	50,000.00
HISTORIC ANNAPOLIS FOUNDATION	30,000.00
ST. PAUL'S SCHOOL - BRIDGES PROGRAM	25,000.00
GREATER BALTIMORE CULTURAL ALLIANCE	25,000.00
PROJECT LIBERTY SHIP-BALTIMORE, INC.	15,000.00
DUKE UNIVERSITY	50,000.00
FAMILY HEALTH CENTERS OF BALTIMORE	50,000.00
HOMEWOOD HOUSE MUSEUM	50,000.00
LADEW TOPIARY GARDENS	50,000.00
PAUL'S PLACE	50,000.00
WASHINGTON COLLEGE	50,000.00
ST. LAWRENCE UNIVERSITY	50,000.00
VEHICLES FOR CHANGE	100,000.00
CHESAPEAKE SHAKESPEARE COMPANY	75,000.00
FRANCISCAN CENTER	40,000.00
LITTLE SISTERS OF THE POOR	50,000.00
MCDONOGH SCHOOL	50,000.00
SAINT IGNATIUS LOYOLA ACADEMY	50,000.00
SHEPPARD PRATT HEALTH SYSTEM	50,000.00
BOY SCOUTS OF AMERICA	20,000.00
CONCERT ARTISTS OF BALTIMORE, INC.	15,000.00
CROMWELL VALLEY PARK COUNCIL	50,000.00
EVERYMAN THEATRE	250,000.00

FRIENDS SCHOOL OF BALTIMORE	50,000.00
JUBILEE BALTIMORE	100,000.00
JHU SCHOOL OF NURSING	100,000.00
LIVE BALTIMORE	20,000.00
NORTHWOOD APPOLD COMMUNITY ACADEMY	40,000.00
MCDANIEL COLLEGE	100,000.00
NOTRE DAME PREPARATORY	50,000.00
ST. PAUL'S SCHOOL	50,000.00
VOLUNTEERS OF AMERICA	150,000.00
CHASE BREXTON HEALTH SERVICES	50,000.00
BALTIMORE COMMUNITY FOUNDATION	500,000.00
GARRISON FOREST SCHOOL	50,000.00
JOHNS HOPKINS UNIVERSITY	100,000.00
SUMMIT SCHOOL	20,000.00
CALVERT SCHOOL	100,000.00
CHESAPEAKE BAY FOUNDATION	200,000.00
MOUNT VERNON PLACE CONSERVANCY	50,000.00
THE NATURE CONSERVANCY	100,000.00
KIPP Baltimore	50,000.00
MARYLAND INSTITUTE COLLEGE OF ART	0.00
ST. MARY'S COLLEGE OF MARYLAND	50,000.00
UNIVERSITY OF MARYLAND MEDICAL CENTER	100,000.00
YMCA OF CENTRAL MARYLAND	100,000.00
CRISTO REY JESUIT HIGH SCHOOL	50,000.00
MERCY HEALTH SERVICES	100,000.00
JEMICY SCHOOL	50,000.00
MARYLAND SCIENCE CENTER	100,000.00
MARYVALE PREPARATORY SCHOOL	100,000.00
TRUST FOR PUBLIC LAND	100,000.00
UMBF	150,000.00
BALTIMORE HOMELESS SERVICES	50,000.00
MARYLAND INSTITUTE COLLEGE OF ART	100,000.00
UNIVERSITY OF BALTIMORE FOUNDATION	100,000.00
BALTIMORE COMMUNITY FOUNDATION	40,000.00
MARYVALE PREPARATORY SCHOOL	500.00
IRVINE NATURE CENTER	8,100.00
BALTIMORE COMMUNITY FOUNDATION	40,000.00
JOHNS HOPKINS UNIVERSITY	10,000.00
BALTIMORE COMMUNITY FOUNDATION	500.00
WOMEN'S HEALTH VIRGINIA	4,334.00
PIPELINE SOCCER CLUB	0.00
IRVINE NATURE CENTER	1,500.00
GARRISON FOREST SCHOOL	4,500.00
DUKE UNIVERSITY	2,000.00

B & O RAILROAD MUSEUM	3,000.00
MONTGOMERY COUNTY PS EDUCATIONAL FDN	7,000.00
CHURCH OF THE NATIVITY	6,000.00
MARYVALE PREPARATORY SCHOOL	500.00
ROLAND PARK ELEMENTARY/MIDDLE SCHOOL	2,000.00
TRUSTEES OF THE BCC SCHOLARSHIP FUND	10,000.00
HAMPDEN FAMILY CENTER	500.00
HISTORICAL SOCIETY OF TALBOT COUNTY	2,000.00
GILMAN SCHOOL	668.00
FATHER MARTIN'S ASHLEY	500.00
INTERNATIONAL YOUTH FOUNDATION	700.00
BALTIMORE BAYS SOCCER CLUB	500.00
CHURCH OF THE NATIVITY	10,000.00
CHURCH OF THE NATIVITY	3,000.00
ROLAND PARK COUNTRY SCHOOL	6,200.00
B & O RAILROAD MUSEUM	1,000.00
THE MARYLAND SPCA	500.00
PIPELINE SOCCER CLUB	1,500.00
ASSOCIATION OF BALTIMORE AREA GRANTMAKERS	2,000.00
CATHOLIC CHARITIES	6,000.00
ASSOCIATION OF BALTIMORE AREA GRANTMAKERS	667.00
UMB FOUNDATION	900.00
CHURCH OF THE NATIVITY	5,000.00
UNIVERSITY OF BALTIMORE EDUCATIONAL FDN.	10,000.00
MARYLAND SCIENCE CENTER	500.00
GILMAN SCHOOL	500.00
UNIVERSITY OF BALTIMORE EDUCATIONAL FDN.	10,000.00
LEBANON VALLEY COLLEGE	500.00
NORTHWOOD APPOLD COMMUNITY ACADEMY	2,000.00
MANNA HOUSE, INC.	4,000.00
WOMAN'S INDUSTRIAL EXCHANGE	2,000.00
PROJECT LIBERTY SHIP-BALTIMORE, INC.	800.00
AYN RAND INSTITUTE	1,000.00
UNITED WAY OF CENTRAL MARYLAND	6,667.00
GETTYSBURG COLLEGE FUND	600.00
KINGSVILLE VOLUNTEER FIRE COMPANY	500.00
LOYOLA HIGH SCHOOL, BLAKEFIELD	1,000.00
NOTRE DAME PREPARATORY	1,000.00
SALESIANUM SCHOOL	500.00
ANIMAL RESCUE, INC	500.00
ST. JOHN THE EVANGELIST CHURCH, HYDES	1,200.00
MBAP	500.00
HOMEWOOD HOUSE MUSEUM	700.00

THE MARYLAND SPCA	2,000.00
HAMPDEN FAMILY CENTER	2,000.00
INDEPENDENT COLLEGE FUND OF MARYLAND	5,000.00
ST. URSULA SCHOOL	1,000.00
GETTYSBURG COLLEGE FUND	30,000.00
ST. PAUL'S SCHOOL	20,000.00
GARRISON FOREST SCHOOL	500.00
THE DEERWOOD FOUNDATION	500.00
ABILITIES NETWORK	500.00
BISHOP JOHN T. WALKER SCHOOL	16,000.00
COMMUNITIES IN SCHOOLS	20,000.00
UNITED WAY OF CENTRAL MARYLAND	15,000.00
ALABAMA A&M UNIVERSITY	7,000.00
UNIVERSITY OF BALTIMORE FOUNDATION	668.00
UNIVERSITY OF BALTIMORE FOUNDATION	2,000.00
BLAIR ACADEMY	668.00
UMBC FOUNDATION	30,000.00
ST. ALBANS CHURCH	25,000.00
AMERICAN BIRD CONSERVANCY	1,000.00
CAMP PASQUANEY	3,000.00
CHESAPEAKE BAY FOUNDATION	2,000.00
FIELD SCHOOL	13,334.00
FIELD SCHOOL	6,000.00
LOON PRESERVATION COMMITTEE	500.00
THE NATURE CONSERVANCY	2,000.00
POTOMAC CONSERVANCY	2,000.00
SQUAM LAKES ASSOCIATION	1,000.00
SQUAM LAKES CONSERVATION SOCIETY	2,000.00
SOME	2,000.00
THE 2030 GROUP	13,334.00
UNIVERSITY SYSTEM OF MARYLAND FOUNDATION	1,000.00
WASHINGTON NATIONAL CATHEDRAL	500.00
WORLD WILDLIFE FUND	2,000.00
WILLIAMS COLLEGE	3,000.00
CHOCORUA ISLAND CHAPEL	500.00
MARYLAND HEALTHCARE EDUCATION INSTITUTE	3,333.00
HIPPODROME FOUNDATION, INC.	6,667.00
THE MARYLAND SPCA	1,680.00
YALE UNIVERSITY	6,667.00
CATHOLIC CHARITIES	1,000.00
BABE RUTH BIRTHPLACE FOUNDATION, INC.	1,680.00
THE MARYLAND SPCA	1,000.00
JHU SCHOOL OF NURSING	20,000.00
BALTIMORE DESIGN SCHOOL	16,000.00

BALTIMORE SCHOOL FOR THE ARTS FOUNDATION	13,000.00
THE WALTERS ART MUSEUM	5,000.00
JHU - SCHOOL OF MEDICINE	10,000.00
HAMPDEN FAMILY CENTER	2,000.00
BALTIMORE COMMUNITY FOUNDATION	2,000.00
ST. MARGARET PARISH	500.00
LIVING CLASSROOMS FOUNDATION	5,000.00
URBAN INSTITUTE	4,000.00
BALTIMORE COMMUNITY FOUNDATION	10,000.00
BISHOP JOHN T. WALKER SCHOOL	24,000.00
MARYVALE PREPARATORY SCHOOL	3,000.00
B & O RAILROAD MUSEUM	1,000.00
UNIVERSITY OF BALTIMORE FOUNDATION	20,000.00
CHURCH OF THE NATIVITY	4,500.00
PENN-MAR ORGANIZATION	1,000.00
THE MARYLAND SPCA	500.00
US LACROSSE FOUNDATION	1,000.00
HOMELESS PERSONS REPRESENTATION PROJECT	500.00
GARRISON FOREST SCHOOL	5,000.00
DUKE UNIVERSITY	1,000.00
GILCHRIST HOSPICE	700.00
GETTYSBURG COLLEGE FUND	10,000.00
ST. PAUL'S SCHOOL	10,000.00
MARCH OF DIMES FOUNDATION	500.00
THE MARYLAND SPCA	1,000.00
TIGER WOODS FOUNDATION	3,000.00
IRVINE NATURE CENTER	16,500.00
MANNA HOUSE, INC.	4,000.00
CHURCH OF THE NATIVITY	4,500.00
BRIDGES TO COMMUNITY	2,590.00
HAMPDEN FAMILY CENTER	4,000.00
GILMAN SCHOOL	500.00
WASHINGTON COLLEGE	1,000.00
ALUMNI & FRIENDS OF RPEMS SCHOOL	3,000.00
	<u>8,583,357.00</u>

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Funds Included in Composite

05C1	FRANCE-MERRICK FOUNDATION
05C4	FRANCE-MERRICK FOUNDATION
05C5	FRANCE-MERRICK FOUNDATION
05C6	FRANCE-MERRICK FOUNDATION
05C8	FRANCE-MERRICK FOUNDATION
05C9	FRANCE-MERRICK-RETENTION
05CA	FRANCE-MERRICK FOUNDATION
05CB	FRANCE-MERRICK FOUNDATION
05CD	FRANCE-MERRICK FOUNDATION
05CF	FRANCE-MERRICK FOUNDATION
05CI	FRANCE-MERRICK - BCM GLOBAL
05CJ	FMF - BIA SMALL CAP GROWTH
05CL	FRANCE-MERRICK FOUNDATION
05CM	FRANCE-MERRICK FOUNDATION
05CN	SIT DIVIDEND GROWTH



As of: May 31, 2013



STATE STREET.

Vizio Date: August 1, 2013

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

CASH

EURO CURRENCY								Exchange Rate	0.771605
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INTERNATIONAL

EUR	EURO CURRENCY	1.060	05CI Local	1.000000	1.06	1.000000	1.06	0.00	0.00
			Base	1.292453	1.37	1.296000	1.37	0.00	0.00

INTERNATIONAL Total

		1.060	Local		1.06		1.06	0.00	0.00
			Base		1.37		1.37	0.00	0.00

EURO CURRENCY Total

		1.060	Local		1.06		1.06	0.00	0.00
			Base		1.37		1.37	0.00	0.00

US DOLLAR

USD	US DOLLAR	0.000	05C1 Local	1.000000	0.00	1.000000	0.00	0.00	0.00
			Base	1.000000	0.00	1.000000	0.00	0.00	0.00

US DOLLAR

		204,804.390	05CF Local	1.000000	204,804.39	1.000000	204,804.39	0.00	0.00
			Base	1.000000	204,804.39	1.000000	204,804.39	0.00	0.10

US DOLLAR Total

		204,804.390	Local		204,804.39		204,804.39	0.00	0.11
			Base		204,804.39		204,804.39	0.00	0.10

CASH Total

		204,805.450	Base		204,805.76		204,805.76	0.00	0.10
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CASH EQUIVALENT

Holdings

Composite

As of: May 31, 2013

View Date:

August 1, 2013



STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID Asset Description

Units Fund

Unit Cost

Total Cost

Rate Unit Price

Maturity Date
Market Value

Unrealized Gn/Ls

% Curr
% Comp

US DOLLAR

Exchange Rate 1 000000

83499Z9R9	SSGA FUNDS SSGA TREASURY FUND	2,000,000 000	05C8 Local	100 000000	2,000,000 00	0.0094	01 Dec 2030	2,000,000 00	0.00	1.04
	Base	100 000000			2,000,000 00				0.00	1.00
	SSGA FUNDS SSGA TREASURY FUND	86,042 980	05C4 Local	100 000000	86,042 98	0.0100	01 Dec 2030	86,042 98	0.00	0.04
	Base	100 000000			86,042 98				0.00	0.04
	SSGA FUNDS SSGA TREASURY FUND	637,960 290	05C5 Local	100 000000	637,960 29	0.0100	01 Dec 2030	637,960 29	0.00	0.33
	Base	100 000000			637,960 29				0.00	0.32
	SSGA FUNDS SSGA TREASURY FUND	2,524,936 950	05C9 Local	100 000000	2,524,936 95	0.0100	01 Dec 2030	2,524,936 95	0.00	1.31
	Base	100 000000			2,524,936 95				0.00	1.26
	SSGA FUNDS SSGA TREASURY FUND	162,072 560	05CA Local	100 000000	162,072 56	0.0100	01 Dec 2030	162,072 56	0.00	0.08
	Base	100 000000			162,072 56				0.00	0.08
	SSGA FUNDS SSGA TREASURY FUND	20,317 430	05CB Local	100 000000	20,317 43	0.0100	01 Dec 2030	20,317 43	0.00	0.01
	Base	100 000000			20,317 43				0.00	0.01
	SSGA FUNDS SSGA TREASURY FUND	273,539 140	05CI Local	100 000000	273,539 14	0.0100	01 Dec 2030	273,539 14	0.00	0.14
	Base	100 000000			273,539 14				0.00	0.14
	SSGA FUNDS SSGA TREASURY FUND	562,432 480	05CJ Local	100 000000	562,432 48	0.0100	01 Dec 2030	562,432 48	0.00	0.29
	Base	100 000000			562,432 48				0.00	0.28
	SSGA FUNDS SSGA TREASURY FUND					0.0100	01 Dec 2030			

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



Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls		% Curr % Comp
		149,272 730	05CM Local	100 000000	149,272 73	100 000000	149,272 73	0 00		0 08
			Base	100 000000	149,272 73	100 000000	149,272 73	0 00		0 07
SSGA FUNDS SSGA TREASURY FUND										
		272,951 270	05CN Local	100 000000	272,951 27	100 000000	272,951 27	0 00		0 14
			Base	100 000000	272,951 27	100 000000	272,951 27	0 00		0 14
SSGA FUNDS SSGA TREASURY FUND										
		2,562 750	05C6 Local	100 000000	2,562 75	100 000000	2,562 75	0 00		0 00
			Base	100 000000	2,562 75	100 000000	2,562 75	0 00		0 00
83499Z9R9 Total										
		6,692,088 580	Local		6,692,088 58		6,692,088 58	0 00		3 46
			Base		6,692,088 58		6,692,088 58	0 00		3 33
US DOLLAR Total										
		6,692,088 580	Local		6,692,088 58		6,692,088 58	0 00		3 46
			Base		6,692,088 58		6,692,088 58	0 00		3 33
CASH EQUIVALENT Total										
		6,692,088 580	Base		6,692,088 58		6,692,088 58	0 00		3 33
EQUITY										
CANADIAN DOLLAR										
								Exchange Rate	1 033550	
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK NPV									
	5,358 000 05CI Local	29 699714			159,131 07	30 900000	165,562 20	6,431 13		66 52
			Base	27 916801	149,578 22	29 896957	160,187 90	10,609 68		0 08
DOMINION DIAMOND CORP COMMON STOCK NPV										
257287953	5,277 000 05CI Local	13 330514			70,345 12	15 790000	83,323 83	12,978 71		33 48
			Base	13 552676	71,517 47	15 277442	80,619 06	9,101 59		0 04
CANADIAN DOLLAR Total										
		10,635 000	Local		229,476 19		248,886 03	19,409 84		100 00

Holdings

Composite

As of May 31, 2013



STATE STREET.

View Date: August 1, 2013

Base Currency: USD - US DOLLAR						
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate
						Unit Price
						Market Value
						Unrealized Gn/Ls
						% Curr % Comp
Base						
					221,095 69	19,711 27
					240,806 96	0 12
					Exchange Rate	
					5 753050	
DANISH KRONE						
707752903	NOVO NORDISK A/S B COMMON STOCK DKK1	137 000	05CI Local	976 865255	133,830 54	924 500000
						126,656 50
			Base	171 255036	23,461 94	160 697369
						22,015 54
						-7,174 04
						-1,446 40
DANISH KRONE Total						0 00
		137 000	Local		133,830 54	126,656 50
			Base		23,461 94	22,015 54
						-7,174 04
						-1,446 40
					Exchange Rate	
					0 771605	
EURO CURRENCY						
FINLAND						
B09M9D905	KONE OYJ B COMMON STOCK NPV	742 000	05CI Local	18 234987	13,530 36	68 150000
						50,567 30
			Base	26 805296	19,889 53	65,535 22
						37,036 94
						45,645 69
FINLAND Total						2 68
		742 000	Local		13,530 36	50,567 30
			Base		19,889 53	65,535 22
						37,036 94
						45,645 69
					Exchange Rate	
					0 771605	
FRANCE						
468232004	PERNOD RICARD SA COMMON STOCK EUR1 55	4,925 000	05CM Local	67 269324	331,301 42	92 690000
						456,498 25
			Base	90 469253	445,561 07	120 126230
						591,621 68
						125,196 83
						146,060 61
529878902					SOCIETE BIC SA COMMON STOCK EUR3 82	
		1,030 000	05CI Local	76 645670	78,945 04	82 020000
						84,480 60
			Base	100 969447	103,998 53	106 297911
						109,486 85
						5,535 56
						5,488 32
567173901					SANOFI COMMON STOCK EUR2	
		1,594 000	05CI Local	60 187491	95,938 86	82 510000
						131,520 94
			Base	80 865458	128,899 54	106 932951
						170,451 12
						35,582 08
						41,551 58

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

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
FRANCE Total									
		7,549 000	Local		506,185 32		672,499 79	166,314 47	35 58
			Base		678,459 14		871,559 65	193,100 51	0 43
GERMANY									
484628904	SAP AG COMMON STOCK NPV								
	1,376 000 05CI Local			52 446940	72,166 99	58 030000	79,849 28	7,682 29	4
			Base	67 636374	93,067 65	75 206874	103,484 66	10,417 01	0 05
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1									
575602909									
	1,003 000 05CI Local			45 228056	45,363 74	73 690000	73,911 07	28,547 33	3 91
			Base	62 134796	62,321 20	95 502232	95,788 74	33,467 54	0 05
CARL ZEISS MEDITEC AG BR COMMON STOCK NPV									
592296909									
	391 000 05CI Local			23 690435	9,262 96	24 645000	9,636 20	373 24	0 51
			Base	31 027417	12,131 72	31 939917	12,488 51	356 79	0 01
GERMANY Total									
		2,770 000	Local		126,793 69		163,396 55	36,602 86	8 64
			Base		167,520 57		211,761 91	44,241 34	0 11
IRELAND									
482897907	PADDY POWER PLC COMMON STOCK EUR 1								
	1,300 000 05CI Local			33 632785	43,722 62	64 850000	84,305 00	40,582 38	4
			Base	46 026485	59,834 43	84 045593	109,259 27	49,424 84	0 05
TOTAL PRODUCE PLC COMMON STOCK EUR 01									
B119ZC901									
	103,174 000 05CI Local			0 351013	36,215 44	0 640000	66,031 36	29,815 92	3 49
			Base	0 474564	48,962 71	0 829440	85,576 64	36,613 93	0 04
IRELAND Total									
		104,474 000	Local		79,938 06		150,336 36	70,398 30	7 95
			Base		108,797 14		194,835 91	86,038 77	0 10
ITALY									
B019M6902	AZIMUT HOLDING SPA COMMON STOCK NPV								

Holdings

Composite

As of: May 31, 2013



STATE STREET

View Date: August 1, 2013

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
10,843 000	05CI Local			5 625452	60,996 78	14 650000	158,849 95	97,853 17	8 40
	Base			7 725092	83,763 17	18 986398	205,869 52	122,106 35	0 10
ITALY Total									
10,843 000	Local				60,996 78		158,849 95	97,853 17	8 40
	Base				83,763 17		205,869 52	122,106 35	0 10
NETHERLANDS									
567151907	WOLTERS KLUWER COMMON STOCK EUR 12								
3,997 000	05CI Local			13 787793	55,109 81	16 880000	67,469 36	12,359 55	3 57
	Base			19 052717	76,153 71	21 876478	87,440 28	11,286 57	0 04
B0CCH4904 HEINEKEN HOLDING NV COMMON STOCK EUR1 6									
12,025 000	05CM Local			29 396204	353,489 35	45 635000	548,760 88	195,271 53	29 03
	Base			39 459984	474,506 31	59 142955	711,194 04	236,687 73	0 35
NETHERLANDS Total									
16,022 000	Local				408,599 16		616,230 24	207,631 08	32 60
	Base				550,660 02		798,634 32	247,974 30	0 40
SPAIN									
B01SPF907	GRIFOLS SA COMMON STOCK EUR 5								
2,673 000	05CI Local			9 562080	25,559 44	28 255000	75,525 62	49,966 18	4 00
	Base			12 714212	33,985 09	36 618477	97,881 20	63,896 11	0 00
B3Y5WX908 GRIFOLS SA B COMMON STOCK EUR 1									
133 000	05CI Local			0 000000	0 00	21 000000	2,793 00	2,793 00	0 15
	Base			0 000000	0 00	27 215998	3,619 73	3,619 73	0 00
SPAIN Total									
2,806 000	Local				25,559 44		78,318 62	52,759 18	4 14
	Base				33,985 09		101,500 93	67,515 84	0 05
EURO CURRENCY Total									
145,206 000	Local				1,221,602 81		1,890,198 81	668,596 00	100 00
	Base				1,643,074 66		2,449,697 46	806,622 80	1 22

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



Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
HONG KONG DOLLAR									
Exchange Rate 7 762800									
631349909	CHAODA MODERN AGRICULTURE COMMON STOCK HKD 1	78,000 000	05CI Local	4 606165	359,280 88	1 100000	85,800 00	-273,480 88	3 73
	Base			0 594331	46,357 81	0 141701	11,052 71	-35,305 10	0 01
632164901	ESPRIT HOLDINGS LTD COMMON STOCK HKD 1	20,966 000	05CI Local	71 691197	1,503,077 63	11 900000	249,495 40	-1,253,582 23	10 85
	Base			9 181867	192,507 03	1 532952	32,139 87	-160,367 16	0 02
632758900	KINGDEE INTERNATIONAL SFTWR COMMON STOCK HKD 025	166,000 000	05CI Local	4 664165	774,251 43	1 710000	283,860 00	-490,391 43	12 35
	Base			0 599523	99,520 79	0 220281	36,566 70	-62,954 09	0 02
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1	9,400 000	05CI Local	45 011463	423,107 75	57 800000	543,320 00	120,212 25	23 64
	Base			5 788848	54,415 17	7 445767	69,990 21	15,575 04	0 03
B27WRM901	KINGSOFT CORP LTD COMMON STOCK USD 0005	87,000 000	05CI Local	5 537731	481,782 59	13 060000	1,136,220 00	654,437 41	49 43
	Base			0 712159	61,957 80	1 682383	146,367 29	84,409 49	0 07
HONG KONG DOLLAR Total									
		361,366 000	Local		3,541,500 28		2,298,695 40	-1,242,804 88	100 00
	Base				454,758 60		296,116 78	-158,641 82	0 15
JAPANESE YEN									
Exchange Rate 100 975000									
622959906	RAKUTEN INC COMMON STOCK	5,800 000	05CI Local	698 742414	4,052,706 00	1,134 000000	6,577,200 00	2,524,494 00	10 16
	Base			7 633845	44,276 30	11 230503	65,136 92	20,860 62	0 03
647453901	JAPAN TOBACCO INC COMMON STOCK	5,600 000	05CI Local	2,221 766429	12,441,892 00	3,460 000000	19,376,000 00	6,934,108 00	29 94
	Base			20 160830	112,900 65	34 265907	191,889 08	78,988 43	0 10

Holdings

Composite

As of: May 31, 2013



STATE STREET

View Date: August 1, 2013

Base Currency: USD - US DOLLAR

Asset ID Asset Description

Units Fund Unit Cost Total Cost Rate Unit Price Maturity Date Market Value Unrealized Gnl/Ls % Curr % Comp

659672000 MITSUBISHI ESTATE CO LTD COMMON STOCK 7,000 000 05CI Local 1,437 733571 10,064,135 00 2,547 000000 17,829,000 00 7,764,865 00 27 55

Base 15 698827 109,891 79 25 224065 176,568 46 66,676 67 0 09

677690000 SAPPORO HOLDINGS LTD COMMON STOCK 21,000 000 05CI Local 388 353095 8,155,415 00 368 000000 7,728,000 00 -427,415 00 11 90

Base 4 483693 94,157 56 3 644466 76,533 80 -17,623 76 0 04

698526001 YAMAHA MOTOR CO LTD COMMON STOCK 8,200 000 05CI Local 2,128 881463 17,456,828 00 1,611 000000 13,210,200 00 -4,246,628 00 20 41

Base 20 179577 165,472 53 15 954444 130,826 44 -34,646 09 0 07

JAPANESE YEN Total

47,600 000 Local 52,170,976 00 64,720,400 00 12,549,424 00 100 00

Base 526,698 83 640,954 70 114,255 87 0 32

POUND STERLING

Exchange Rate

0 659587

019790005 MANAGEMENT CONSULTING GROUP COMMON STOCK GBP 01

174,330 000 05CI Local 0 198483 34,601 62 0 303750 52,952 74 18,351 12 3 72

Base 0 320324 55,842 03 0 460515 80,281 66 24,439 63 0 04

023740905 DIAGEO PLC COMMON STOCK GBP 2893518

4,874 000 05CI Local 10 436545 50,867 72 19 510000 95,091 74 44,224 02 6 69

Base 19 395642 94,534 36 29 579115 144,168 61 49,634 25 0 07

DIAGEO PLC COMMON STOCK GBP 2893518

10,250 000 05CM Local 13 310096 136,428 48 19 510000 199,977 50 63,549 02 14 06

Base 20 849093 213,703 20 29 579115 303,185 93 89,482 73 0 15

023740905 Total

15,124 000 Local 187,296 20 295,069 24 107,773 04 20 75

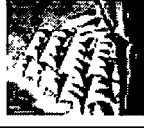
Base 308,237 56 447,354 54 139,116 98 0 22

024249906 DCC PLC COMMON STOCK EUR 25

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

As of: May 31, 2013

STATE STREET.



August 1, 2013

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
026349902	BAE SYSTEMS PLC COMMON STOCK GBP 025	2,683 000	05CI Local	24 100682	64,662 13	25 000000	67,075 00	2,412 87	4 72
			Base	37 522352	100,672 47	37 902506	101,692 42	1,019 95	0 05
		22,656 000	05CI Local	3 159437	71,580 21	4 051000	91,779 46	20,199 25	6 45
			Base	4 796462	108,668 65	6 141722	139,146 86	30,478 21	0 00
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP 25	7,000 000	05CM Local	28 918490	202,429 43	36 230000	253,610 00	51,180 57	17 83
			Base	45 280861	316,966 03	54 928311	384,498 18	67,532 15	0 19
048354906	SABMILLER PLC COMMON STOCK USD 1	13,450 000	05CM Local	21 705399	291,937 62	33 300000	447,885 00	155,947 38	31 50
			Base	34,028673	457,685 65	50 486138	679,038 55	221,352 90	0 34
B2B0DG904	REED ELSEVIER PLC COMMON STOCK GBP 144397	15,396 000	05CI Local	5 539226	85,281 92	7 405000	114,007 38	28,725 46	8 02
			Base	10 044990	154,652 67	11 226722	172,846 61	18,193 94	0 09
B2R84W905	UBM PLC COMMON STOCK GBP 1	8,002 000	05CI Local	6 000320	48,014 56	7 285000	58,294 57	10,280 01	4 10
			Base	10 892326	87,160 39	11 044790	88,380 41	1,220 02	0 00
B83VD9908	MAN GROUP PLC COMMON STOCK USD 3428571	35,843 000	05CI Local	2 106488	75,502 84	1 155000	41,398 67	-34,104 17	2 91
			Base	3 409547	122,208 40	1 751096	62,764 53	-59,443 87	0 03
POUND STERLING Total									
		294,484 000	Local		1,061,306 53		1,422,072 06	360,765 53	100 00
			Base		1,712,093 85		2,156,003 76	443,909 91	1 07
SINGAPORE DOLLAR									1 264650

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
629438904	UOB KAY HIAN HOLDINGS LTD COMMON STOCK NPV		Base	1 577087	100,933 58	1 300755	83,248 33	-17,685 25	0 04
	69,809 000 05CI Local			1 739231	121,413 98	1 690000	117,977 21	-3,436 77	52 84
	Base			1 167002	81,467 23	1 336338	93,288 43	11,821 20	0 05
SINGAPORE DOLLAR Total									
	133,809 000 Local				251,126 73		223,257 21	-27,869 52	100 00
	Base				182,400 81		176,536 76	-5,864 05	0 09
SWEDISH KRONA									
Exchange Rate 6 647000									
B00L2M903	MILLICOM INTL CELLULAR SDR RECEIPT USD1 5								
	1,017 000 05CI Local			488 120256	496,418 30	531 500000	540,535 50	44,117 20	100 00
	Base			79 314985	80,663 34	79 960885	81,320 22	656 88	0 04
SWEDISH KRONA Total									
	1,017 000 Local				496,418 30		540,535 50	44,117 20	100 00
	Base				80,663 34		81,320 22	656 88	0 04
SWISS FRANC									
Exchange Rate 0 959600									
596228908	LINDT + SPRUENGLI AG PC COMMON STOCK CHF10								
	33 000 05CI Local			2,393 450303	78,983 86	3,545 000000	116,985 00	38,001 14	8 00
	Base			2,674 065758	88,244 17	3,694 247603	121,910 17	33,666 00	0 06
598061901	GIVAUDAN REG COMMON STOCK CHF10								
	11 000 05CI Local			1,200 520000	13,205 72	1,239 000000	13,629 00	423 28	0 97
	Base			1,281 379091	14,095 17	1,291 162985	14,202 79	107 62	0 01
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK NPV								
	762 000 05CI Local			166 265262	126,694 13	239 100000	182,194 20	55,500 07	12 99
	Base			159 325171	121,405 78	249 166319	189,864 74	68,458 96	0 09
712387901	NESTLE SA REG COMMON STOCK CHF 1								
	1,612 000 05CI Local			38 353313	61,825 54	63 450000	102,281 40	40,455 86	7 29

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2 25		Base	34 287060	55,270 74		66 121301	106,587 54		51,316 80	0 05
	279 000 05CI Local			262 212222	73,157 21		552 000000	154,008 00		80,850 79	10 98
	Base			253 748244	70,795 76		575 239683	160,491 87		89,696 11	0 08
738572908	NOBEL BIOACARE HOLDING AG REG COMMON STOCK CHF 4										
	7,511 000 05CI Local			31 884197	239,482 20		11 750000	88,254 25		-151,227 95	6 29
	Base			28 585467	214,705 44		12 244685	91,969 83		-122,735 61	0 05
B3DCZF902	CIE FINANCIERE RICHEMON BR A COMMON STOCK CHF1										
	8,675 000 05CM Local			47 497315	412,039 21		85 850000	744,748 75		332,709 54	53 12
	Base			51 612907	447,741 97		89 464360	776,103 32		328,361 35	0 39
SWISS FRANC Total											
	18,883 000 Local				1,005,387 87			1,402,100 60		396,712 73	100 00
	Base				1,012,259 03			1,461,130 26		448,871 23	0 73
US DOLLAR											
Exchange Rate 1 000000											
00101J106	ADT CORP/THE COMMON STOCK USD 01										
	1,287 000 05CI Local			31 282712	40,260 85		40 590000	52,239 33		11,978 48	0 03
	Base			31 282712	40,260 85		40 590000	52,239 33		11,978 48	0 00
ADT CORP/THE COMMON STOCK USD 01											
	3,200 000 05CN Local			39 005472	124,817 51		40 590000	129,888 00		5,070 49	0 07
	Base			39 005472	124,817 51		40 590000	129,888 00		5,070 49	0 06
00101J106 Total											
	4,487 000 Local				165,078 36			182,127 33		17,048 97	0 09
	Base				165,078 36			182,127 33		17,048 97	0 09
002824100	ABBOTT LABORATORIES COMMON STOCK NPV										
	3,175 000 05CN Local			30 387540	96,480 44		36 670000	116,427 25		19,946 81	0 06
	Base			30 387540	96,480 44		36 670000	116,427 25		19,946 81	0 06

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

Holdings

Composite

As of: May 31, 2013



STATE STREET.

View Date: August 1, 2013

Base Currency: USD - US DOLLAR												
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr	% Comp
00430U103	ACCELRY'S INC COMMON STOCK USD 0001		16,354 000	05CJ Local	9 278066	151,733 49	8 340000	136,392 36	136,392 36	-15,341 13	0 07	0 07
		Base			9 278066	151,733 49	8 340000	136,392 36	136,392 36	-15,341 13	0 07	0 07
00508Y102	ACUITY BRANDS INC COMMON STOCK USD 01		1,315 000	05CJ Local	46 922540	61,703 14	75 070000	98,717 05	98,717 05	37,013 91	0 00	0 05
		Base			46 922540	61,703 14	75 070000	98,717 05	98,717 05	37,013 91	0 00	0 05
007551922	ADVENT FUND II B LP		1,000,000 000	05CF Local	0 609679	609,678 88	0 169936	169,936 00	169,936 00	-439,742 88	0 09	0 08
		Base			0 609679	609,678 88	0 169936	169,936 00	169,936 00	-439,742 88	0 09	0 08
00762W107	ADVISORY BOARD CO/THE COMMON STOCK USD 01		2,803 000	05CJ Local	48 574292	136,153 74	52 810000	148,026 43	148,026 43	11,872 69	0 08	0 07
		Base			48 574292	136,153 74	52 810000	148,026 43	148,026 43	11,872 69	0 08	0 07
014470991	ALEX BROWN + SONS NO 1 + 2 AGY		1 000	05CF Local	8,590 000000	8,590 00	13,350 000000	13,350 00	13,350 00	4,760 00	0 01	0 01
		Base			8,590 000000	8,590 00	13,350 000000	13,350 00	13,350 00	4,760 00	0 01	0 01
020002101	ALLSTATE CORP COMMON STOCK USD 01		2,500 000	05CN Local	45 650952	114,127 38	48 240000	120,600 00	120,600 00	6,472 62	0 00	0 00
		Base			45 650952	114,127 38	48 240000	120,600 00	120,600 00	6,472 62	0 00	0 00
02099C978	ALPHAMETRIX GROUP LLC ALTERNATIVE INVESTMENT		20,000 000	05CF Local	100 000000	2,000,000 00	75 000000	1,500,000 00	1,500,000 00	-500,000 00	0 78	0 75
		Base			100 000000	2,000,000 00	75 000000	1,500,000 00	1,500,000 00	-500,000 00	0 78	0 75
02209S103	ALTRIA GROUP INC COMMON STOCK USD 333		10,125 000	05CM Local	27 344101	276,859 02	36 100000	365,512 50	365,512 50	88,653 48	0 19	0 18
		Base			27 344101	276,859 02	36 100000	365,512 50	365,512 50	88,653 48	0 19	0 18
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD 01		3,044 000	05C5 Local	32 320046	98,382 22	38 040000	115,793 76	115,793 76	17,411 54	0 06	0 06

& Issue has redenominated but Local is not converted
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Holdings

Composite

As of: May 31, 2013



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STATE STREET.



Base Currency: USD - US DOLLAR													
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Curr	% Comp		
03027X100	AMERICAN TOWER CORP REIT USD 01	2,380 000	05C5 Local	29 768197	70,848 31	77 840000	77 840000	185,259 20	114,410 89	0 10	0 10		
			Base	29 768197	70,848 31	77 840000	77 840000	185,259 20	114,410 89	0 09	0 09		
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD 01	3,225 000	05CN Local	49 626918	160,046 81	81 520000	81 520000	262,902 00	102,855 19	0 14	0 14		
			Base	49 626918	160,046 81	81 520000	81 520000	262,902 00	102,855 19	0 13	0 13		
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR	5,125 000	05CM Local	59 754634	306,242 50	91 920000	91 920000	471,090 00	164,847 50	0 24	0 24		
			Base	59 754634	306,242 50	91 920000	91 920000	471,090 00	164,847 50	0 23	0 23		
035623107	ANN INC COMMON STOCK USD 0068	2,815 000	05CJ Local	23 424568	65,940 16	30 680000	30 680000	86,364 20	20,424 04	0 04	0 04		
			Base	23 424568	65,940 16	30 680000	30 680000	86,364 20	20,424 04	0 04	0 04		
03662Q105	ANSYS INC COMMON STOCK USD 01	6,485 000	05C5 Local	38 132785	247,291 11	74 500000	74 500000	483,132 50	235,841 39	0 25	0 25		
			Base	38 132785	247,291 11	74 500000	74 500000	483,132 50	235,841 39	0 24	0 24		
036990968	ANTHEM CAPITAL L P	1 000	05CF Local	791,641 000000	791,641 00	0 000000	0 000000	0 00	-791,641 00	0 00	0 00		
			Base	791,641 000000	791,641 00	0 000000	0 000000	0 00	-791,641 00	0 00	0 00		
03699B923	ANTHEM CAPITAL II LP	579,308 270	05CF Local	1 726191	999,996 86	0 000000	0 000000	0 00	-999,996 86	0 00	0 00		
			Base	1 726191	999,996 86	0 000000	0 000000	0 00	-999,996 86	0 00	0 00		
037833100	APPLE INC COMMON STOCK NPV	450 000	05CN Local	524 890267	236,200 62	449 680000	449 680000	202,356 00	-33,844 62	0 10	0 10		
			Base	524 890267	236,200 62	449 680000	449 680000	202,356 00	-33,844 62	0 10	0 10		
038222105	APPLIED MATERIALS INC COMMON STOCK USD 01												

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



Base Currency: USD - US DOLLAR

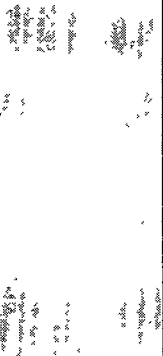
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
03822W406	APPLIED MICRO CIRCUITS CORP COMMON STOCK USD 01	7,200,000	05CN Local	11 185624	80,536 49	15 200000	109,440 00	28,903 51	0 06
			Base	11 185624	80,536 49	15 200000	109,440 00	28,903 51	0 05
	12,386 000 05CJ Local			8 500163	105,283 02	7 710000	95,496 06	-9,786 96	0 05
			Base	8 500163	105,283 02	7 710000	95,496 06	-9,786 96	0 05
04033A100	ARIAD PHARMACEUTICALS INC COMMON STOCK USD 001	5,656 000	05CJ Local	17 791991	100,631 50	18 340000	103,731 04	3,099 54	0 05
			Base	17 791991	100,631 50	18 340000	103,731 04	3,099 54	0 05
043632108	ASCENT CAPITAL GROUP INC A COMMON STOCK USD 01	2,365 000	05CJ Local	40 112744	94,866 64	72 510000	171,486 15	76,619 51	0 09
			Base	40 112744	94,866 64	72 510000	171,486 15	76,619 51	0 09
052800109	AUTOLIV INC COMMON STOCK USD1	1,600 000	05CN Local	60 043050	96,068 88	78 460000	125,536 00	29,467 12	0 06
			Base	60 043050	96,068 88	78 460000	125,536 00	29,467 12	0 06
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD 1	2,200 000	05CN Local	55 010409	121,022 90	68 720000	151,184 00	30,161 10	0 08
			Base	55 010409	121,022 90	68 720000	151,184 00	30,161 10	0 08
059995928	THE BALTIMORE FUND LLC LIMITED PARTNERSHIP	220,712 700	05CF Local	1 000000	220,712 70	0 206114	45,491 98	-175,220 72	0 02
			Base	1 000000	220,712 70	0 206114	45,491 98	-175,220 72	0 02
05999M954	BAIN CAPITAL X BAIN CAPITAL X	5,000,000 000	05CF Local	0 834791	4,173,956 94	0 879024	4,395,120 00	221,163 06	2 28
			Base	0 834791	4,173,956 94	0 879024	4,395,120 00	221,163 06	2 19
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1	3,800 000	05CN Local	50 745618	192,833 35	70 330000	267,254 00	74,420 65	0 14
			Base	50 745618	192,833 35	70 330000	267,254 00	74,420 65	0 13

Issue has not been redenominated but Local is converted
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Holdings

Composite

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STATE STREET.

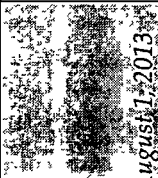
View Date: August 1, 2013

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	% Curr % Comp
									Market Value	Unrealized Gn/Ls
084670108	BERKSHIRE HATHAWAY INC CL A COMMON STOCK USD5	6 000	05CM Local	111,751 343333	670,508 06	171,300 000000			1,027,800 00	357,291 94
			Base	111,751 343333	670,508 06	171,300 000000			1,027,800 00	357,291 94
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD 0033	1,675,000	05CM Local	77 692430	130,134 82	114 070000			191,067 25	60,932 43
			Base	77 692430	130,134 82	114 070000			191,067 25	60,932 43
09180C106	BJ S RESTAURANTS INC COMMON STOCK NPV	1,890 000	05CJ Local	37 484815	70,846 30	37 540000			70,950 60	104 30
			Base	37 484815	70,846 30	37 540000			70,950 60	104 30
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD 1	4,800 000	05CN Local	32 210144	154,608 69	46 010000			220,848 00	66,239 31
			Base	32 210144	154,608 69	46 010000			220,848 00	66,239 31
111320107	BROADCOM CORP CL A COMMON STOCK USD 0001	4,300 000	05CN Local	31 115830	133,798 07	35 910000			154,413 00	20,614 93
			Base	31 115830	133,798 07	35 910000			154,413 00	20,614 93
11133B409	BROADSOFT INC COMMON STOCK	3,953 000	05CJ Local	27 938237	110,439 85	27 720000			109,577 16	-862 69
			Base	27 938237	110,439 85	27 720000			109,577 16	-862 69
11133T103	BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD 01	8,315 000	05CJ Local	21 592522	179,541 82	27 140000			225,669 10	46,127 28
			Base	21 592522	179,541 82	27 140000			225,669 10	46,127 28
115637100	BROWN FORMAN CORP CLASS A COMMON STOCK USD 15	4,125 000	05CM Local	49 546225	204,378 18	70 780000			291,967 50	87,589 32
			Base	49 546225	204,378 18	70 780000			291,967 50	87,589 32
115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP	1,000,000 000	05CF Local	0 351305	351 305 31	0 816293			816,293 00	464,987 69

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
12541W209	C H ROBINSON WORLDWIDE INC COMMON STOCK USD 1								
	2,000 000 05CN Local			57 645045	115,290 09	56 690000	113,380 00	-1,910 09	0 06
	Base			57 645045	115,290 09	56 690000	113,380 00	-1,910 09	0 06
126650100	CVS CAREMARK CORP COMMON STOCK USD 01								
	4,500 000 05CN Local			45 070604	202,817 72	57 580000	259,110 00	56,292 28	0 13
	Base			45 070604	202,817 72	57 580000	259,110 00	56,292 28	0 13
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV								
	3,600 000 05CN Local			41 507431	149,426 75	46 960000	169,056 00	19,629 25	0 09
	Base			41 507431	149,426 75	46 960000	169,056 00	19,629 25	0 08
143658300	CARNIVAL CORP COMMON STOCK USD 01								
	3,143,000 05CJ Local			32 439815	101,958 34	33 100000	104,033 30	2,074 96	0 05
	Base			32 439815	101,958 34	33 100000	104,033 30	2,074 96	0 05
148887102	CATAMARAN CORP COMMON STOCK NPV								
	1,953 000 05CJ Local			22 476201	43,896 02	49 220000	96,126 66	52,230 64	0 05
	Base			22 476201	43,896 02	49 220000	96,126 66	52,230 64	0 05
148992951	CATALYST VENTURE PARTNERS								
	1 000 05CF Local			20,553 670000	20,553 67	13 000000	13 00	-20,540 67	0 00
	Base			20,553 670000	20,553 67	13 000000	13 00	-20,540 67	0 00
149123101	CATERPILLAR INC COMMON STOCK USD1								
	1,300 000 05CN Local			87 499446	113,749 28	85 800000	111,540 00	-2,209 28	0 06
	Base			87 499446	113,749 28	85 800000	111,540 00	-2,209 28	0 06
14964U108	CAVIUM INC COMMON STOCK USD 001								
	2,306 000 05CJ Local			28,451735	65,609 70	32 760000	75,544 56	9,934 86	0 04
	Base			28 451735	65,609 70	32 760000	75,544 56	9,934 86	0 04
151020104	CELGENE CORP COMMON STOCK USD 01								



Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
		1,525 000	05C5 Local	59 972459	91,458 00	123 650000	188,566 25	97,108 25	0 10
			Base	59 972459	91,458 00	123 650000	188,566 25	97,108 25	0 09
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD 01								
		2,573 000	05CJ Local	42 018714	108,114 15	43 310000	111,436 63	3,322 48	0 06
			Base	42 018714	108,114 15	43 310000	111,436 63	3,322 48	0 00
166764100	CHEVRON CORP COMMON STOCK USD 75								
		5,075 000	05CN Local	106 343965	539,695 62	122 750000	622,956 25	83,260 63	0 32
			Base	106 343965	539,695 62	122 750000	622,956 25	83,260 63	0 31
184496107	CLEAN HARBORS INC COMMON STOCK USD 01								
		3,931 000	05C5 Local	53 260150	209,365 65	57 200000	224,853 20	15,487 55	0 12
			Base	53 260150	209,365 65	57 200000	224,853 20	15,487 55	0 11
189754104	COACH INC COMMON STOCK USD 01								
		1,750 000	05CN Local	54 943754	96,151 57	58 260000	101,955 00	5,803 43	0 05
			Base	54 943754	96,151 57	58 260000	101,955 00	5,803 43	0 05
19099N929	CARLYLE/RIVERSTONE RNWBLE ENGY INFRASTRUCTURE								
		1,343,020 560	05CF Local	1 000000	1,343,020 56	0 213184	286,310 50	-1,056,710 06	0 15
			Base	1 000000	1,343,020 56	0 213184	286,310 50	-1,056,710 06	0 14
194014106	COLFAX CORP COMMON STOCK USD 001								
		1,565 000	05CJ Local	41 982166	65,702 09	49 900000	78,093 50	12,391 41	0 04
			Base	41 982166	65,702 09	49 900000	78,093 50	12,391 41	0 04
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1								
		2,000 000	05CN Local	47 735455	95,470 91	57 840000	115,680 00	20,209 09	0 06
			Base	47 735455	95,470 91	57 840000	115,680 00	20,209 09	0 06
20030N200	COMCAST CORP SPECIAL CL A COMMON STOCK USD1								
		5,250 000	05CM Local	21 290448	111,774 85	38 800000	203,700 00	91,925 15	0 11
			Base	21 290448	111,774 85	38 800000	203,700 00	91,925 15	0 10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
204166102	COMMAVAULT SYSTEMS INC COMMON STOCK USD 01								
	2,239 000 05CJ Local	24 476534			54,802 96	70 000000	156,730 00	101,927 04	0 08
	Base	24 476534			54,802 96	70 000000	156,730 00	101,927 04	0 08
20605P101	CONCHO RESOURCES INC COMMON STOCK USD 001								
	2,175 000 05C5 Local	82 631857			179,724 29	83 660000	181,960 50	2,236 21	0 00
	Base	82 631857			179,724 29	83 660000	181,960 50	2,236 21	0 09
206708109	CONCUR TECHNOLOGIES INC COMMON STOCK USD 001								
	3,865 000 05C5 Local	45 233948			174,829 21	80 730000	312,021 45	137,192 24	0 16
	Base	45 233948			174,829 21	80 730000	312,021 45	137,192 24	0 16
206708109 Total	CONCUR TECHNOLOGIES INC COMMON STOCK USD 001								
	1,153 000 05CJ Local	38 710052			44,632 69	80 730000	93,081 69	48,449 00	0 05
	Base	38 710052			44,632 69	80 730000	93,081 69	48,449 00	0 05
	5,018 000 Local				219,461 90		405,103 14	185,641 24	0 21
	Base				219,461 90		405,103 14	185,641 24	0 20
21871D103	CORELOGIC INC COMMON STOCK USD1								
	6,495 000 05CJ Local	25 483219			165,513 51	26 200000	170,169 00	4,655 49	0 09
	Base	25 483219			165,513 51	26 200000	170,169 00	4,655 49	0 00
21988R102	CORPORATE EXECUTIVE BOARD CO COMMON STOCK USD 01								
	2,707 000 05CJ Local	51 619575			139,734 19	61 190000	165,641 33	25,907 14	0 09
	Base	51 619575			139,734 19	61 190000	165,641 33	25,907 14	0 08
22160N109	COSTAR GROUP INC COMMON STOCK USD 01								
	1,660 000 05C5 Local	55 035313			91,358 62	111 810000	185,604 60	94,245 98	0 10
	Base	55 035313			91,358 62	111 810000	185,604 60	94,245 98	0 09
	COSTAR GROUP INC COMMON STOCK USD 01								
	1,369 000 05CJ Local	57 624149			78,887 46	111 810000	153,067 89	74,180 43	0 08
	Base	57 624149			78,887 46	111 810000	153,067 89	74,180 43	0 08

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr	% Comp
22160N109 Total										
	3,029 000	Local	Base		170,246 08		338,672 49	168,426 41	0 18	0 17
222816100	COVANCE INC COMMON STOCK USD 01	3,458 000	05CJ Local	42 269751	146,168 80	74 580000	257,897 64	111,728 84	0 18	0 19
			Base	42 269751	146,168 80	74 580000	257,897 64	111,728 84		
229991906	CRTI EXEMPT INVESTORS I LLC PRIVATE PLACEMENT	20 000	05CD Local	2,220 339500	44,406 79	1,829 300000	36,586 00	-7,820 79	0 02	0 02
			Base	2,220 339500	44,406 79	1,829 300000	36,586 00	-7,820 79	0 02	0 02
233203611	DFA EMERGING MARKETS SMALL CAP DFA EMERGING	256,056 136	05C8 Local	18 854496	4,827,809 43	21 780000	5,576,902 64	749,093 21	2 89	2 89
			Base	18 854496	4,827,809 43	21 780000	5,576,902 64	749,093 21	2 78	2 78
23899C919	DAVIDSON KEMPNER INST PARTNERS	10,000,000 000	05CL Local	1 000000	10,000,000 00	1 126137	11,261,370 00	1,261,370 00	5 83	5 83
			Base	1 000000	10,000,000 00	1 126137	11,261,370 00	1,261,370 00	5 61	5 61
242309102	DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD 01	6,125 000	05C5 Local	18 779425	115,023 98	32 240000	197,470 00	82,446 02	0 10	0 10
			Base	18 779425	115,023 98	32 240000	197,470 00	82,446 02	0 10	0 10
244199105	DEERE + CO COMMON STOCK USD1	1,500 000	05CN Local	80 090087	120,135 13	87 110000	130,665 00	10,529 87	0 07	0 07
			Base	80 090087	120,135 13	87 110000	130,665 00	10,529 87	0 07	0 07
25243Q205	DIAGEO PLC SPONSORED ADR ADR	1,650 000	05CN Local	90 588242	149,470 60	118 260000	195,129 00	45,658 40	0 10	0 10
			Base	90 588242	149,470 60	118 260000	195,129 00	45,658 40	0 10	0 10
25389M877	DIGITALGLOBE INC COMMON STOCK USD 001	4,019 000	05CJ Local	27 956176	112,355 87	30 230000	121,494 37	9,138 50	0 06	0 06
			Base	27 956176	112,355 87	30 230000	121,494 37	9,138 50	0 06	0 06

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
26884L109	EQT CORP COMMON STOCK NPV		1,300 000	05CN Local	54 610862	70,994 12	79 880000	103,844 00	32,849 88	0 05
		Base			54 610862	70,994 12	79 880000	103,844 00	32,849 88	0 05
278865100	ECOLAB INC COMMON STOCK USD1		3,955 000	05C5 Local	52 770698	208,708.11	84 470000	334,078 85	125,370 74	0 00
		Base			52 770698	208,708 11	84 470000	334,078 85	125,370 74	0 17
291011104	EMERSON ELECTRIC CO COMMON STOCK USD 5		3,800 000	05CN Local	46 682716	177,394 32	57 460000	218,348 00	40,953 68	0 11
		Base			46 682716	177,394 32	57 460000	218,348 00	40,953 68	0 11
29266S106	ENDOLOGIX INC COMMON STOCK USD 001		5,456 000	05CJ Local	13 578178	74,082 54	13 440000	73,328 64	-753 90	0 04
		Base			13 578178	74,082 54	13 440000	73,328 64	-753 90	0 04
30064K105	EXACTTARGET INC COMMON STOCK USD 0005		9,288 000	05CJ Local	21 231372	197,196 98	23 010000	213,716 88	16,519 90	0 11
		Base			21 231372	197,196 98	23 010000	213,716 88	16,519 90	0 11
302046107	EXFO INC COMMON STOCK NPV		10,451 000	05CJ Local	8 903683	93,052 39	4 520000	47,238 52	-45,813 87	0 00
		Base			8 903683	93,052 39	4 520000	47,238 52	-45,813 87	0 02
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD 01		8,475 000	05C5 Local	27 926090	236,673 61	39 030000	330,779 25	94,105 64	0 17
		Base			27 926090	236,673 61	39 030000	330,779 25	94,105 64	0 16
30214U102	EXPONENT INC COMMON STOCK USD 001		2,800 000	05C5 Local	50 290757	140,814 12	56 000000	156,800 00	15,985 88	0 08
		Base			50 290757	140,814 12	56 000000	156,800 00	15,985 88	0 08
30739S905	FARALLON CAPITAL INST PARTNERS L P		73,018 498	05CF Local	1 000000	73,018 50	22 292433	1,627,759 97	1,554,741 47	0 84

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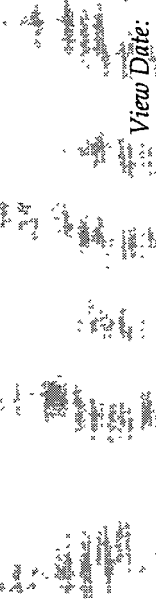
Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
311900104	FASTENAL CO COMMON STOCK USD 01		Base	1 000000	73,018 50	22 292433	1,627,759 97	1,554,741 47	0 81
	10,905 000 05C5 Local			7 016875	76,519 02	52 180000	569,022 90	492,503 88	0 29
	Base			7 016875	76,519 02	52 180000	569,022 90	492,503 88	0 28
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD 01								
	3,600 000 05CN Local			32 731969	117,835 09	37 160000	133,776 00	15,940 91	0 07
	Base			32 731969	117,835 09	37 160000	133,776 00	15,940 91	0 07
338488109	FLAMEL TECHNOLOGIES SP ADR ADR								
	5,384 000 05CI Local			14 530444	78,231 91	4 820000	25,950 88	-52,281 03	0 01
	Base			14 530444	78,231 91	4 820000	25,950 88	-52,281 03	0 01
344419106	FOMENTO ECONOMICO MEX SP ADR ADR								
	1,365 000 05CI Local			35 456278	48,397 82	108 590000	148,225 35	99,827 53	0 08
	Base			35 456278	48,397 82	108 590000	148,225 35	99,827 53	0 07
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD 1								
	1,350 000 05CN Local			102 329896	138,145 36	154 810000	208,993 50	70,848 14	0 11
	Base			102 329896	138,145 36	154 810000	208,993 50	70,848 14	0 10
35671D857	FREEMPORT MCMORAN COPPER W/ COMMON STOCK USD 1								
	3,400 000 05CN Local			38 517182	130,958 42	31 050000	105,570 00	-25,388 42	0 00
	Base			38 517182	130,958 42	31 050000	105,570 00	-25,388 42	0 05
369604103	GENERAL ELECTRIC CO COMMON STOCK USD 06								
	8,600 000 05CN Local			18 802956	161,705 42	23 320000	200,552 00	38,846 58	0 10
	Base			18 802956	161,705 42	23 320000	200,552 00	38,846 58	0 10
370334104	GENERAL MILLS INC COMMON STOCK USD 1								
	4,600 000 05CN Local			39 870507	183,404 33	47 080000	216,568 00	33,163 67	0 11
	Base			39 870507	183,404 33	47 080000	216,568 00	33,163 67	0 11
37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV								

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38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD 01	3,102 000	05CJ Local	41 898159	129,968 09	47 960000	148,771 92	18,803 83	0 08
			Base	41 898159	129,968 09	47 960000	148,771 92	18,803 83	0 07
		1,100 000	05CN Local	139 595691	153,555 26	162 080000	178,288 00	24,732 74	0 09
			Base	139 595691	153,555 26	162 080000	178,288 00	24,732 74	0 00
400773909	ORASCOM TELECOM GDR REG S GDR	8,422 000	05CI Local	9 972261	83,986 38	3 260000	27,455 72	-56,530 66	0 01
			Base	9 972261	83,986 38	3 260000	27,455 72	-56,530 66	0 01
411511306	HARBOR INTERNATIONAL FUND HARBOR INTERNATIONAL	142,034 106	05C8 Local	68 309483	9,702,276 34	65 320000	9,277,667 80	-424,608 54	4 80
			Base	68 309483	9,702,276 34	65 320000	9,277,667 80	-424,608 54	4 62
413086109	HARMAN INTERNATIONAL COMMON STOCK USD 01	2,179 000	05CJ Local	30 072992	65,529 05	53 100000	115,704 90	50,175 85	0 06
			Base	30 072992	65,529 05	53 100000	115,704 90	50,175 85	0 06
418056107	HASBRO INC COMMON STOCK USD 5	800 000	05CM Local	35 327500	28,262 00	44 480000	35,584 00	7,322 00	0 02
			Base	35 327500	28,262 00	44 480000	35,584 00	7,322 00	0 00
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD 01	8,620 000	05C5 Local	14 408387	124,200 30	22 690000	195,587 80	71,387 50	0 10
			Base	14 408387	124,200 30	22 690000	195,587 80	71,387 50	0 10
422806109	HEICO CORP COMMON STOCK USD 01	3,073 000	05CJ Local	41 241188	126,734 17	50 580000	155,432 34	28,698 17	0 08
			Base	41 241188	126,734 17	50 580000	155,432 34	28,698 17	0 08
42330P107	HELIUM ENERGY SOLUTIONS GROUP COMMON STOCK NPV	6,058 000	05CJ Local	22 851912	138,436 88	23 860000	144,543 88	6,107 00	0 07
			Base	22 851912	138,436 88	23 860000	144,543 88	6,107 00	0 07

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
428291108	HEXCEL CORP COMMON STOCK USD 01	3,815 000	05CJ Local	23 144351	88,295 70	34 770000	132,647 55	44,351 85	0 07
	Base			23 144351	88,295 70	34 770000	132,647 55	44,351 85	0 07
429999980	HIGHLAND CAPITAL PARTNERS IV LP								
	1,000,000 000 05CF Local			0 000001	1 00	0 283739	283,739 00	283,738 00	0 00
	Base			0 000001	1.00	0 283739	283,739 00	283,738 00	0 14
437076102	HOME DEPOT INC COMMON STOCK USD 05								
	2,500 000 05CN Local			45 411948	113,529 87	78 660000	196,650 00	83,120 13	0 10
	Base			45 411948	113,529 87	78 660000	196,650 00	83,120 13	0 10
43739Q100	HOMEAWAY INC COMMON STOCK USD 0001								
	7,081 000 05CJ Local			23 025704	163,045 01	30 580000	216,536 98	53,491 97	0 11
	Base			23 025704	163,045 01	30 580000	216,536 98	53,491 97	0 11
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1								
	3,900 000 05CN Local			55 963064	218,255 95	78 460000	305,994 00	87,738 05	0 16
	Base			55 963064	218,255 95	78 460000	305,994 00	87,738 05	0 15
45167R104	IDEX CORP COMMON STOCK USD 01								
	3,224 000 05CJ Local			27 617730	89,039 56	55 050000	177,481 20	88,441 64	0 00
	Base			27 617730	89,039 56	55 050000	177,481 20	88,441 64	0 00
45168D104	IDEX LABORATORIES INC COMMON STOCK USD 1								
	1,358 000 05CJ Local			51 630994	70,114 89	82 440000	111,953 52	41,838 63	0 06
	Base			51 630994	70,114 89	82 440000	111,953 52	41,838 63	0 06
45337C102	INCYTE CORP COMMON STOCK USD 001								
	5,110 000 05CJ Local			15 596350	79,697 35	22 170000	113,288 70	33,591 35	0 06
	Base			15 596350	79,697 35	22 170000	113,288 70	33,591 35	0 06
45666Q102	INFORMATICA CORP COMMON STOCK USD 001								
	6,661 000 05CJ Local			30 932268	206,039 84	36 360000	242,193 96	36,154 12	0 13

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
45773Y105	INNERWORKINGS INC COMMON STOCK USD 0001								
	11,371 000 05C5 Local	11 918817	Base	30 932268	206,039 84	36 360000	242,193 96	36,154 12	0 12
458140100	INTEL CORP COMMON STOCK USD 001								
	9,600 000 05CN Local	24 686958	Base	24 686958	236,994 80	24 280000	233,088 00	-3,906 80	0 12
	24 686958	24 686958	Base	24 686958	236,994 80	24 280000	233,088 00	-3,906 80	0 12
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD 01								
	7,310 000 05CJ Local	26 365079	Base	26 365079	192,728 73	50 200000	366,962 00	174,233 27	0 19
	Base	26 365079	Base	26 365079	192,728 73	50 200000	366,962 00	174,233 27	0 18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD 2								
	2,475 000 05CN Local	185 248824	Base	185 248824	458,490 84	208 020000	514,849 50	56,358 66	0 27
	Base	185 248824	Base	185 248824	458,490 84	208 020000	514,849 50	56,358 66	0 26
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1								
	4,100 000 05CN Local	38 927151	Base	38 927151	159,601 32	46 150000	189,215 00	29,613 68	0 10
	Base	38 927151	Base	38 927151	159,601 32	46 150000	189,215 00	29,613 68	0 09
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1								
	7,300 000 05CN Local	34 010684	Base	34 010684	248,277 99	54 590000	398,507 00	150,229 01	0 21
	Base	34 010684	Base	34 010684	248,277 99	54 590000	398,507 00	150,229 01	0 20
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1								
	5,315 000 05C5 Local	53 090666	Base	53 090666	282,176 89	57 010000	303,008 15	20,831 26	0 16
	Base	53 090666	Base	53 090666	282,176 89	57 010000	303,008 15	20,831 26	0 15
478160104	JOHNSON + JOHNSON COMMON STOCK USD1								
	4,819 000 05CN Local	66 806163	Base	66 806163	321,938 90	84 180000	405,663 42	83,724 52	0 21
	Base	66 806163	Base	66 806163	321,938 90	84 180000	405,663 42	83,724 52	0 20
486606106	KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON MLP								

& Issue has redenominated but Local is not converted
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Holdings

Composite

As of: May 31, 2013



STATE STREET.

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Curr % Comp
49456B101	KINDER MORGAN INC COMMON STOCK USD 01	6,700,000	05CN Local	31 173221	208,860.58	37 210000	249,307.00	249,307.00	40,446.42	0 13
			Base	31 173221	208,860.58	37 210000	249,307.00	249,307.00	40,446.42	0 12
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD 01	13,025,000	05CJ Local	17 180107	223,770.89	17 140000	223,248.50	223,248.50	-522.39	0 12
			Base	17 180107	223,770.89	17 140000	223,248.50	223,248.50	-522.39	0 11
501889208	LKQ CORP COMMON STOCK USD 01	15,005,000	05C5 Local	14 899691	223,569.86	24 480000	367,322.40	367,322.40	143,752.54	0 19
			Base	14 899691	223,569.86	24 480000	367,322.40	367,322.40	143,752.54	0 18
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD 01	2,862,000	05CJ Local	48 876712	139,885.15	52 790000	151,084.98	151,084.98	11,199.83	0 08
			Base	48 876712	139,885.15	52 790000	151,084.98	151,084.98	11,199.83	0 08
54999N919	LUBERT ADLER REAL ESTATE FD V FD V LP	4,775,937.660	05CD Local	1 000000	4,775,937.66	0 327693	1,565,041.34	1,565,041.34	-3,210,896.32	0 81
			Base	1 000000	4,775,937.66	0 327693	1,565,041.34	1,565,041.34	-3,210,896.32	0 79
54999N935	LUBERT ADLER REAL ESTATE FD VI LP	3,296,623.570	05CD Local	0 999998	3,296,618.61	0 671100	2,212,364.08	2,212,364.08	-1,084,254.53	1 15
			Base	0 999998	3,296,618.61	0 671100	2,212,364.08	2,212,364.08	-1,084,254.53	1 10
55099Q983	LUBERT ADLER REAL ESTATE FUND IV	3,972,434.850	05CD Local	1 000948	3,976,199.66	0 253768	1,008,076.85	1,008,076.85	-2,968,122.81	0 52
			Base	1 000948	3,976,199.66	0 253768	1,008,076.85	1,008,076.85	-2,968,122.81	0 50
565849106	MARATHON OIL CORP COMMON STOCK USD1	5,900,000	05CN Local	31 748086	187,313.71	34 390000	202,901.00	202,901.00	15,587.29	0 11
			Base	31 748086	187,313.71	34 390000	202,901.00	202,901.00	15,587.29	0 10

& Issue has redenominated but Local is not converted
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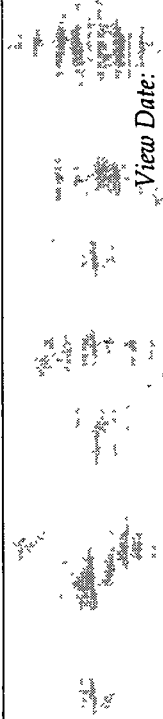
Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
56585A102	MARATHON PETROLEUM CORP COMMON STOCK									
	3,100 000	05CN Local		36 779648		114,016 91	82 500000	255,750 00	141,733 09	0 13
		Base		36 779648		114,016 91	82 500000	255,750 00	141,733 09	0 13
570535104	MARKEL CORP COMMON STOCK NPV									
	630 000	05C5 Local		330 906254		208,470 94	522 890000	329,420 70	120,949 76	0 16
		Base		330 906254		208,470 94	522 890000	329,420 70	120,949 76	0 16
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1									
	6,900 000	05CN Local		31 652532		218,402 47	40 020000	276,138 00	57,735 53	0 14
		Base		31 652532		218,402 47	40 020000	276,138 00	57,735 53	0 14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD 01									
	2,100 000	05CM Local		73 678033		154,723 87	109 030000	228,963 00	74,239 13	0 12
		Base		73 678033		154,723 87	109 030000	228,963 00	74,239 13	0 11
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD 0001									
	1,079 000	05CM Local		357 004310		385,207 65	570 250000	615,299 75	230,092 10	0 32
		Base		357 004310		385,207 65	570 250000	615,299 75	230,092 10	0 31
577933104	MAXIMUS INC COMMON STOCK NPV									
	2,956 000	05CJ Local		38 134753		112,726 33	74 630000	220,606 28	107,879 95	0 14
		Base		38 134753		112,726 33	74 630000	220,606 28	107,879 95	0 14
580135101	MCDONALD S CORP COMMON STOCK USD 01									
	2,200 000	05CN Local		98 735400		217,217 88	96 570000	212,454 00	-4,763 88	0 11
		Base		98 735400		217,217 88	96 570000	212,454 00	-4,763 88	0 11
58155Q103	MCKESSON CORP COMMON STOCK USD 01									
	1,250 000	05CN Local		78 140800		97,676 00	113 860000	142,325 00	44,649 00	0 07
		Base		78 140800		97,676 00	113 860000	142,325 00	44,649 00	0 07
581768926	ICT TREASURY PORTFOLIO INST									
	63,102 800	05CF Local		1 000000		63,102 80	1 000000	-63,102 80	0 00	0 03

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Holdings

Composite

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
58933Y105	MERCK + CO INC COMMON STOCK USD 5	Base		1 000000	63,102 80	1 000000	63,102 80	0 00	0 03
	6,000 000 05CN Local	38 304693			229,828 16	46 700000	280,200 00	50,371 84	0 15
	Base	38 304693			229,828 16	46 700000	280,200 00	50,371 84	0 14
594918104	MICROSOFT CORP COMMON STOCK USD 006 25								
	11,100 000 05CN Local	27 200048			301,920 53	34 880000	387,168 00	85,247 47	0 20
	Base	27 200048			301,920 53	34 880000	387,168 00	85,247 47	0 19
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD 01								
	640 000 05CJ Local	35 832656			22,932 90	47 020000	30,092 80	7,159 90	0 02
	Base	35 832656			22,932 90	47 020000	30,092 80	7,159 90	0 01
61166W101	MONSANTO CO COMMON STOCK USD 01								
	1,075 000 05C5 Local	78 552605			84,444 05	100 640000	108,188 00	23,743 95	0 06
	Base	78 552605			84,444 05	100 640000	108,188 00	23,743 95	0 05
615369105	MOODY S CORP COMMON STOCK USD 01								
	2,300 000 05CN Local	44 765135			102,959 81	66 440000	152,812 00	49,852 19	0 08
	Base	44 765135			102,959 81	66 440000	152,812 00	49,852 19	0 08
62914B100	NIC INC COMMON STOCK NPV								
	6,570 000 05C5 Local	11 354362			74,598 16	16 720000	109,850 40	35,252 24	0 09
	Base	11 354362			74,598 16	16 720000	109,850 40	35,252 24	0 05
63699A937	GEM REALTY FUND III LP								
	1,975,879 800 05CD Local	1 000000			1,975,879 80	1 693763	3,346,672 10	1,370,792 30	1 73
	Base	1 000000			1,975,879 80	1 693763	3,346,672 10	1,370,792 30	1 67
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD 01								
	1,800 000 05CN Local	69 602461			125,284 43	70 300000	126,540 00	1,255 57	0 07
	Base	69 602461			125,284 43	70 300000	126,540 00	1,255 57	0 06
641069406	NESTLE SA SPONS ADR ADR								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
65339F101	NEXTERA ENERGY INC COMMON STOCK USD 01	14,925 000	05CM Local	56 538247	843,833 33	66 320000	989,826 00	145,992 67	0 51
			Base	56 538247	843,833 33	66 320000	989,826 00	145,992 67	0 49
654106103	NIKE INC CL B COMMON STOCK NPV	3,000 000	05CN Local	61 232220	183,696 66	75 620000	226,860 00	43,163 34	0 12
			Base	61 232220	183,696 66	75 620000	226,860 00	43,163 34	0 0
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	3,100 000	05CN Local	52 704974	163,385 42	61 660000	191,146 00	27,760 58	0 10
			Base	52 704974	163,385 42	61 660000	191,146 00	27,760 58	0 10
675232102	OCEANEERING INTL INC COMMON STOCK USD 25	3,700 000	05CN Local	92 111484	340,812 49	92 070000	340,659 00	-153 49	0 18
			Base	92 111484	340,812 49	92 070000	340,659 00	-153 49	0 17
68389X105	ORACLE CORP COMMON STOCK USD 01	1,700 000	05CN Local	47 515676	80,776 65	72 480000	123,216 00	42,439 35	0 06
			Base	47 515676	80,776 65	72 480000	123,216 00	42,439 35	0 06
69199A970	OVERLOOK PARTNERS FUND LP	4,900 000	05CN Local	26 774090	131,193 04	33 760000	165,424 00	34,230 96	0 09
			Base	26 774090	131,193 04	33 760000	165,424 00	34,230 96	0 08
693390700	PIMCO TOTAL RETURN FUND PIMCO TOTAL RETURN FUND	4,750,000 000	05C8 Local	1 000000	4,750,000 00	1 330990	6,322,202 50	1,572,202 50	3 27
			Base	1 000000	4,750,000 00	1 330990	6,322,202 50	1,572,202 50	3 15
705573103	PEGASYSTEMS INC COMMON STOCK USD 01	450,832 543	05CB Local	10 929017	4,927,156 60	11 070000	4,990,716 25	63,559 65	2 58
			Base	10 929017	4,927,156 60	11 070000	4,990,716 25	63,559 65	2 49
		6,782 000	05CJ Local	27 096357	183,767 49	32 330000	219,262 06	35,494 57	0 11
			Base	27 096357	183,767 49	32 330000	219,262 06	35,494 57	0 11

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Holdings

Composite

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD 001								
	8,700 000 05CN Local	10 666711			92,800 39	11 140000	96,918 00	4,117 61	0 05
	Base	10 666711			92,800 39	11 140000	96,918 00	4,117 61	0 05
713448108	PEPSICO INC COMMON STOCK USD 017								
	5,200 000 05CN Local	66 387300			345,213 96	80 770000	420,004 00	74,790 04	0 00
	Base	66 387300			345,213 96	80 770000	420,004 00	74,790 04	0 21
717081103	PFIZER INC COMMON STOCK USD 05								
	13,900 000 05CN Local	22 325607			310,325 94	27 230000	378,497 00	68,171 06	0 20
	Base	22 325607			310,325 94	27 230000	378,497 00	68,171 06	0 19
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
	10,625 000 05CM Local	72 857816			774,114 29	90 910000	965,918 75	191,804 46	0 50
	Base	72 857816			774,114 29	90 910000	965,918 75	191,804 46	0 48
	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
	2,800 000 05CN Local	77 867721			218,029 62	90 910000	254,548 00	36,518 38	0 13
	Base	77 867721			218,029 62	90 910000	254,548 00	36,518 38	0 13
718172109 Total									
	13,425 000 Local				992,143 91		1,220,466 75	228,322 84	0 63
	Base				992,143 91		1,220,466 75	228,322 84	0 00
73179V103	POLYPORE INTERNATIONAL INC COMMON STOCK USD 01								
	2,209 000 05C5 Local	39 115197			86,405 47	37 620000	83,102 58	-3,302 89	0 04
	Base	39 115197			86,405 47	37 620000	83,102 58	-3,302 89	0 04
73755L107	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV								
	4,675 000 05C5 Local	41 965286			196,187 71	42 020000	196,443 50	255 79	0 10
	Base	41 965286			196,187 71	42 020000	196,443 50	255 79	0 10
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD 2								
	3,390 000 05C5 Local	23 089351			78,272 90	75 860000	257,165 40	178,892 50	0 13
	Base	23 089351			78,272 90	75 860000	257,165 40	178,892 50	0 13

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr	% Comp	
741511109	PRICESMART INC COMMON STOCK USD 0001											
	1,961 000	05CJ Local		72 350240		141,878 82	84 430000	165,567 23	23,688 41	0 09	0 09	
		Base		72 350240		141,878 82	84 430000	165,567 23	23,688 41	0 08	0 08	
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK											
	5,075 000	05CN Local		66 655391		338,276 11	76 760000	389,557 00	51,280 89	0 19	0 19	
		Base		66 655391		338,276 11	76 760000	389,557 00	51,280 89	0 19	0 19	
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1											
	3,450 000	05CJ Local		45 230017		156,043 56	50 090000	172,810 50	16,766 94	0 09	0 09	
		Base		45 230017		156,043 56	50 090000	172,810 50	16,766 94	0 09	0 09	
747525103	QUALCOMM INC COMMON STOCK USD 0001											
	6,405 000	05C5 Local		33 619930		215,335 65	63 480000	406,589 40	191,253 75	0 21	0 21	
		Base		33 619930		215,335 65	63 480000	406,589 40	191,253 75	0 20	0 20	
	QUALCOMM INC COMMON STOCK USD 0001											
	4,950 000	05CN Local		54 991881		272,209 81	63 480000	314,226 00	42,016 19	0 16	0 16	
		Base		54 991881		272,209 81	63 480000	314,226 00	42,016 19	0 16	0 16	
747525103 Total	11,355 000	Local				487,545 46		720,815 40	233,269 94	0 37	0 37	
		Base				487,545 46		720,815 40	233,269 94	0 37	0 37	
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD 01											
	6,697 000	05CJ Local		14 552501		97,458 10	18 510000	123,961 47	26,503 37	0 06	0 06	
		Base		14 552501		97,458 10	18 510000	123,961 47	26,503 37	0 06	0 06	
74838C106	QUIKSILVER INC COMMON STOCK USD 01											
	15,868 000	05CJ Local		6 305833		100,060 96	7 870000	124,881 16	24,820 20	0 06	0 06	
		Base		6 305833		100,060 96	7 870000	124,881 16	24,820 20	0 06	0 06	
756577102	RED HAT INC COMMON STOCK USD 0001											
	1,985 000	05C5 Local		49 780700		98,814 69	48 230000	95,736 55	-3,078 14	0 05	0 05	
		Base		49 780700		98,814 69	48 230000	95,736 55	-3,078 14	0 05	0 05	

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
761152107	RESMED INC COMMON STOCK USD 004								
	5,930,000 05C5 Local	21,196,148			125,693.16	48.000000	284,640.00	158,946.84	0.15
	Base	21,196,148			125,693.16	48.000000	284,640.00	158,946.84	0.14
768573107	RIVERBED TECHNOLOGY INC COMMON STOCK USD 0001								
	6,492,000 05CJ Local	16,005,362			103,906.81	15.460000	100,366.32	-3,540.49	0.00
	Base	16,005,362			103,906.81	15.460000	100,366.32	-3,540.49	0.05
768996928	RIVER HOTEL LTD I								
	1,000 05CF Local	66,675,000,000			66,675.00	0.000000	0.00	-66,675.00	0.00
	Base	66,675,000,000			66,675.00	0.000000	0.00	-66,675.00	0.00
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD 01								
	6,374,000 05CJ Local	12,665,402			80,729.27	27.700000	176,559.80	95,830.53	0.09
	Base	12,665,402			80,729.27	27.700000	176,559.80	95,830.53	0.09
774415103	ROCKWOOD HOLDINGS INC COMMON STOCK USD 01								
	2,686,000 05CJ Local	29,448,261			79,098.03	66.660000	179,048.76	99,950.73	0.09
	Base	29,448,261			79,098.03	66.660000	179,048.76	99,950.73	0.09
774995922	ROCKWOOD CAPITAL REAL ESTATE PTNRS V								
	1,166,304,930 05CD Local	1,001,711			1,168,300.57	0.876370	1,022,114.65	-146,185.92	0.50
	Base	1,001,711			1,168,300.57	0.876370	1,022,114.65	-146,185.92	0.50
774995955	ROCKWOOD CAPITAL REAL EST VII LP								
	7,322,619,136 05CD Local	1,000,000			7,322,619.14	0.539544	3,950,875.22	-3,371,743.92	2.05
	Base	1,000,000			7,322,619.14	0.539544	3,950,875.22	-3,371,743.92	1.97
775109200	ROGERS COMMUNICATIONS INC B COMMON STOCK NPV								
	5,300,000 05CN Local	39,685,142			210,331.25	45.310000	240,143.00	29,811.75	0.12
	Base	39,685,142			210,331.25	45.310000	240,143.00	29,811.75	0.12
776696106	ROPER INDUSTRIES INC COMMON STOCK USD 01								
	2,180,000 05C5 Local	50,284,055			109,619.24	124.220000	270,799.60	161,180.36	0.14

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77956H302	T ROWE PRICE INTERNATIONAL FUN T ROWE PRICE INTL	162,309 577	05C8 Local	43 530650	7,065,441 33	49 900000	8,099,247 89	1,033,806 56	4 19
			Base	43 530650	7,065,441 33	49 900000	8,099,247 89	1,033,806 56	4.04
780259107	ROYAL DUTCH SHELL PLC ADR ADR	2,700 000	05CN Local	74 844100	202,079 07	68 830000	185,841 00	-16,238 07	0 10
			Base	74 844100	202,079 07	68 830000	185,841 00	-16,238 07	0 09
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD 01	10,125 000	05C5 Local	19 477727	197,211 99	30 610000	309,926 25	112,714 26	0 16
			Base	19 477727	197,211 99	30 610000	309,926 25	112,714 26	0 15
78423R105	SHFL ENTERTAINMENT INC COMMON STOCK USD 01	5,953 000	05CJ Local	15 404788	91,704 70	17 250000	102,689 25	10,984 55	0 05
			Base	15 404788	91,704 70	17 250000	102,689 25	10,984 55	0 05
803062108	SAPIENT CORPORATION COMMON STOCK USD 01	5,918 000	05CJ Local	11 631083	68,832 75	12 880000	76,223 84	7,391 09	0 04
			Base	11 631083	68,832 75	12 880000	76,223 84	7,391 09	0 04
803866300	SASOL LTD SPONSORED ADR ADR	3,728 000	05CI Local	35 569187	132,601 93	44 380000	165,448 64	32,846 71	0 09
			Base	35 569187	132,601 93	44 380000	165,448 64	32,846 71	0 08
806407102	HENRY SCHEIN INC COMMON STOCK USD 01	2,167 000	05CJ Local	50 897605	110,295 11	96 290000	208,660 43	98,365 32	0 11
			Base	50 897605	110,295 11	96 290000	208,660 43	98,365 32	0 10
806857108	SCHLUMBERGER LTD COMMON STOCK USD 01	3,574 000	05C5 Local	58 054452	207,486 61	73 030000	261,009 22	53,522 61	0 14
			Base	58 054452	207,486 61	73 030000	261,009 22	53,522 61	0 13
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD 01								

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
812578102	1,725 000	05CM Local			38 849235	67,014 93	67 360000	116,196 00	49,181 07	0 06
		Base			38 849235	67,014 93	67 360000	116,196 00	49,181 07	0 06
	SEATTLE GENETICS INC COMMON STOCK USD 001									
	3,513 000	05CJ Local			26 263365	92,263 20	34 320000	120,566 16	28,302 96	0 06
		Base			26,263365	92,263 20	34 320000	120,566 16	28,302 96	0 06
	82799F943	SILVER LAKE PARTNERS II TE								
1,000,000 000		05CF Local			0 040460	40,460 29	0 513134	513,134 00	472,673 71	0 27
		Base			0 040460	40,460 29	0 513134	513,134 00	472,673 71	0 26
	833034101	SNAP ON INC COMMON STOCK USD1								
2,900 000		05CN Local			52 583055	152,490 86	91 090000	264,161 00	111,670 14	0 14
		Base			52 583055	152,490 86	91 090000	264,161 00	111,670 14	0 13
	845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD 01								
4,045 000		05C5 Local			34 111068	137,979 27	37 690000	152,456 05	14,476 78	0 08
		Base			34 111068	137,979 27	37 690000	152,456 05	14,476 78	0 08
	854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2 5								
1,875 000		05CN Local			69 934363	131,126 93	79 220000	148,537 50	17,410 57	0 08
		Base			69 934363	131,126 93	79 220000	148,537 50	17,410 57	0 07
	858912108	STERICYCLE INC COMMON STOCK USD 01								
3,930 000		05C5 Local			79 082781	310,795 33	109 760000	431,356 80	120,561 47	0 22
		Base			79 082781	310,795 33	109 760000	431,356 80	120,561 47	0 21
	863667101	STRYKER CORP COMMON STOCK USD 1								
3,100 000		05CN Local			51 908994	160,917 88	66 390000	205,809 00	44,891 12	0 11
		Base			51 908994	160,917 88	66 390000	205,809 00	44,891 12	0 10
	872540109	TJX COMPANIES INC COMMON STOCK USD1								
3,500 000		05CN Local			33 395120	116,882 92	50 610000	177,135 00	60,252 08	0 09
		Base			33,395120	116,882 92	50 610000	177,135 00	60,252 08	0 09

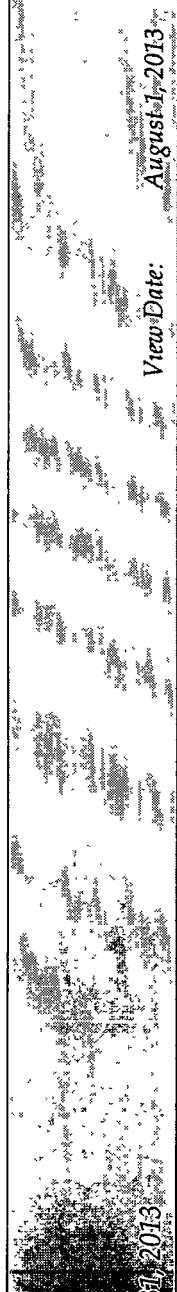
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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
87612E106	TARGET CORP COMMON STOCK USD 0833	3,500 000	05CN Local	51 428326	179,999 14	69 500000	243,250 00	63,250 86	0 13
	Base			51 428326	179,999 14	69 500000	243,250 00	63,250 86	0 12
881624209	TEVA PHARMACEUTICAL SP ADR ADR	2,010 000	05CI Local	38 030169	76,440 64	38 200000	76,782 00	341 36	0
	Base			38 030169	76,440 64	38 200000	76,782 00	341 36	0 04
88554D205	3D SYSTEMS CORP COMMON STOCK USD 001	4,419 000	05C5 Local	11 858873	52,404 36	48 520000	214,409 88	162,005 52	0 11
	Base			11 858873	52,404 36	48 520000	214,409 88	162,005 52	0 11
88579Y101	3M CO COMMON STOCK USD 01	1,300 000	05CN Local	85 777762	111,511 09	110 270000	143,351 00	31,839 91	0 07
	Base			85 777762	111,511 09	110 270000	143,351 00	31,839 91	0 07
89147U100	TORTOISE ENERGY CAPITAL CORP TORTOISE ENERGY	2,900 000	05CN Local	27 135076	78,691 72	32 880000	95,352 00	16,660 28	0 05
	Base			27 135076	78,691 72	32 880000	95,352 00	16,660 28	0 05
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV	2,500 000	05CN Local	58 903836	147,259 59	83 720000	209,300 00	62,040 41	0 11
	Base			58 903836	147,259 59	83 720000	209,300 00	62,040 41	0
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV	13,130 000	05C5 Local	11 596500	152,262 04	27 900000	366,327 00	214,064 96	0 19
	Base			11 596500	152,262 04	27 900000	366,327 00	214,064 96	0 18
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD 01	1,650 000	05CN Local	57 767600	95,316 54	80 980000	133,617 00	38,300 46	0 07
	Base			57 767600	95,316 54	80 980000	133,617 00	38,300 46	0 07
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD 01	2,800 000	05C5 Local	43 229286	121,042 00	69 010000	193,228 00	72,186 00	0 10



Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
902681105	UGI CORP COMMON STOCK NPV		Base	43 229286	121,042 00	69 010000	193,228 00	72,186 00	0 10
	3,300 000 05CN Local	29 510903			97,385 98	38 190000	126,027 00	28,641 02	0 07
	Base	29 510903			97,385 98	38 190000	126,027 00	28,641 02	0 06
902973304	US BANCORP COMMON STOCK USD 01		Base	27 727298	183,000 17	35 060000	231,396 00	48,395 83	0 12
	6,600 000 05CN Local	27 727298			183,000 17	35 060000	231,396 00	48,395 83	0 12
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD 01		Base	42 025499	55,557 71	111 300000	147,138 60	91,580 89	0 08
	1,322 000 05CJ Local	42 025499			55,557 71	111 300000	147,138 60	91,580 89	0 07
904784709	UNILEVER N V NY SHARES NY REG SHRS		Base	33 345518	375,970 72	40 780000	459,794 50	83,823 78	0 24
	11,275 000 05CM Local	33 345518			375,970 72	40 780000	459,794 50	83,823 78	0 23
907818108	UNION PACIFIC CORP COMMON STOCK USD2 5		Base	107 117162	141,930 24	154 620000	204,871 50	62,941 26	0 11
	1,325 000 05CN Local	107 117162			141,930 24	154 620000	204,871 50	62,941 26	0 10
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD 01		Base	73 376100	139,414 59	85 900000	163,210 00	23,795 41	0 08
	1,900 000 05CN Local	73 376100			139,414 59	85 900000	163,210 00	23,795 41	0 08
911363109	UNITED RENTALS INC COMMON STOCK USD 01		Base	33 135330	128,995 84	56 840000	221,278 12	92,282 28	0 11
	3,893 000 05CJ Local	33 135330			128,995 84	56 840000	221,278 12	92,282 28	0 11
912KZT903	ACCOLADE PARTNERS III LP LIMITED PARTNERSHIP		Base	1 000000	1,641,731 20	1 017679	1,670,755 37	29,024 17	0 86
	1,641,731 200 05CF Local	1 000000			1,641,731 20	1 017679	1,670,755 37	29,024 17	0 83
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1		Base	1 000000					

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91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD 01	2,300 000	05CN Local	75 364565	173,338 50	94 900000	218,270 00	44,931 50	0 11	0 11		
			Base	75 364565	173,338 50	94 900000	218,270 00	44,931 50	0 11	0 11		
920253101	VALMONT INDUSTRIES COMMON STOCK USD1	3,600 000	05CN Local	53 116644	191,219 92	62 630000	225,468 00	34,248 08	0 12	0 12		
			Base	53 116644	191,219 92	62 630000	225,468 00	34,248 08	0 12	0 12		
921075412	VAN ECK GLOBAL HARD ASSETS FUN VAN ECK GLOBAL HARD	588 000	05CJ Local	83 017211	48,814 12	152 330000	89,570 04	40,755 92	0 05	0 05		
			Base	83 017211	48,814 12	152 330000	89,570 04	40,755 92	0 04	0 04		
921075412	VAN ECK GLOBAL HARD ASSETS FUN VAN ECK GLOBAL HARD	110,424 028	05CF Local	45 280000	5,000,000 00	44 970000	4,965,768 54	-34,231 46	2 57	2 57		
			Base	45 280000	5,000,000 00	44 970000	4,965,768 54	-34,231 46	2 47	2 47		
921SPU903	SCOPIA PX INTL LTD CLS A1 SER 1	2,361 995	05CF Local	1,696 824930	4,007,892 00	1,775 317001	4,193,289 88	185,397 88	2 17	2 17		
			Base	1,696 824930	4,007,892 00	1,775 317001	4,193,289 88	185,397 88	2 09	2 09		
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD 1	9,125 000	05CN Local	39 539874	360,801 35	48 480000	442,380 00	81,578 65	0 23	0 23		
			Base	39 539874	360,801 35	48 480000	442,380 00	81,578 65	0 22	0 22		
92553P201	VIACOM INC CLASS B COMMON STOCK USD 001	2,800 000	05CN Local	60 009250	168,025 90	65 890000	184,492 00	16,466 10	0 10	0 10		
			Base	60 009250	168,025 90	65 890000	184,492 00	16,466 10	0 09	0 09		
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD 0001	2,285 000	05C5 Local	63 457856	145,001 20	178 140000	407,049 90	262,048 70	0 21	0 21		
			Base	63 457856	145,001 20	178 140000	407,049 90	262,048 70	0 20	0 20		
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD 01	912 000	05CJ Local	34 876502	31,807 37	43 740000	39,890 88	8,083 51	0 02	0 02		
			Base	34 876502	31,807 37	43 740000	39,890 88	8,083 51	0 02	0 02		

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928645100	VOLCANO CORP COMMON STOCK USD 001								
	4,655 000 05CJ Local	23 248647			108,222 45	19 100000	88,910 50	-19,311 95	0 05
	Base	23 248647			108,222 45	19 100000	88,910 50	-19,311 95	0 04
930427109	WAGEWORKS INC COMMON STOCK USD 001								
	3,888 000 05C5 Local	23 657166			91,979 06	28 970000	112,635 36	20,656 30	0 06
	Base	23 657166			91,979 06	28 970000	112,635 36	20,656 30	0 06
931142103	WAL MART STORES INC COMMON STOCK USD 1								
	2,800 000 05CN Local	60 306707			168,858 78	74 840000	209,552 00	40,693 22	0 11
	Base	60 306707			168,858 78	74 840000	209,552 00	40,693 22	0 10
939640108	WASHINGTON POST CLASS B COMMON STOCK USD1								
	165 000 05CM Local	344 664364			56,869 62	467 230000	77,092 95	20,223 33	0 04
	Base	344 664364			56,869 62	467 230000	77,092 95	20,223 33	0 04
941053100	WASTE CONNECTIONS INC COMMON STOCK USD 01								
	6,870 000 05C5 Local	34 471914			236,822 05	40 240000	276,448 80	39,626 75	0 14
	Base	34 471914			236,822 05	40 240000	276,448 80	39,626 75	0 14
	WASTE CONNECTIONS INC COMMON STOCK USD 01								
	7,489 000 05CJ Local	24 007137			179,789 45	40 240000	301,357 36	121,567 91	0 16
	Base	24 007137			179,789 45	40 240000	301,357 36	121,567 91	0 16
941053100 Total									
	14,359 000 Local				416,611 50		577,806 16	161,194 66	0 30
	Base				416,611 50		577,806 16	161,194 66	0 29
949746101	WELLS FARGO + CO COMMON STOCK USD1 666								
	15,625 000 05CM Local	25 406760			396,980 63	40 550000	633,593 75	236,613 12	0 33
	Base	25 406760			396,980 63	40 550000	633,593 75	236,613 12	0 32
	WELLS FARGO + CO COMMON STOCK USD1 666								
	7,200 000 05CN Local	30 635686			220,576 94	40 550000	291,960 00	71,383 06	0 15
	Base	30 635686			220,576 94	40 550000	291,960 00	71,383 06	0 15

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
949746101 Total										
	22,825 000	Local				617,557 57		925,553 75	307,996 18	0 48
		Base				617,557 57		925,553 75	307,996 18	0 46
97599Q915	WINSTON HEDGED EQ SERIES 1 LIMITED PARTNERSHIP									
	32,028 793	05CF Local		163 750000		5,244,714 84	244 053878	7,816,751 14	2,572,036 30	4 05
		Base		163 750000		5,244,714 84	244 053878	7,816,751 14	2,572,036 30	3 50
976657106	WISCONSIN ENERGY CORP COMMON STOCK USD 01									
	4,100 000	05CN Local		34 739790		142,433 14	40 810000	167,321 00	24,887 86	0 09
		Base		34 739790		142,433 14	40 810000	167,321 00	24,887 86	0 08
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD 01									
	4,076 000	05CJ Local		37 418989		152,519 80	40 730000	166,015 48	13,495 68	0 09
		Base		37 418989		152,519 80	40 730000	166,015 48	13,495 68	0 08
984NKL903	ALLBLUE LIMITED CL A US NON RESTRICTED									
	33,936 068	05CF Local		185 643192		6,300,000 00	198 508785	6,736,607 63	436,607 63	3 49
		Base		185 643192		6,300,000 00	198 508785	6,736,607 63	436,607 63	3 36
ACI000PR8	LUBERT ADLER VI A LIMITED PARTNERSHIP									
	607,572,610	05CD Local		1 000000		607,572 61	1 141778	693,713 04	86,140 43	0 36
		Base		1 000000		607,572 61	1 141778	693,713 04	86,140 43	0 36
ACI004HV0	GEM REALTY FUND IV LP									
	3,297,881 370	05CD Local		1 000000		3,297,881 37	1 221440	4,028,164 22	730,282 85	2 09
		Base		1 000000		3,297,881 37	1 221440	4,028,164 22	730,282 85	2 01
ACI005NJ7	BLUE WATER PANADERO INV LLC MUTUAL FUND									
	1,609,840 720	05CF Local		1 000000		1,609,840 72	0 941343	1,515,412 29	-94,428 43	0 78
		Base		1 000000		1,609,840 72	0 941343	1,515,412 29	-94,428 43	0 76
ACI00CYX9	CAPITAL GUARDIAN EMG MKT ETOP LIMITED PARTNERSHIP									
	551,988 270	05C8 Local		9 429660		5,205,061 71	9 990000	5,514,362 82	309,301 11	2 85
		Base		9 429660		5,205,061 71	9 990000	5,514,362 82	309,301 11	2 75

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ACI00FAG5	ALPHAMOSAIK SPC PLATFORM CASH MUTUAL FUND											
	50,000 000	05CF Local		1 000000		50,000 00	1 001004	50,050 20		50 20	0 03	
		Base		1 000000		50,000 00	1 001004	50,050 20		50 20	0 02	
ACI00J3B6	BRAHMAN PARTNERS II OFFSHO LTD BRAHMAN PARTNERS II											
	4,000 000	05CF Local		1,000 000000		4,000,000 00	1,000 000000	4,000,000 00		0 00	2 24	
		Base		1,000 000000		4,000,000 00	1,000 000000	4,000,000 00		0 00	1 99	
ACI014W18	VANGUARD EMRGING MKTS STK FD MUTUAL FUND											
	318,824 772	05C8 Local		28 507515		9,088,902 03	26 550000	8,464,797 70		-624,104 33	4 38	
		Base		28 507515		9,088,902 03	26 550000	8,464,797 70		-624,104 33	4 22	
ACI015E23	LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP											
	4,000 000	05CF Local		1,000 000000		4,000,000 00	1,095 586700	4,382,346 80		382,346 80	2 27	
		Base		1,000 000000		4,000,000 00	1,095 586700	4,382,346 80		382,346 80	2 18	
ACI01P2R7	ACCOLADE PARTNERS IV L P LIMITED PARTNERSHIP											
	125,000 000	05CF Local		1 000000		125,000 00	1 000000	125,000 00		0 00	0 06	
		Base		1 000000		125,000 00	1 000000	125,000 00		0 00	0 06	
ACI01PRN9	ESG CROSS BORDER EQ OFFSHORE CL A1 SER 1											
	3,215 392	05CF Local		1,244 502490		4,001,563 35	1,346 227400	4,328,648 81		327,085 46	2 24	
		Base		1,244 502490		4,001,563 35	1,346 227400	4,328,648 81		327,085 46	2 24	
ACI04L004	MAVERICK FUND LTD CLASS C3 MUTUAL FUND											
	5,000 000	05CF Local		1,000 000000		5,000,000 00	1,041 713644	5,208,568 22		208,568 22	2 70	
		Base		1,000 000000		5,000,000 00	1,041 713644	5,208,568 22		208,568 22	2 60	
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD 0022 5											
	3,675 000	05CN Local		53 867921		197,964 61	82 110000	301,754 25		103,789 64	0 16	
		Base		53 867921		197,964 61	82 110000	301,754 25		103,789 64	0 15	
G2554F113	COVIDIEN PLC COMMON STOCK USD 2											
	4,450 000	05CN Local		48 115829		214,115 44	63 600000	283,020 00		68,904 56	0 15	

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
G29183103	EATON CORP PLC COMMON STOCK USD 01			Base	48 115829	214,115 44	63 600000	283,020 00	68,904 56	0 14
	3,600 000	05CN Local			58 821853	211,758 67	66 060000	237,816 00	26,057 33	0 12
		Base			58 821853	211,758 67	66 060000	237,816 00	26,057 33	0 12
G3922B107	GENPACT LTD COMMON STOCK USD 01									
	9,262 000	05CJ Local			15 440937	143,013 96	19 350000	179,219 70	36,205 74	0 09
		Base			15 440937	143,013 96	19 350000	179,219 70	36,205 74	0 09
G4705A100	ICON PLC COMMON STOCK EUR 06									
	4,594 000	05CI Local			20 941948	96,207 31	34 340000	157,757 96	61,550 65	0 08
		Base			20 941948	96,207 31	34 340000	157,757 96	61,550 65	0 08
G491BT108	INVESCO LTD COMMON STOCK USD 2									
	2,839 000	05CI Local			24 674410	70,050 65	33 740000	95,787 86	25,737 21	0 05
		Base			24 674410	70,050 65	33 740000	95,787 86	25,737 21	0 05
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD 001									
	7,128 000	05CI Local			17 136164	122,146 58	16 010000	114,119 28	-8,027 30	0 06
		Base			17 136164	122,146 58	16 010000	114,119 28	-8,027 30	0 06
G6852T105	PARTNERRE LTD COMMON STOCK USD1									
	1,100 000	05CN Local			64 608218	71,069 04	90 650000	99,715 00	28,645 96	0 05
		Base			64 608218	71,069 04	90 650000	99,715 00	28,645 96	0 05
G7945E105	SEADRILL LTD COMMON STOCK USD2									
	3,300 000	05CN Local			33 334027	110,002 29	40 530000	133,749 00	23,746 71	0 07
		Base			33 334027	110,002 29	40 530000	133,749 00	23,746 71	0 07
G87210103	UTI WORLDWIDE INC COMMON STOCK NPV									
	12,115 000	05CJ Local			15 071686	182,593 47	15 830000	191,780 45	9,186 98	0 10
		Base			15 071686	182,593 47	15 830000	191,780 45	9,186 98	0 10
G9319H102	VALIDUS HOLDINGS LTD COMMON STOCK USD 175									

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
H0023R105	ACE LTD COMMON STOCK CHF28 43	4,300 000	05CN Local	31 026153	133,412 46	36 110000	155,273 00	21,860 54	0 08
			Base	31 026153	133,412 46	36 110000	155,273 00	21,860 54	0 08
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF 57	2,625 000	05CN Local	70 256834	184,424 19	89 680000	235,410 00	50,985 81	0 12
			Base	70 256834	184,424 19	89 680000	235,410 00	50,985 81	0
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15	1,400 000	05CN Local	33 087850	46,322 99	44 390000	62,146 00	15,823 01	0 03
			Base	33 087850	46,322 99	44 390000	62,146 00	15,823 01	0 03
H89128104	TYCO INTERNATIONAL LTD COMMON STOCK CHF6 7	1,979 000	05CI Local	50 197337	99,340 53	50 230000	99,405 17	64 64	0 05
			Base	50 197337	99,340 53	50 230000	99,405 17	64 64	0 05
H89128104	TYCO INTERNATIONAL LTD COMMON STOCK CHF6 7	2,575 000	05CI Local	23 716159	61,069 11	33 810000	87,060 75	25,991 64	0 05
			Base	23 716159	61,069 11	33 810000	87,060 75	25,991 64	0 04
H89128104 Total	TYCO INTERNATIONAL LTD COMMON STOCK CHF6 7	4,900 000	05CN Local	26 118655	127,981 41	33 810000	165,669 00	37,687 59	0 09
			Base	26 118655	127,981 41	33 810000	165,669 00	37,687 59	0 08
N22717107	CORE LABORATORIES N V COMMON STOCK EUR 02	7,475 000	Local		189,050 52		252,729 75	63,679 23	0 13
			Base		189,050 52		252,729 75	63,679 23	0 13
N63218106	NIELSEN HOLDINGS NV COMMON STOCK EUR 07	1,270 000	05C5 Local	56 050126	71,183 66	137 760000	174,955 20	103,771 54	0 09
			Base	56 050126	71,183 66	137 760000	174,955 20	103,771 54	0 09
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK	3,800 000	05CN Local	34 649555	131,668 31	33 910000	128,858 00	-2,810 31	0 07
			Base	34 649555	131,668 31	33 910000	128,858 00	-2,810 31	0 06

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

Holdings

Composite

As of: May 31, 2013

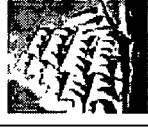


STATE STREET.

View Date: August 1, 2013

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
	4,600 000	05CN	Local	32 190167	148,074 77	37 710000	173,466 00	25,391 23	0 09
			Base	32 190167	148,074 77	37 710000	173,466 00	25,391 23	0 09
US DOLLAR Total									
	58,927,204 354		Local		167,574,302 23		177,439,598 71	9,865,296 48	91 86
			Base		167,574,302 23		177,439,598 71	9,865,296 48	88 86
EQUITY Total									
	59,940,341 354		Base		173,430,808 98		184,964,181 15	11,533,372 17	92 17
FIXED INCOME									
US DOLLAR									
Exchange Rate 1 000000									
00206RBL5	AT+T INC SR UNSECURED 12/15 0 8	150,000 000	05CA	Local	99 972000	99 877000	01 Dec 2015	-142 50	0 08
			Base	99 972000	149,958 00	99 877000	149,815 50	-142 50	0 07
017175AC4	ALLEGHANY CORP SR UNSECURED 06/22 4 95	80,000 000	05CA	Local	114 037000	110 357000	27 Jun 2022	-2,944 00	0 05
			Base	114 037000	91,229 60	110 357000	88,285 60	-2,944 00	0 04
025816AY5	AMERICAN EXPRESS CO SR UNSECURED 03/18 7	150,000 000	05CA	Local	123 424840	122 999000	19 Mar 2018	-638 76	0 00
			Base	123 424840	185,137 26	122 999000	184,498 50	-638 76	0 09
060505DH4	BANK OF AMERICA CORP SR UNSECURED 09/17 6	115,000 000	05CA	Local	117 294000	115 225000	01 Sep 2017	-2,379 35	0 07
			Base	117 294000	134,888 10	115 225000	132,508 75	-2,379 35	0 07
084423AR3	BERKLEY (WR) CORPORATION SR UNSECURED 09/20 5 375	200,000 000	05CA	Local	101 361000	111 202000	15 Sep 2020	19,682 00	0 12
			Base	101 361000	202,722 00	111 202000	222,404 00	19,682 00	0 11
084670AV0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/15 3 2	100,000 000	05CA	Local	99 917000	104 468000	11 Feb 2015	4,551 00	0 05

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



Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
14912L4S7	CATERPILLAR FINANCIAL SE SR UNSECURED 04/16 2 65		Base	99 917000	99,917 00	104 468000	104,468 00	4,551 00	0 05
	85,000 000 05CA Local		05CA Local	105 196000	89,416 60	2 6500	01 Apr 2016	-298 35	0 05
	Base		Base	105 196000	89,416 60	104 845000	89,118 25	-298 35	0 04
151020AD6	CELGENE CORP SR UNSECURED 10/15 2 45		Base	103 897000	93,507 30	2 4500	15 Oct 2015	-534 60	0 05
	90,000 000 05CA Local		05CA Local	103 897000	93,507 30	103 303000	92,972 70	-534 60	0 05
	Base		Base	103 897000	93,507 30	103 303000	92,972 70	-534 60	0 05
167486MM8	CHICAGO IL CHI 01/35 FIXED 7 781		Base	129 443000	155,331 60	7 7810	01 Jan 2035	-535 20	0 08
	120,000 000 05CA Local		05CA Local	129 443000	155,331 60	128 997000	154,796 40	-535 20	0 08
	Base		Base	129 443000	155,331 60	128 997000	154,796 40	-535 20	0 08
20030NAP6	COMCAST CORP COMPANY GUAR 01/17 6 5		Base	99 984000	149,976 00	6 5000	15 Jan 2017	27,123 00	0 09
	150,000 000 05CA Local		05CA Local	99 984000	149,976 00	118 066000	177,099 00	27,123 00	0 09
	Base		Base	99 984000	149,976 00	118 066000	177,099 00	27,123 00	0 09
24639SYC5	DELAWARE ST HSG AUTH REVENUE DELHSG 12/41 FIXED 2 75		Base	99 750000	159,600 00	2 7500	01 Dec 2041	-211 20	0 08
	160,000 000 05CA Local		05CA Local	99 750000	159,600 00	99 618000	159,388 80	-211 20	0 08
	Base		Base	99 750000	159,600 00	99 618000	159,388 80	-211 20	0 08
25477GEW1	DIST OF COLUMBIA INCOME TAX SE DISGEN 12/22 FIXED 4 709		Base	100 000000	20,000 00	4 7090	01 Dec 2022	3,617 40	0 01
	20,000 000 05CA Local		05CA Local	100 000000	20,000 00	118 087000	23,617 40	3,617 40	0 01
	Base		Base	100 000000	20,000 00	118 087000	23,617 40	3,617 40	0 01
277432AM2	EASTMAN CHEMICAL CO SR UNSECURED 06/17 2 4		Base	104 010000	88,408 50	2 4000	01 Jun 2017	-1,209 55	0 05
	85,000 000 05CA Local		05CA Local	104 010000	88,408 50	102 587000	87,198 95	-1,209 55	0 04
	Base		Base	104 010000	88,408 50	102 587000	87,198 95	-1,209 55	0 04
30249UAA9	FMC TECHNOLOGIES INC SR UNSECURED 10/17 2		Base	101 271444	91,144 30	2 0000	01 Oct 2017	-1,093 00	0 05
	90,000 000 05CA Local		05CA Local	101 271444	91,144 30	100 057000	90,051 30	-1,093 00	0 04
	Base		Base	101 271444	91,144 30	100 057000	90,051 30	-1,093 00	0 04
3128MMP31	FED HM LN PC POOL G18441		Base	2 5000			01 Aug 2027		

& Issue has redenominated but Local is not converted
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Holdings

Composite

As of: May 31, 2013



STATE STREET.

View Date: August 1, 2013

Base Currency: USD - US DOLLAR											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp		
Original Face											
	305,452 260	05CA	Local	103 801717	317,064 69	102 103000	311,875 92	-5,188 77	0 16		
	355,000 000	Base		103 801717	317,064 69	102 103000	311,875 92	-5,188 77	0 16		
3134G3F21	FREDDIE MAC NOTES 08/17 2										
	275,000 000	05CA	Local	101 084000	277,981 00	100 292000	275,803 00	-2,178 00	0 14		
		Base		101 084000	277,981 00	100 292000	275,803 00	-2,178 00	0 0		
3134G3LA6	FREDDIE MAC NOTES 02/14 0 375										
	550,000 000	05CA	Local	99 938000	549,659 00	100 143000	550,786 50	1,127 50	0 29		
		Base		99 938000	549,659 00	100 143000	550,786 50	1,127 50	0 27		
3135G0RX3	FANNIE MAE NOTES 11/15 0 5										
	90,000 000	05CA	Local	100 150000	90,135 00	99 987000	89,988 30	-146 70	0 05		
		Base		100 150000	90,135 00	99 987000	89,988 30	-146 70	0 04		
3138MLUC6	FNMA POOL AQ5078										
	419,879 650	05CA	Local	105 937499	444,810 00	104 201000	437,518 79	-7,291 21	0 23		
Original Face	430,000 000	Base		105 937499	444,810 00	104 201000	437,518 79	-7,291 21	0 22		
3138MRBN0	FNMA POOL AQ9044										
	91,134 740	05CA	Local	106 671879	97,215 14	103 640000	94,452 04	-2,763 10	0 05		
Original Face	95,000 000	Base		106 671879	97,215 14	103 640000	94,452 04	-2,763 10	0 05		
31417DRA3	FNMA POOL AB6780										
	406,630 880	05CA	Local	104 125002	423,404 41	102 189000	415,532 03	-7,872 38	0 22		
Original Face	430,000 000	Base		104 125002	423,404 41	102 189000	415,532 03	-7,872 38	0 21		
31428XAR7	FEDEX CORP COMPANY GUAR 01/19 8										
	50,000 000	05CA	Local	105 590000	52,795 00	128 830000	64,415 00	11,620 00	0 03		
		Base		105 590000	52,795 00	128 830000	64,415 00	11,620 00	0 03		
34074GDG6	FLORIDA ST HURRICANE CATASTROP FLSGEN 07/18 FIXED										
	90,000 000	05CA	Local	100 066889	90,060 20	99 312000	89,380 80	-679 40	0 05		
		Base		100 066889	90,060 20	99 312000	89,380 80	-679 40	0 04		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
34528QCG7	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 C	100,000 000	05CA Local	100 363280	100,363 28	1 3700 99 661100	15 Jan 2018 99,661 10	-702 18	0 05
Original Face		100,000 000	Base	100 363280	100,363 28	99 661100	99,661 10	-702 18	0 05
362320AZ6	GTE CORP COMPANY GUAR 04/18 6 84	200,000 000	05CA Local	102 654000	205,308 00	6 8400 121 349000	15 Apr 2018 242,698 00	37,390 00	0 00
			Base	102 654000	205,308 00	121 349000	242,698 00	37,390 00	0 12
36962G4J0	GENERAL ELEC CAP CORP SR UNSECURED 01/20 5 5	150,000 000	05CA Local	112 558340	168,837 51	5 5000 116 801000	08 Jan 2020 175,201 50	6,363 99	0 09
			Base	112 558340	168,837 51	116 801000	175,201 50	6,363 99	0 09
372546AN1	GEORGE WASHINGTON UNIVER BONDS 09/21 4 452	250,000 000	05CA Local	100 000000	250,000 00	4 4520 112 757000	15 Sep 2021 281,892 50	31,892 50	0 15
			Base	100 000000	250,000 00	112 757000	281,892 50	31,892 50	0 14
38143USB8	GOLDMAN SACHS GROUP INC SR UNSECURED 02/14 VAR	200,000 000	05CA Local	100 168920	200,337 84	1 2731 100 479000	07 Feb 2014 200,958 00	620 16	0 10
			Base	100 168920	200,337 84	100 479000	200,958 00	620 16	0 10
45201YYL5	ILLINOIS ST HSG DEV AUTH REVEN ILSHSG 06/43 FIXED 2 75	180,000 000	05CA Local	100 000000	180,000 00	2 7500 98 100000	01 Jun 2043 176,580 00	-3,420 00	0 09
			Base	100 000000	180,000 00	98 100000	176,580 00	-3,420 00	0 00
46625HHL7	JPMORGAN CHASE + CO SR UNSECURED 04/19 6 3	150,000 000	05CA Local	116 500000	174,750 00	6 3000 120 327000	23 Apr 2019 180,490 50	5,740 50	0 09
			Base	116 500000	174,750 00	120 327000	180,490 50	5,740 50	0 09
487836BC1	KELLOGG CO SR UNSECURED 11/19 4 15	80,000 000	05CA Local	113 008000	90,406 40	4 1500 110 164000	15 Nov 2019 88,131 20	-2,275 20	0 05
			Base	113 008000	90,406 40	110 164000	88,131 20	-2,275 20	0 04
570535AJ3	MARKEL CORPORATION SR UNSECURED 06/21 5 35	150,000 000	05CA Local	108 727000	163,090 50	5 3500 111 982000	01 Jun 2021 167,973 00	4,882 50	0 09

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
574218ND1	MARYLAND ST HLTH HGR EDUC TNL MDSMED 07/28 FIXED		Base	108 727000	163,090 50	111 982000	167,973 00	4,882 50	0 08
	90,000 000 05CA Local			100 000000	90,000 00	97 581000	87,822 90	-2,177 10	0 05
Original Face	90,000 000 Base			100 000000	90,000 00	97 581000	87,822 90	-2,177 10	0 04
58405UAG7	MEDCO HEALTH SOLUTIONS COMPANY GUAR 09/20 4 125						15 Sep 2020		
	80,000 000 05CA Local			108 436000	86,748 80	107 235000	85,788 00	-960 80	0 04
	Base			108 436000	86,748 80	107 235000	85,788 00	-960 80	0 04
60416QFW9	MINNESOTA ST HSG FIN AGY HOMEQ MNHSHG 09/41 FIXED 2 7						01 Sep 2041		
	95,000 000 05CA Local			100 000000	95,000 00	97 448000	92,575 60	-2,424 40	0 05
	Base			100 000000	95,000 00	97 448000	92,575 60	-2,424 40	0 05
60637BCN8	MISSOURI ST HSG DEV COMMISSION MOSHSG 11/40 FIXED						01 Nov 2040		
	20,000 000 05CA Local			100 000000	20,000 00	99 966000	19,993 20	-6 80	0 01
	Base			100 000000	20,000 00	99 966000	19,993 20	-6 80	0 01
61747YDD4	MORGAN STANLEY SR UNSECURED 04/16 3 8						29 Apr 2016		
	85,000 000 05CA Local			106 502000	90,526 70	105 518000	89,690 30	-836 40	0 05
	Base			106 502000	90,526 70	105 518000	89,690 30	-836 40	0 04
682680AQ6	ONEOK INC SR UNSECURED 02/22 4 25						01 Feb 2022		
	85,000 000 05CA Local			100 812894	85,690 96	103 962000	88,367 70	2,676 74	0 06
	Base			100 812894	85,690 96	103 962000	88,367 70	2,676 74	0 04
713448BJ6	PEPSICO INC SR UNSECURED 11/18 7 9						01 Nov 2018		
	70,000 000 05CA Local			132 399457	92,679 62	130 766000	91,536 20	-1,143 42	0 05
	Base			132 399457	92,679 62	130 766000	91,536 20	-1,143 42	0 05
73358WAG9	PORT AUTH OF NEW YORK NEW JE PORTRN 12/19 FIXED						01 Dec 2019		
	100,000 000 05CA Local			104 892000	104,892 00	119 004000	119,004 00	14,112 00	0 06
	Base			104 892000	104,892 00	119 004000	119,004 00	14,112 00	0 06
73755LAE7	POTASH CORP SASKATCHEWAN SR UNSECURED 05/14 5 25						15 May 2014		
						5 2500			

& Issue has redenominated but Local is not converted
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Holdings

Composite

As of: May 31, 2013



STATE STREET.

View Date: August 1, 2013

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
837151AM1	150,000 000 05CA Local	150,000 000	05CA Local	104 655000	156,982 50	104 254000	156,381 00	-601 50	0 08
	Base			104 655000	156,982 50	104 254000	156,381 00	-601 50	0 08
	SOUTH CAROLINA ST PUBLIC SVC A SCSUTL 06/14 FLOATING								
	150,000 000 05CA Local	150,000 000	05CA Local	100 000000	150,000 00	100 120000	150,180 00	180 00	0 08
	Base			100 000000	150,000 00	100 120000	150,180 00	180 00	0 08
844741AX6	33,000 000 05CA Local	33,000 000	05CA Local	112 022000	36,967 26	109 926000	36,275 58	-691 68	0 02
	Base			112 022000	36,967 26	109 926000	36,275 58	-691 68	0 02
	SOUTHWEST AIRLINES CO SR UNSECURED 03/17 5 125								
	150,000 000 05CA Local	150,000 000	05CA Local	94 664967	141,997 45	118 628000	177,942 00	35,944 55	0 09
	Base			94 664967	141,997 45	118 628000	177,942 00	35,944 55	0 09
855244AC3	70,000 000 05CA Local	70,000 000	05CA Local	100 000000	70,000 00	99 323000	69,526 10	-473 90	0 04
	Base			100 000000	70,000 00	99 323000	69,526 10	-473 90	0 03
	STARBUCKS CORP SR UNSECURED 08/17 6 25								
	755,000 000 05CA Local	755,000 000	05CA Local	102 468750	773,639 06	102 055000	770,515 25	-3,123 81	0 40
	Base			102 468750	773,639 06	102 055000	770,515 25	-3,123 81	0 38
	SUTTER HEALTH UNSECURED 08/53 1 09								
	670,000 000 05CA Local	670,000 000	05CA Local	101 316406	678,819 92	100 586000	673,926 20	-4,893 72	0 35
	Base			101 316406	678,819 92	100 586000	673,926 20	-4,893 72	0 34
	US TREASURY N/B 10/15 1 25								
	100,000 000 05CA Local	100,000 000	05CA Local	100 000000	100,000 00	100 376000	100,376 00	376 00	0 05
	Base			100 000000	100,000 00	100 376000	100,376 00	376 00	0 05
	US TREASURY N/B 01/17 0 875								
	125,000 000 05CA Local	125,000 000	05CA Local	97 162000	121,452 50	104 071000	130,088 75	8,636 25	0 07
	Base			97 162000	121,452 50	104 071000	130,088 75	8,636 25	0 06
	VERIZON COMMUNICATIONS SR UNSECURED 03/14 VAR								
	100,000 000 05CA Local	100,000 000	05CA Local	100 000000	100,000 00	100 376000	100,376 00	376 00	0 05
	Base			100 000000	100,000 00	100 376000	100,376 00	376 00	0 05
	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 2 7								

& Issue has redenominated but Local is not converted
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Holdings

Composite

As of: May 31, 2013



STATE STREET.

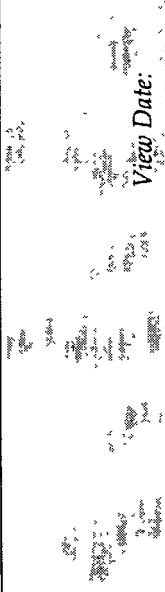
View Date: August 1, 2013

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
92813TEE6	VIRGINIA ST HSG DEV AUTH HOME0 VASHSG 08/42 FIXED 3 25									
		179,375 270	05CA Local	100 000000	179,375 27	3 2500	100 475000	25 Aug 2042	852 03	0 09
			Base	100 000000	179,375 27		100 475000	180,227 30	852 03	0 09
US DOLLAR Total										
		8,340,472 800	Local		8,662,226 27			8,819,777 41	157,551 14	4 39
Original Face		1,620,000 000	Base		8,662,226 27			8,819,777 41	157,551 14	4 39
FIXED INCOME Total										
		8,340,472 800	Base		8,662,226 27			8,819,777 41	157,551 14	4 39
Original Face.		1,620,000 000								

Holdings

Composite

As of: May 31, 2013



View Date: August 1, 2013



STATE STREET.

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

COMPOSITE Total

		75,177,708	184	Base	188,989,929	59	200,680,852	90	11,690,923	31	100.00
Original Face		1,620,000		000							

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

Realized Gain/Loss

by Report Date: Composite

June 1, 2012 to May 31, 2013

View Date:

September 9, 2013



STATE STREET

Funds Included in Composite

05C1	FRANCE-MERRICK FOUNDATION
05C4	FRANCE-MERRICK FOUNDATION
05C5	FRANCE-MERRICK FOUNDATION
05C6	FRANCE-MERRICK FOUNDATION
05C8	FRANCE-MERRICK FOUNDATION
05C9	FRANCE-MERRICK-RETENTION
05CA	FRANCE-MERRICK FOUNDATION
05CB	FRANCE-MERRICK FOUNDATION
05CD	FRANCE-MERRICK FOUNDATION
05CF	FRANCE-MERRICK FOUNDATION
05CI	FRANCE-MERRICK - BCM GLOBAL
05CJ	FMF - BIA SMALL CAP GROWTH
05CL	FRANCE-MERRICK FOUNDATION
05CM	FRANCE-MERRICK FOUNDATION
05CN	SIT DIVIDEND GROWTH

June 1, 2012 to May 31, 2013.

View Date: September 9, 2013



STATE STREET.

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		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls

EQUITY

CANADIAN DOLLAR

05CI	257287953	DOMINION DIAMOND CORP	COMMON STOCK NPV	01 May 2013	06 May 2013	1,008150
13EAKBBSTNC	151	1,976 000	Local	31,259 53	26,341 09	4,918 44
			Base	31,006 82	26,780 09	-651 95
05CI	41587B951	HARRY WINSTON DIAMOND CORP	COMMON STOCK NPV	27 Mar 2013	01 Apr 2013	0 983607
13CSEBBJMZZ	121	7,253 000	Local	96,686 21	0 00	0 00
			Base	98,297 56	0 00	0 00
05CI	521129957	LE CHATEAU INC A	COMMON STOCK NPV	07 Jun 2012	12 Jun 2012	1 024250
1205CIBBBJ1	534	685 000	Local	1,000 10	-7,807 23	-7,807.23
			Base	976 42	8,376 63	-7,400.21
05CI	521129957	LE CHATEAU INC A	COMMON STOCK NPV	08 Jun 2012	13 Jun 2012	1 031350
1205CIBBBJ2	536	171 000	Local	249 66	-1,948 96	-1,948 96
			Base	242 07	2,091 10	-1,849 03
05CI	521129957	LE CHATEAU INC A	COMMON STOCK NPV	11 Jul 2012	16 Jul 2012	1 020550
1205CIBBBJ3	565	1,358 000	Local	2,009 84	-15,450 52	-15,450 52
			Base	1,969 37	16,606 53	-14,637 16
521129957 Total						
			Local	3,259 60	-25,206 71	-25,206 71
			Base	3,187 86	-24,651 52	-23,886 40
					765 12	

05CI	87261X959	TMX GROUP INC	COMMON STOCK NPV		14 Aug 2012	14 Aug 2012	0 991850
1205CIBBBJ4		636	949 000	Local	27,130 94	20,319 06	20,319 06
				Base	26,080 94	1,272 95	21,758 97
05CI	87261X959	TMX GROUP INC	COMMON STOCK NPV		19 Sep 2012	21 Sep 2012	1 040257
1205CIBBB3F		667	85 000	Local	2,430 06	0 00	0 00
				Base	2,336 02	0 00	0 00

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
87261X959 Total										
05CI 1205CIBBBTG	87262K956	TMX GROUP LTD	716	19 000	COMMON STOCK NPV	972 08	543 19	20,319 06	16 Oct 2012	20,319 06
								28,416 96		
						995 07	522 17	439 03	33 87	21,758 97
05CI 1205CIBBBTK	87262K956	TMX GROUP LTD	721	62 000	COMMON STOCK NPV	3,177 15	1,772 51	10 Oct 2012	15 Oct 2012	0 978750
								1,404 64		
						3,246 13	1,703 92	1,435 14	107 07	1,404 64
05CI 1205CIBBBTM	87262K956	TMX GROUP LTD	723	4 000	COMMON STOCK NPV	202 89	114 36	12 Oct 2012	17 Oct 2012	0 978650
								88 53		
						207 32	109 93	90 46	6 93	88 53
87262K956 Total										
					Local	4,352.12	2,430 06	1,922 06		1,922 06
					Base	4,448 52	2,336 02	1,964 63	147 87	2,112 50
CANADIAN DOLLAR Total										
					Local	185,437 52	183,484 67	1,952 85		1,952 85
					Base	187,116 69	182,904 89	2,677 81	1,533 99	4,211 80
CANADIAN DOLLAR Total Gains										
					Local			27,159 56		27,159 56
					Base			27,329 33	2,185.94	29,515 27
CANADIAN DOLLAR Total Losses										
					Local			-25,206 71		-25,206 71
					Base			-24,651 52	-651 95	-25,303 47
CANADIAN DOLLAR Net Gains/Losses										
					Base			2,677 81	1,533 99	4,211 80
EURO CURRENCY										
IRELAND										
05CI 13EHEBBJC45	418947008	DCC PLC	186	2,683 000	COMMON STOCK EUR 25	68,996 69	68,996 69	03 May 2013	09 May 2013	0 685358
					Local	100,672 47	100,672 47	0 00		0 00
					Base			0 00	0 00	0 00

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

IRELAND Total

				Local	68,996 69	0 00	0 00			0 00
				Base	100,672 47	0 00	0 00			0 00

ITALY

05CI	B019M6902	AZIMUT HOLDING SPA	088	COMMON STOCK NPV	1,816 000	22,798 00	10,215 82	12 Feb 2013	15 Feb 2013	0 742694
13BIKBBNKKL				Local			10,215 82	12,582 18		12,582 18
				Base	30,696 36		14,028 77	16,941 27	-273 68	16,667 59

ITALY Total

				Local	22,798 00		10,215 82	12,582 18		12,582 18
				Base	30,696 36		14,028 77	16,941 27	-273 68	16,667 59

NETHERLANDS

05CM	B0CCH4904	HEINEKEN HOLDING NV	323	COMMON STOCK EUR1 6	175 000	7,256 54	5,144 34	13 Dec 2012	18 Dec 2012	0 764088
12LJKBBQ6DM				Local			5,144 34	2,112 20		2,112 20
				Base	9,497 00		6,905 50	2,764 34	-172 84	2,591 50

05CM	B0CCH4904	HEINEKEN HOLDING NV	341	COMMON STOCK EUR1 6	175 000	7,288 74	5,144 34	02 Jan 2013	07 Jan 2013	0 755316
13AAKBBSKD6				Local			5,144 34	2,144 40		2,144 40
				Base	9,649 92		6,905 50	2,839 08	-94 66	2,744 42

B0CCH4904 Total

				Local	14,545 28		10,288 68	4,256 60		4,256 60
				Base	19,146 92		13,811 00	5,603 42	-267 50	5,335 92

NETHERLANDS Total

				Local	14,545 28		10,288 68	4,256 60		4,256 60
				Base	19,146 92		13,811 00	5,603 42	-267 50	5,335 92

SPAIN

05CI	B01SPF907	GRIFOLS SA	751	COMMON STOCK EUR 5	806 000	21,411 31	7,707 04	10 Oct 2012	22 Oct 2012	0 775104
12JOEBBFB82				Local			7,707 04	13,704 27		13,704 27
				Base	27,623 79		10,247 66	17,680 56	-304 43	17,376 13

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Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Lot	Security Description	Shares/Par	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CI	B01SPF907	GRIFOLS SA		COMMON STOCK EUR 5				10 Oct 2012	15 Oct 2012	0 775104
12JPKBBGDHZ		754	806 000	Local	21,411 31		7,707 04	13,704 27		13,704 27
				Base	27,623 79		10,247 66	17,680 56	-304 43	17,376 13
05CI	B01SPF907	GRIFOLS SA		COMMON STOCK EUR 5				10 Oct 2012	15 Oct 2012	0 775104
12JUEBBJRZ5		754	-806 000	Local	-21,411 31		-7,707 04	-13,704 27		-13,704 27
CXL				Base	-27,623 79		-10,247 66	-17,680 56	304 43	-17,376 13
B01SPF907 Total										
				Local	21,411 31		7,707 04	13,704 27		13,704 27
				Base	27,623 79		10,247 66	17,680 56	-304 43	17,376 13
05CI	B3Y5WX908	GRIFOLS SA B		COMMON STOCK EUR 1				12 Jul 2012	17 Jul 2012	0 820749
1205CIBBBKF		569	137 000	Local	2,132 94		0 00	2,132 94		2,132 94
				Base	2,598 77		0 00	2,598 77	0 00	2,598 77
05CI	B3Y5WX908	GRIFOLS SA B		COMMON STOCK EUR 1				13 Jul 2012	18 Jul 2012	0 816727
1205CIBBBKG		576	210 000	Local	3,444 66		0 00	3,444 66		3,444 66
				Base	4,217 64		0 00	4,217 64	0 00	4,217 64
B3Y5WX908 Total										
				Local	5,577 60		0 00	5,577 60		5,577 60
				Base	6,816 41		0 00	6,816 41	0 00	6,816 41
05CI	B8DPQM907	GRIFOLS SA RTS		RTS EXP 12/12				17 Dec 2012	20 Dec 2012	0 759792
12LOEBBFMMJ		003	13 000	Local	11 28		0 00	11 28		11 28
				Base	14 86		0 00	14 85	0 01	14 86
SPAIN Total										
				Local	27,000 19		7,707 04	19,293 15		19,293 15
				Base	34,455 06		10,247 66	24,511 82	-304 42	24,207 40
EURO CURRENCY Total										
				Local	133,340 16		97,208 23	36,131 93		36,131 93
				Base	184,970 81		138,759 90	47,056 51	-845 60	46,210 91
EURO CURRENCY Total Gains										
				Local			36,131 93		0 01	36,131 93
				Base			47,056 51			47,056 52

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SSB Trade ID		Lot		Shares/Par	Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls	

EURO CURRENCY Total Losses									
					Local			0 00	0 00
					Base			0 00	-845 61
EURO CURRENCY Net Gains/Losses									
					Base		47,056 51	-845 60	46,210 91

HONG KONG DOLLAR

05CI	988NFX909	ESPRIT HOLDINGS LTD RTS			EXP 19NOV12			08 Nov 2012	13 Nov 2012	7 750950
12KJEBBGK11	775			10,483 000	Local	31,150.96	0.00	31,150.96		31,150.96
					Base	4,019.00	0.00	4,018.99	0.01	4,019.00
COMMON STOCK USD 0005										
05CI	B27WRM901	KINGSOFT CORP LTD						31 Jan 2013	04 Feb 2013	7 755500
13AUKBBRHQN	053			20,000 000	Local	138,359.10	110,754.62	27,604.48		27,604.48
					Base	17,840.13	14,243.17	3,559.34	37.62	3,596.96
COMMON STOCK USD 0005										
05CI	B27WRM901	KINGSOFT CORP LTD						01 Feb 2013	05 Feb 2013	7 757500
13BAKBBRLWK	060			20,000 000	Local	137,998.22	110,754.62	27,243.60		27,243.60
					Base	17,789.01	14,243.17	3,511.90	33.94	3,545.84
COMMON STOCK USD 0005										
05CI	B27WRM901	KINGSOFT CORP LTD						04 Feb 2013	06 Feb 2013	7 754050
13BBKBBR4S6	065			10,000 000	Local	69,939.70	55,377.31	14,562.39		14,562.39
					Base	9,019.76	7,121.59	1,878.04	20.13	1,898.17
COMMON STOCK USD 0005										
05CI	B27WRM901	KINGSOFT CORP LTD						05 Feb 2013	07 Feb 2013	7 754350
13BCKBBQRRQ	073			3,000 000	Local	20,166.63	16,613.19	3,553.44		3,553.44
					Base	2,600.69	2,136.48	458.25	5.96	464.21
COMMON STOCK USD 0005										
05CI	B27WRM901	KINGSOFT CORP LTD						06 Feb 2013	08 Feb 2013	7 754400
13BDKBBN6GP	077			7,000 000	Local	47,154.17	38,764.12	8,390.05		8,390.05
					Base	6,080.96	4,985.11	1,081.97	13.88	1,095.85
COMMON STOCK USD 0005										
05CI	B27WRM901	KINGSOFT CORP LTD						08 Feb 2013	15 Feb 2013	7 754550
13BFKBBPTTS	083			5,000 000	Local	33,612.05	27,688.65	5,923.40		5,923.40
					Base	4,334.49	3,560.79	763.86	9.84	773.70
COMMON STOCK USD 0005										
B27WRM901 Total										
					Local	447,229.87	359,952.51	87,277.36		87,277.36
					Base	57,665.04	46,290.31	11,253.36	121.37	11,374.73

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SSB Trade ID												Net Gn/Ls
05CI	B28Q94903	ALIBABA COM LTD			COMMON STOCK HKD 0001				21 Jun 2012		28 Jun 2012	7 759800
1205CI	B28Q94903	ALIBABA COM LTD	554	54,000 000	Local	729,000 00	387,923 61	341,076 39				341,076 39
					Base	93,945 72	49,768 46	43,954 28			222 98	44,177 26
05CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD			COMMON STOCK HKD 01				17 Jul 2012		19 Jul 2012	7 756550
1205CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD	575	8,000 000	Local	9,636 67	43,901 24	-34,264 57				-34,264 57
					Base	1,242 39	5,648 98	-4,417 50			10 91	-4,406 59
05CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD			COMMON STOCK HKD 01				23 Jul 2012		25 Jul 2012	7 757050
1205CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD	593	7,000 000	Local	8,025 21	38,413 59	-30,388 38				-30,388 38
					Base	1,034 57	4,942 85	-3,917 52			9 24	-3,908 28
05CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD			COMMON STOCK HKD 01				25 Jul 2012		27 Jul 2012	7 758150
1205CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD	610	8,000 000	Local	8,922 82	43,901 24	-34,978 42				-34,978 42
					Base	1,150 12	5,648 98	-4,508 60			9 74	-4,498 86
05CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD			COMMON STOCK HKD 01				26 Jul 2012		30 Jul 2012	7 758400
1205CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD	614	17,000 000	Local	19,498 24	93,290 14	-73,791 90				-73,791 90
					Base	2,513 18	12,004 08	-9,511 23			20 33	-9,490 90
05CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD			COMMON STOCK HKD 01				27 Jul 2012		31 Jul 2012	7 757050
1205CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD	617	22,000 000	Local	24,886 50	120,728 42	-95,841 92				-95,841 92
					Base	3,208 24	15,534 69	-12,355 46			29 01	-12,326 45
05CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD			COMMON STOCK HKD 01				30 Jul 2012		01 Aug 2012	7 755350
1205CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD	621	17,000 000	Local	19,557 57	93,290 14	-73,732 57				-73,732 57
					Base	2,521 82	12,004 07	-9,507 32			25 07	-9,482 25
05CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD			COMMON STOCK HKD 01				31 Jul 2012		02 Aug 2012	7 753650
1205CI	B3Z9VV904	PEAK SPORT PRODUCTS LTD	625	18,000 000	Local	20,485 50	98,777 80	-78,292 30				-78,292 30
					Base	2,642 05	12,710 20	-10,097 48			29 33	-10,068 15
B3Z9VV904 Total												
					Local	111,012 51	532,302 57	-421,290 06				-421,290 06
					Base	14,312 37	68,493 85	-54,315 11			133 63	-54,181 48
HONG KONG DOLLAR Total												
					Local	1,318,393 34	1,280,178 69	38,214 65				38,214 65
					Base	169,942 13	164,552 62	4,911 52			477 99	5,389 51

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
HONG KONG DOLLAR Total Gains										
				Local				459,504 71		459,504 71
				Base				59,226 63	477 99	59,704 62
HONG KONG DOLLAR Total Losses										
				Local				-421,290 06		-421,290 06
				Base				-54,315 11	0 00	-54,315 11
HONG KONG DOLLAR Net Gains/Losses										
				Base				4,911 52	477 99	5,389 51

JAPANESE YEN

05CI	622959906	RAKUTEN INC			COMMON STOCK			10 Jan 2013	16 Jan 2013	88,200,000
13AGKBBRC10	015			7,800,000	Local	5,962,015.00	5,450,191.00	511,824.00		511,824.00
					Base	67,596.54	59,544.00	5,802.99	2,249.55	8,052.54
05CI	622959906	RAKUTEN INC			COMMON STOCK			11 Jan 2013	17 Jan 2013	89,080,000
13AHKBBQWC2	018			1,000,000	Local	769,223.00	698,742.00	70,481.00		70,481.00
					Base	8,635.19	7,633.85	791.21	210.13	1,001.34
622959906 Total										
				Local		6,731,238.00	6,148,933.00	582,305.00		582,305.00
				Base		76,231.73	67,177.85	6,594.20	2,459.68	9,053.88

05CI	634900005	FOSTER ELECTRIC CO LTD			COMMON STOCK			03 Oct 2012	09 Oct 2012	78,530,000
1205CIBBBK1	678			400,000	Local	451,605.00	834,302.00	-382,697.00		-382,697.00
					Base	5,750.73	10,014.27	-4,873.26	609.72	-4,263.54
05CI	634900005	FOSTER ELECTRIC CO LTD			COMMON STOCK			10 Oct 2012	15 Oct 2012	78,320,000
1205CIBBBS3	690			200,000	Local	222,403.00	417,151.00	-194,748.00		-194,748.00
					Base	2,839.67	5,007.14	-2,486.57	319.10	-2,167.47
05CI	634900005	FOSTER ELECTRIC CO LTD			COMMON STOCK			11 Oct 2012	16 Oct 2012	78,510,000
1205CIBBBTB	708			400,000	Local	440,618.00	834,302.00	-393,684.00		-393,684.00
					Base	5,612.25	10,014.27	-5,014.44	612.42	-4,402.02
05CI	634900005	FOSTER ELECTRIC CO LTD			COMMON STOCK			12 Oct 2012	17 Oct 2012	78,355,000
1205CIBBBTN	724			400,000	Local	454,185.00	834,302.00	-380,117.00		-380,117.00
					Base	5,796.50	10,014.27	-4,851.22	633.45	-4,217.77

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Security Gn/Ls	Stl Date	Sell Rate
SSB Trade ID							Cost			Curr Gn/Ls	Net Gn/Ls
05CI	634900005	FOSTER ELECTRIC CO LTD			COMMON STOCK			16 Oct 2012		19 Oct 2012	78 900000
12JLKBBN86Q		735		900 000	Local	1,046,992.00	1,877,178 00	-830,186 00			-830,186 00
					Base	13,269 86	22,532 12	-10,522 00		1,259 74	-9,262 26
05CI	634900005	FOSTER ELECTRIC CO LTD			COMMON STOCK			17 Oct 2012		22 Oct 2012	78 730000
12JMKBBNPFT		743		500 000	Local	578,265 00	1,042,877 00	-464,612 00			-464,612 00
					Base	7,344 91	12,517 84	-5,901 33		728 40	-5,172 93
05CI	634900005	FOSTER ELECTRIC CO LTD			COMMON STOCK			18 Oct 2012		23 Oct 2012	79 240000
12JNKBBNM7B		747		733 000	Local	845,646 00	1,528,858 00	-683,212 00			-683,212 00
					Base	10,671 96	18,351 16	-8,622 06		942 86	-7,679 20
634900005 Total											
					Local	4,039,714 00	7,368,970 00	-3,329,256 00			-3,329,256 00
					Base	51,285 88	88,451 07	-42,270 88		5,105 69	-37,165 19
05CI	647453901	JAPAN TOBACCO INC			COMMON STOCK			02 Oct 2012		05 Oct 2012	78 040000
1205CI8BBK0		676		800 000	Local	1,825,694 00	1,777,413 00	48,281 00			48,281 00
					Base	23,394 34	16,128 66	618 67		6,647 01	7,265 68
05CI	647453901	JAPAN TOBACCO INC			COMMON STOCK			10 Oct 2012		15 Oct 2012	78 320000
1205CI8BBBS6		693		600 000	Local	1,278,248 00	1,333,060 00	-54,812 00			-54,812 00
					Base	16,320 84	12,096 50	-699 85		4,924 19	4,224 34
647453901 Total											
					Local	3,103,942 00	3,110,473 00	-6,531 00			-6,531 00
					Base	39,715 18	28,225 16	-81 18		11,571 20	11,490 02
JAPANESE YEN Total											
					Local	13,874,894 00	16,628,376 00	-2,753,482 00			-2,753,482 00
					Base	167,232 79	183,854 08	-35,757 86		19,136 57	-16,621 29
JAPANESE YEN Total Gains											
					Local			630,586 00			630,586 00
					Base			7,212 87		19,136 57	26,349 44
JAPANESE YEN Total Losses											
					Local			-3,384,068 00			-3,384,068 00
					Base			-42,970 73		0 00	-42,970 73
JAPANESE YEN Net Gains/Losses											
					Base			-35,757 86		19,136 57	-16,621 29
POUND STERLING											

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Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CM	028758902	BRITISH AMERICAN TOBACCO PLC			COMMON STOCK GBP 25			24 Aug 2012	30 Aug 2012	0.632331
1205CMBBBC0	231	250 000	Local	8,226 37			7,162 57	1,063 80		1,063 80
		Base		13,009 59			11,191 86	1,682 35	135 38	1,817 73
05CI	B28KQ1903	MAN GROUP PLC			COMMON STOCK USD 428571			06 Nov 2012	06 Nov 2012	0.617820
12KDEBBFW0P	766	35,843 000	Local	75,502 84			75,502 84	0.00		0.00
		Base		122,208 40			122,208 40	0.00	0.00	0.00
05CI	B28KQ1903	MAN GROUP PLC			COMMON STOCK USD 428571			06 Nov 2012	06 Nov 2012	0.617820
12KDEBBFZ4B	766	-35,843 000	Local	-75,502 84			-75,502 84	0.00		0.00
CXL		Base		-122,208 40			-122,208 40	0.00	0.00	0.00
05CI	B28KQ1903	MAN GROUP PLC			COMMON STOCK USD 428571			06 Nov 2012	06 Nov 2012	0.617820
12KDEBBF1ZW	768	35,843 000	Local	75,502 84			75,502 84	0.00		0.00
		Base		122,208 40			122,208 40	0.00	0.00	0.00
B28KQ1903 Total										
		Local		75,502 84			75,502 84	0.00		0.00
		Base		122,208 40			122,208 40	0.00	0.00	0.00
POUND STERLING Total										
		Local		83,729 21			82,665 41	1,063 80		1,063 80
		Base		135,217 99			133,400 26	1,682 35	135 38	1,817 73
POUND STERLING Total Gains										
		Local						1,063 80		1,063 80
		Base						1,682 35	135 38	1,817 73
POUND STERLING Net Gains/Losses										
		Base						1,682 35	135 38	1,817 73
SWISS FRANC										
05CM	B3DCZF902	CIE FINANCIERE RICHEMON BR A			COMMON STOCK CHF1			13 Dec 2012	18 Dec 2012	0.923400
12LIKBBP8Q7	318	400 000	Local	28,613 86			18,998 93	9,614 93		9,614 93
		Base		30,987 50			20,645 16	10,412 53	-70 19	10,342 34
05CM	B3DCZF902	CIE FINANCIERE RICHEMON BR A			COMMON STOCK CHF1			21 May 2013	24 May 2013	0.971000
13EOKBBP23X	400	275 000	Local	25,131 83			13,061 76	12,070 07		12,070 07
		Base		25,882 42			14,193 55	12,430 56	-741 69	11,688 87

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CM	B3DCZF902	CIE FINANCIERE RICHEMON BR A			COMMON STOCK CHF1			23 May 2013	28 May 2013	0.969550
13EQKBBPJ6Q	402			175 000	Local	15,345.48	8,312.03	7,033.45		7,033.45
					Base	15,827.43	9,032.26	7,254.34	-459.17	6,795.17
05CM	B3DCZF902	CIE FINANCIERE RICHEMON BR A			COMMON STOCK CHF1			31 May 2013	05 Jun 2013	0.959600
13EVKBBP43D	408			200 000	Local	17,175.76	9,499.46	7,676.30		7,676.30
					Base	17,898.87	10,322.58	7,999.48	-423.19	7,576.29
B3DCZF902 Total										
					Local	86,266.93	49,872.18	36,394.75		36,394.75
					Base	90,596.22	54,193.55	38,096.91	-1,694.24	36,402.67
SWISS FRANC Total										
					Local			36,394.75		36,394.75
					Base			38,096.91	0.00	38,096.91
SWISS FRANC Total Gains										
					Local			0.00		0.00
					Base			0.00	-1,694.24	-1,694.24
SWISS FRANC Net Gains/Losses										
					Base			38,096.91	-1,694.24	36,402.67
US DOLLAR										
05CN	00101J106	ADT CORP/THE			COMMON STOCK USD 01			07 Nov 2012	13 Nov 2012	1.000000
12KFEBBD6XC	302			100 000	Local	4,092.61	3,458.95	633.66		633.66
					Base	4,092.61	3,458.95	633.66	0.00	633.66
05CN	00101J106	ADT CORP/THE			COMMON STOCK USD 01			08 Nov 2012	14 Nov 2012	1.000000
12KGEBBFDDR	311			400 000	Local	16,715.22	13,835.80	2,879.42		2,879.42
					Base	16,715.22	13,835.80	2,879.42	0.00	2,879.42
05CI	00101J106	ADT CORP/THE			COMMON STOCK USD 01			15 Oct 2012	15 Oct 2012	1.000000
12JLEBBGMJ8	737			0.500	Local	18.67	15.64	3.03		3.03
					Base	18.67	15.64	3.03	0.00	3.03
00101J106 Total										
					Local	20,826.50	17,310.39	3,516.11		3,516.11
					Base	20,826.50	17,310.39	3,516.11	0.00	3,516.11

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Fund	Asset ID	Security Name	Lot	Security Description		Shares/Par	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID								Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	00287Y109	ABBVIE INC		COMMON STOCK USD 01					07 Jan 2013	10 Jan 2013	1 000000
13AEEBBJBH3		508		Local	64,826 67	1,875 000		57,668 07	7,158 60		7,158 60
				Base	64,826 67			57,668 07	7,158 60	0 00	7,158 60
05CJ	004764106	ACME PACKET INC		COMMON STOCK USD 001					03 Jan 2013	08 Jan 2013	1 000000
13ACEBBFPTJ		264		Local	22,231 48	1,026 000		25,824 91	-3,593 43		-3,593 43
				Base	22,231 48			25,824 91	-3,593 43	0 00	-3,593 43
05CJ	004764106	ACME PACKET INC		COMMON STOCK USD 001					01 Feb 2013	06 Feb 2013	1 000000
13BBEBBNZL5		348		Local	23,720 75	990 000		24,918 77	-1,198 02		-1,198 02
				Base	23,720 75			24,918 77	-1,198 02	0 00	-1,198 02
05CJ	004764106	ACME PACKET INC		COMMON STOCK USD 001					01 Apr 2013	01 Apr 2013	1 000000
13DBEBBF6FW		576		Local	80,525 25	2,753 000		69,294 31	11,230 94		11,230 94
				Base	80,525 25			69,294 31	11,230 94	0 00	11,230 94
05CJ	004764106	ACME PACKET INC		COMMON STOCK USD 001					02 Oct 2012	05 Oct 2012	1 000000
1205CJBBDHX		673		Local	8,254 57	483 000		12,226 65	-3,972 08		-3,972 08
				Base	8,254 57			12,226 65	-3,972 08	0 00	-3,972 08
004764106 Total											
				Local	134,732 05			132,264 64	2,467 41		2,467 41
				Base	134,732 05			132,264 64	2,467 41	0 00	2,467 41
05CJ	00508Y102	ACUTY BRANDS INC		COMMON STOCK USD 01					03 Dec 2012	06 Dec 2012	1 000000
12LBEBBGZTV		080		Local	14,353 16	218 000		10,229 11	4,124 05		4,124 05
				Base	14,353 16			10,229 11	4,124 05	0 00	4,124 05
05CJ	00508Y102	ACUTY BRANDS INC		COMMON STOCK USD 01					04 Dec 2012	07 Dec 2012	1 000000
12LCEBBGCT6		131		Local	18,094 14	278 000		13,044 47	5,049 67		5,049 67
				Base	18,094 14			13,044 47	5,049 67	0 00	5,049 67
05CJ	00508Y102	ACUTY BRANDS INC		COMMON STOCK USD 01					28 Mar 2013	03 Apr 2013	1 000000
13DAEBBKTL P		564		Local	14,453 15	209 000		9,806 81	4,646 34		4,646 34
				Base	14,453 15			9,806 81	4,646 34	0 00	4,646 34

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

00508Y102 Total

05C5	00738A106	ADTRAN INC			COMMON STOCK USD 01			28 Jan 2013	31 Jan 2013	1 000000
13AREBBMBT5		723		3,836 000	Local	78,409 91	33,080 39	13,820 06		13,820 06
					Base		33,080 39	13,820 06	0 00	13,820 06
05C5	00738A106	ADTRAN INC			COMMON STOCK USD 01			29 Jan 2013	01 Feb 2013	1 000000
13ASEBBNRDQ		729		2,515 000	Local	50,872 52	89,064 11	-38,191 59		-38,191 59
					Base		89,064 11	-38,191 59	0 00	-38,191 59
05C5	00738A106	ADTRAN INC			COMMON STOCK USD 01			30 Jan 2013	04 Feb 2013	1 000000
13ATEBBL5Q8		730		1,699 000	Local	34,193 64	60,166 97	-25,973 33		-25,973 33
					Base		60,166 97	-25,973 33	0 00	-25,973 33
00738A106 Total										
					Local	163,476 07	285,075 98	-121,599 91		-121,599 91
					Base		285,075 98	-121,599 91	0 00	-121,599 91

05CN	020002101	ALLSTATE CORP			COMMON STOCK USD 01			21 May 2013	24 May 2013	1 000000
13PEBBBFC59		148		200 000	Local	9,858 45	9,130 19	728 26		728 26
					Base		9,130 19	728 26	0 00	728 26

05CM	02209S103	ALTRIA GROUP INC			COMMON STOCK USD 333			23 Aug 2012	28 Aug 2012	1 000000
1205CMBBBER5		229		625 000	Local	20,974 08	17,090 06	3,884 02		3,884 02
					Base		17,090 06	3,884 02	0 00	3,884 02

05C5	02913V103	AMERICAN PUBLIC EDUCATION			COMMON STOCK USD 01			30 Apr 2013	03 May 2013	1 000000
13DVEBBQ314		087		635 000	Local	21,209 79	20,523 23	686 56		686 56
					Base		20,523 23	686 56	0 00	686 56

05C5	02913V103	AMERICAN PUBLIC EDUCATION			COMMON STOCK USD 01			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ2H		760		875 000	Local	35,376 50	28,280 04	7,096 46		7,096 46
					Base		28,280 04	7,096 46	0 00	7,096 46

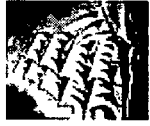
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Fund	Asset ID	Security Name		Security Description			Maturity Date	Rate Trd Date		Sll Date	Sell Rate
SSB Trade ID		Lot		Shares/Par	Principal Net		Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls

02913V103 Total

						56,586 29	48,803 27	7,783 02		7,783 02
					Local					
					Base	56,586 29	48,803 27	7,783 02	0 00	7,783 02

05C5 03027X100 AMERICAN TOWER CORP

		085		490 000	REIT USD 01	40,825 88	14,586 42	26,239 46	03 May 2013	1 000000
					Local					
					Base	40,825 88	14,586 42	26,239 46	0 00	26,239 46

05C5 03027X100 AMERICAN TOWER CORP

		758		685 000	REIT USD 01	51,079 30	20,391 22	30,688 08	21 Feb 2013	1 000000
					Local					
					Base	51,079 30	20,391 22	30,688 08	0 00	30,688 08

03027X100 Total

					Local	91,905 18	34,977 64	56,927 54		56,927 54
					Base	91,905 18	34,977 64	56,927 54	0 00	56,927 54

05CJ 03073T102 AMERIGROUP CORP

		014		134 000	COMMON STOCK USD 01	12,240 00	9,045 59	3,194 41	07 Nov 2012	1 000000
					Local					
					Base	12,240 00	9,045 59	3,194 41	0 00	3,194 41

05CJ 03073T102 AMERIGROUP CORP

		072		402 000	COMMON STOCK USD 01	36,879 94	27,136 76	9,743 18	04 Dec 2012	1 000000
					Local					
					Base	36,879 94	27,136 76	9,743 18	0 00	9,743 18

05CJ 03073T102 AMERIGROUP CORP

		703		261 000	COMMON STOCK USD 01	23,899 93	17,618 64	6,281 29	11 Oct 2012	1 000000
					Local					
					Base	23,899 93	17,618 64	6,281 29	0 00	6,281 29

05CJ 03073T102 AMERIGROUP CORP

		746		1,144 000	COMMON STOCK USD 01	104,751 67	77,225 00	27,526 67	12 Oct 2012	1 000000
					Local					
					Base	104,751 67	77,225 00	27,526 67	0 00	27,526 67

05CJ 03073T102 AMERIGROUP CORP

		763		133 000	COMMON STOCK USD 01	12,183 72	8,978 08	3,205 64	17 Oct 2012	1 000000
					Local					
					Base	12,183 72	8,978 08	3,205 64	0 00	3,205 64

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CJ	03073T102	AMERIGROUP CORP			COMMON STOCK USD 01			18 Oct 2012	23 Oct 2012	1 000000
12JOEBBD8B2		782		86 000	Local	7,883 43	5,805 38	2,078 05		2,078 05
					Base	7,883 43	5,805 38	2,078 05	0 00	2,078 05
05CJ	03073T102	AMERIGROUP CORP			COMMON STOCK USD 01			19 Oct 2012	24 Oct 2012	1 000000
12JPEBBFM6R		786		248 000	Local	22,728 69	16,741 08	5,987 61		5,987 61
					Base	22,728 69	16,741 08	5,987 61	0 00	5,987 61
03073T102 Total										
					Local	220,567 38	162,550 53	58,016 85		58,016 85
					Base	220,567 38	162,550 53	58,016 85	0 00	58,016 85
05CN	03076C106	AMERIPRISE FINANCIAL INC			COMMON STOCK USD 01			10 Oct 2012	15 Oct 2012	1 000000
1205CNBBB2G		217		100 000	Local	5,707 20	4,962 69	744 51		744 51
					Base	5,707 20	4,962 69	744 51	0 00	744 51
05CN	03076C106	AMERIPRISE FINANCIAL INC			COMMON STOCK USD 01			17 Jan 2013	23 Jan 2013	1 000000
13AMEBBFJT0		545		100 000	Local	6,523 91	4,962 69	1,561 22		1,561 22
					Base	6,523 91	4,962 69	1,561 22	0 00	1,561 22
05CN	03076C106	AMERIPRISE FINANCIAL INC			COMMON STOCK USD 01			14 Mar 2013	19 Mar 2013	1 000000
13CKEBBJSQ0		722		125 000	Local	9,268 32	6,203 36	3,064 96		3,064 96
					Base	9,268 32	6,203 36	3,064 96	0 00	3,064 96
03076C106 Total										
					Local	21,499 43	16,128 74	5,370 69		5,370 69
					Base	21,499 43	16,128 74	5,370 69	0 00	5,370 69
05CJ	035623107	ANN INC			COMMON STOCK USD 0068			06 Mar 2013	11 Mar 2013	1 000000
13CEEBBH7F6		459		1,255 000	Local	35,990 33	29,397 83	6,592 50		6,592 50
					Base	35,990 33	29,397 83	6,592 50	0 00	6,592 50
05CJ	035623107	ANN INC			COMMON STOCK USD 0068			07 Mar 2013	12 Mar 2013	1 000000
13CFEBBF7M2		463		284 000	Local	8,228 71	6,652 58	1,576 13		1,576 13
					Base	8,228 71	6,652 58	1,576 13	0 00	1,576 13

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

035623107 Total

05C5	03662Q105	ANSYS INC			COMMON STOCK USD 01			30 Apr 2013	03 May 2013	1 000000
13DVEBBQ32C		094		1,345 000	Local	44,219 04	36,050 41	8,168 63		8,168 63
					Base	44,219 04	36,050 41	8,168 63	0 00	8,168 63
05C5	03662Q105	ANSYS INC			COMMON STOCK USD 01			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ27		778		1,870 000	Local	141,689 34	71,308 31	70,381 03		70,381 03
					Base	141,689 34	71,308 31	70,381 03	0 00	70,381 03
03662Q105 Total							122,596 91	126,008 12	0 00	126,008 12

05C5	037411105	APACHE CORP			COMMON STOCK USD 625			30 Apr 2013	03 May 2013	1 000000
13DVEBBQ31W		080		210 000	Local	15,353 84	20,159 28	-4,805 44		-4,805 44
					Base	15,353 84	20,159 28	-4,805 44	0 00	-4,805 44
05C5	037411105	APACHE CORP			COMMON STOCK USD 625			09 May 2013	14 May 2013	1 000000
13EGEBBLR8L		102		1,030 000	Local	82,080 10	98,876 49	-16,796 39		-16,796 39
					Base	82,080 10	98,876 49	-16,796 39	0 00	-16,796 39
05CN	037411105	APACHE CORP			COMMON STOCK USD 625			20 Nov 2012	26 Nov 2012	1 000000
12KOEBBFH3H		354		500 000	Local	38,526 78	48,379 33	-9,852 55		-9,852 55
					Base	38,526 78	48,379 33	-9,852 55	0 00	-9,852 55
05CN	037411105	APACHE CORP			COMMON STOCK USD 625			21 Nov 2012	27 Nov 2012	1 000000
12KPEBBGTZ8		357		200 000	Local	15,194 08	19,351 73	-4,157 65		-4,157 65
					Base	15,194 08	19,351 73	-4,157 65	0 00	-4,157 65
05CN	037411105	APACHE CORP			COMMON STOCK USD 625			23 Nov 2012	28 Nov 2012	1 000000
12KOEBBHND7		364		300 000	Local	22,945 07	29,027 59	-6,082 52		-6,082 52
					Base	22,945 07	29,027 59	-6,082 52	0 00	-6,082 52

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Security Gn/Ls	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID												Net Gn/Ls
05C5	037411105	APACHE CORP			COMMON STOCK USD 625					15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ10		747		295 000	Local	22,903 13	28,318 99	-5,415 86		-5,415 86		-5,415 86
					Base	22,903 13	28,318 99	-5,415 86		-5,415 86	0 00	-5,415 86
037411105 Total												
					Local	197,003 00	244,113 41	-47,110 41		-47,110 41		-47,110 41
					Base	197,003 00	244,113 41	-47,110 41		-47,110 41	0 00	-47,110 41
05CN	038222105	APPLIED MATERIALS INC			COMMON STOCK USD 01					06 Aug 2012	09 Aug 2012	1 000000
1205CNBBDKZ		003		700 000	Local	7,968 41	7,829 94	138 47		138 47		138 47
					Base	7,968 41	7,829 94	138 47		138 47	0 00	138 47
05CN	038222105	APPLIED MATERIALS INC			COMMON STOCK USD 01					23 Aug 2012	28 Aug 2012	1 000000
1205CNBBDNJ		065		1,000 000	Local	11,715 23	11,185 62	529 61		529 61		529 61
					Base	11,715 23	11,185 62	529 61		529 61	0 00	529 61
05CN	038222105	APPLIED MATERIALS INC			COMMON STOCK USD 01					08 Oct 2012	11 Oct 2012	1 000000
1205CNBBDWB		209		200 000	Local	2,196 95	2,237 12	-40 17		-40 17		-40 17
					Base	2,196 95	2,237 12	-40 17		-40 17	0 00	-40 17
05CN	038222105	APPLIED MATERIALS INC			COMMON STOCK USD 01					08 Oct 2012	11 Oct 2012	1 000000
1205CNBBDWL		213		2,600 000	Local	28,576 47	29,082 62	-506 15		-506 15		-506 15
					Base	28,576 47	29,082 62	-506 15		-506 15	0 00	-506 15
05CN	038222105	APPLIED MATERIALS INC			COMMON STOCK USD 01					07 Feb 2013	12 Feb 2013	1 000000
13BFEBBGX9G		611		500 000	Local	6,593 95	5,592 81	1,001 14		1,001 14		1,001 14
					Base	6,593 95	5,592 81	1,001 14		1,001 14	0 00	1,001 14
038222105 Total												
					Local	57,051 01	55,928 11	1,122 90		1,122 90		1,122 90
					Base	57,051 01	55,928 11	1,122 90		1,122 90	0 00	1,122 90
05CJ	03822W406	APPLIED MICRO CIRCUITS CORP			COMMON STOCK USD 01					29 Jan 2013	01 Feb 2013	1 000000
13ATEBBFVQP		333		847 000	Local	7,650 43	7,199 64	450 79		450 79		450 79
					Base	7,650 43	7,199 64	450 79		450 79	0 00	450 79

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CJ	03822W406	APPLIED MICRO CIRCUITS CORP			COMMON STOCK USD 01			30 Jan 2013	04 Feb 2013	1 000000
13AUEBBH99T	340	1,628 000	Local		14,215 54		13,838 27	377 27		377 27
			Base		14,215 54		13,838 27	377 27	0 00	377 27
03822W406 Total										
			Local		21,865 97		21,037 91	828 06		828 06
			Base		21,865 97		21,037 91	828 06	0 00	828 06
05CN	052800109	AUTOLIV INC			COMMON STOCK USD1			17 Aug 2012	22 Aug 2012	1 000000
1205CNBBDM0	045	100 000	Local		6,218 06		6,046 14	171 92		171 92
			Base		6,218 06		6,046 14	171 92	0 00	171 92
05CN	052800109	AUTOLIV INC			COMMON STOCK USD1			17 Aug 2012	22 Aug 2012	1 000000
1205CNBBDMX	046	100 000	Local		6,215 44		6,046 14	169 30		169 30
			Base		6,215 44		6,046 14	169 30	0 00	169 30
05CN	052800109	AUTOLIV INC			COMMON STOCK USD1			10 Oct 2012	15 Oct 2012	1 000000
1205CNBBB2K	220	200 000	Local		12,158 72		12,092 28	66 44		66 44
			Base		12,158 72		12,092 28	66 44	0 00	66 44
05CN	052800109	AUTOLIV INC			COMMON STOCK USD1			19 Oct 2012	24 Oct 2012	1 000000
12JPEBBD7CW	243	100 000	Local		6,383 57		6,046 14	337 43		337 43
			Base		6,383 57		6,046 14	337 43	0 00	337 43
05CN	052800109	AUTOLIV INC			COMMON STOCK USD1			19 Oct 2012	24 Oct 2012	1 000000
12JPEBBD7CZ	245	100 000	Local		6,371 71		6,046 14	325 57		325 57
			Base		6,371 71		6,046 14	325 57	0 00	325 57
05CN	052800109	AUTOLIV INC			COMMON STOCK USD1			04 Dec 2012	07 Dec 2012	1 000000
12LCEBBFNGB	398	100 000	Local		6,066 00		6,004 31	61 69		61 69
			Base		6,066 00		6,004 31	61 69	0 00	61 69
05CN	052800109	AUTOLIV INC			COMMON STOCK USD1			26 Dec 2012	31 Dec 2012	1 000000
12LREBBFTQ3	466	100 000	Local		6,562 26		6,004 31	557 95		557 95
			Base		6,562 26		6,004 31	557 95	0 00	557 95

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	052800109	AUTOLIV INC			COMMON STOCK USD1			26 Dec 2012	31 Dec 2012	1 000000
12LREBBFTQ6		469		200 000	Local	13,127 30	12,008 61	1,118 69		1,118 69
					Base	13,127 30	12,008 61	1,118 69	0 00	1,118 69
05CN	052800109	AUTOLIV INC			COMMON STOCK USD1			11 Jan 2013	16 Jan 2013	1 000000
13AIEBBGW2W		528		100 000	Local	6,510 21	6,004 31	505 90		505 90
					Base	6,510 21	6,004 31	505 90	0 00	505 90
05CN	052800109	AUTOLIV INC			COMMON STOCK USD1			11 Jan 2013	16 Jan 2013	1 000000
13AIEBBGW20		531		200 000	Local	13,017 94	12,008 61	1,009 33		1,009 33
					Base	13,017 94	12,008 61	1,009 33	0 00	1,009 33
052800109 Total										
					Local	82,631 21	78,306 99	4,324 22		4,324 22
					Base	82,631 21	78,306 99	4,324 22	0 00	4,324 22
05C5	073685109	BEACON ROOFING SUPPLY INC			COMMON STOCK USD 01			06 Jul 2012	11 Jul 2012	1 000000
1205C5BBBTK		539		2,405 000	Local	62,725 80	43,135 15	19,590 65		19,590 65
					Base	62,725 80	43,135 15	19,590 65	0 00	19,590 65
05C5	073685109	BEACON ROOFING SUPPLY INC			COMMON STOCK USD 01			07 Aug 2012	10 Aug 2012	1 000000
1205C5BBBVM		564		4,765 000	Local	118,355 65	85,463 19	32,892 46		32,892 46
					Base	118,355 65	85,463 19	32,892 46	0.00	32,892 46
073685109 Total										
					Local	181,081 45	128,598 34	52,483 11		52,483 11
					Base	181,081 45	128,598 34	52,483 11	0 00	52,483 11
05CN	088606108	BHP BILLITON LTD SPON ADR			ADR			07 Jun 2012	12 Jun 2012	1 000000
1205CNBBC8N		631		100 000	Local	6,469 54	7,070 15	-600 61		-600 61
					Base	6,469 54	7,070 15	-600 61	0 00	-600 61
05CN	088606108	BHP BILLITON LTD SPON ADR			ADR			18 Jun 2012	21 Jun 2012	1 000000
1205CNBBC9V		654		200 000	Local	13,100 39	14,140 29	-1,039 90		-1,039 90
					Base	13,100 39	14,140 29	-1,039 90	0 00	-1,039 90

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Rate Trd Date	Security Gnl/Ls	Stl Date	Sell Rate
SSB Trade ID												Net Gnl/Ls
05CN	088606108	BHP BILLITON LTD SPON ADR			ADR				20 Jun 2012		25 Jun 2012	1 000000
1205CN	088606108		672	800 000	Local	53,674 15	56,561 18		-2,887 03			-2,887 03
					Base	53,674 15	56,561 18		-2,887 03		0 00	-2,887 03
088606108 Total												
					Local	73,244 08	77,771 62		-4,527 54			-4,527 54
					Base	73,244 08	77,771 62		-4,527 54		0 00	-4,527 54
110122108 Total												
05CN	110122108	BRISTOL MYERS SQUIBB CO			COMMON STOCK USD 1				22 May 2013		28 May 2013	1 000000
13QE	088606108		162	300 000	Local	13,767 00	9,663 04		4,103 96			4,103 96
					Base	13,767 00	9,663 04		4,103 96		0 00	4,103 96
05CN	110122108	BRISTOL MYERS SQUIBB CO			COMMON STOCK USD 1				19 Mar 2013		22 Mar 2013	1 000000
13CN	088606108		729	200 000	Local	7,813 10	6,442 03		1,371 07			1,371 07
					Base	7,813 10	6,442 03		1,371 07		0 00	1,371 07
110122108 Total												
					Local	21,580 10	16,105 07		5,475 03			5,475 03
					Base	21,580 10	16,105 07		5,475 03		0 00	5,475 03
111320107 Total												
05CN	111320107	BROADCOM CORP CL A			COMMON STOCK USD 0001				07 Feb 2013		12 Feb 2013	1 000000
13BF	088606108		610	300 000	Local	9,701 51	9,334 75		366 76			366 76
					Base	9,701 51	9,334 75		366 76		0 00	366 76
05CN	111320107	BROADCOM CORP CL A			COMMON STOCK USD 0001				08 Feb 2013		13 Feb 2013	1 000000
13BG	088606108		621	300 000	Local	9,932 77	9,334 75		598 02			598 02
					Base	9,932 77	9,334 75		598 02		0 00	598 02
111320107 Total												
					Local	19,634 28	18,669 50		964 78			964 78
					Base	19,634 28	18,669 50		964 78		0 00	964 78
111320107 Total												
05CJ	111320107	BROADSOFT INC			COMMON STOCK				06 Aug 2012		09 Aug 2012	1 000000
1205CJ	088606108		482	170 000	Local	4,816 94	5,559 68		-742 74			-742 74
					Base	4,816 94	5,559 68		-742 74		0 00	-742 74

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

Sell Rate
Net Gn/Ls

12541W209 Total

921 11
921 11

05CJ	140781105	CARBO CERAMICS INC		COMMON STOCK USD 01				01 Jun 2012	06 Jun 2012	1 000000
1205CJBB8CP8	224			Local	222 000	16,860 36	23,062 72	-6,202 36		-6,202 36
				Base		16,860 36	23,062 72	-6,202 36	0 00	-6,202 36

05CJ	140781105	CARBO CERAMICS INC		COMMON STOCK USD 01				22 Jun 2012	27 Jun 2012	1 000000
1205CJBB8CTX	296			Local	403 000	30,259 82	41,866 11	-11,606 29		-11,606 29
				Base		30,259 82	41,866 11	-11,606 29	0 00	-11,606 29

05CJ	140781105	CARBO CERAMICS INC		COMMON STOCK USD 01				25 Jun 2012	28 Jun 2012	1 000000
1205CJBB8CT4	301			Local	161 000	11,717 57	16,725 66	-5,008 09		-5,008 09
				Base		11,717 57	16,725 66	-5,008 09	0 00	-5,008 09

05CJ	140781105	CARBO CERAMICS INC		COMMON STOCK USD 01				26 Jul 2012	31 Jul 2012	1 000000
1205CJBB8C20	417			Local	283 000	21,876 48	29,399 77	-7,523 29		-7,523 29
				Base		21,876 48	29,399 77	-7,523 29	0 00	-7,523 29

05CJ	140781105	CARBO CERAMICS INC		COMMON STOCK USD 01				26 Jul 2012	31 Jul 2012	1 000000
1205CJBB8C2S	420			Local	391 000	33,112 22	40,619 47	-7,507 25		-7,507 25
				Base		33,112 22	40,619 47	-7,507 25	0 00	-7,507 25

05CJ	140781105	CARBO CERAMICS INC		COMMON STOCK USD 01				27 Jul 2012	01 Aug 2012	1 000000
1205CJBB8C3B	441			Local	1,096 000	73,739 41	113,859 19	-40,119 78		-40,119 78
				Base		73,739 41	113,859 19	-40,119 78	0 00	-40,119 78

140781105 Total

-77,967 06
-77,967 06

05CN	14149Y108	CARDINAL HEALTH INC		COMMON STOCK NPV				07 Sep 2012	12 Sep 2012	1 000000
1205CNBBDP3	099			Local	1,300 000	49,939 81	53,174 44	-3,234 63		-3,234 63
				Base		49,939 81	53,174 44	-3,234 63	0 00	-3,234 63

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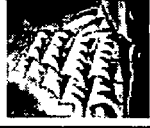
Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Rate Trd Date	Security Gnl/Ls	Stl Date	Sell Rate
SSB Trade ID												Net Gnl/Ls
05CN	14149Y108	CARDINAL HEALTH INC			COMMON STOCK NPV				26 Dec 2012		31 Dec 2012	1 000000
12LREB8FTQ8		471		400 000	Local	16,631 26	16,361 36		269 90			269 90
					Base	16,631 26	16,361 36		269 90		0 00	269 90
05CN	14149Y108	CARDINAL HEALTH INC			COMMON STOCK NPV				21 Feb 2013		26 Feb 2013	1 000000
13BOEBBFJP1		666		300 000	Local	13,637 69	12,271 02		1,366 67			1,366 67
					Base	13,637 69	12,271 02		1,366 67		0 00	1,366 67
05CN	14149Y108	CARDINAL HEALTH INC			COMMON STOCK NPV				25 Feb 2013		28 Feb 2013	1 000000
13BQEBBFB1K		674		100 000	Local	4,590 84	4,090 34		500 50			500 50
					Base	4,590 84	4,090 34		500 50		0 00	500 50
05CN	14149Y108	CARDINAL HEALTH INC			COMMON STOCK NPV				25 Feb 2013		28 Feb 2013	1 000000
13BQEBBFB1Q		678		300 000	Local	13,721 54	12,271 02		1,450 52			1,450 52
					Base	13,721 54	12,271 02		1,450 52		0 00	1,450 52
14149Y108 Total												
					Local	98,521 14	98,168 18		352 96			352 96
					Base	98,521 14	98,168 18		352 96		0 00	352 96
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV				20 Jun 2012		25 Jun 2012	1 000000
1205CJBBCXL		282		119 000	Local	11,652 81	5,000 93		6,651 88			6,651 88
					Base	11,652 81	5,000 93		6,651 88		0 00	6,651 88
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV				21 Jun 2012		26 Jun 2012	1 000000
1205CJBBCXJ		287		41 000	Local	4,023 91	1,723 01		2,300 90			2,300 90
					Base	4,023 91	1,723 01		2,300 90		0 00	2,300 90
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV				22 Jun 2012		27 Jun 2012	1 000000
1205CJBBCXG		294		20 000	Local	1,891 24	840 49		1,050 75			1,050 75
					Base	1,891 24	840 49		1,050 75		0 00	1,050 75
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV				22 Jun 2012		27 Jun 2012	1 000000
1205CJBBCXD		295		68 000	Local	6,475 84	2,857 67		3,618 17			3,618 17
					Base	6,475 84	2,857 67		3,618 17		0 00	3,618 17

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SSB Trade ID				Shares/Par	Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls	
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV			25 Jun 2012	28 Jun 2012	1 000000
1205CJBBCXB		300		6 000	Local 557 86	252 15		305 71		305 71
					Base 557 86	252 15		305 71	0 00	305 71
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV			26 Jun 2012	29 Jun 2012	1 000000
1205CJBBCW8		308		92 000	Local 8,685 12	3,866 26		4,818 86		4,818 86
					Base 8,685 12	3,866 26		4,818 86	0 00	4,818 86
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV			11 Jul 2012	11 Jul 2012	1 000000
1205CJBBDNX		348		2,342 000	Local 98,421 63	98,421 63		0 00		0 00
					Base 98,421 63	98,421 63		0 00	0 00	0 00
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV			11 Jul 2012	11 Jul 2012	1 000000
1205CJBBD0L		348		-2,342 000	Local -98,421 63	-98,421 63		0 00		0 00
CXL					Base -98,421 63	-98,421 63		0 00	0 00	0 00
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV			22 Apr 2013	25 Apr 2013	1 000000
13DQEBBGNLF		665		296 000	Local 15,890 90	6,652 96		9,237 94		9,237 94
					Base 15,890 90	6,652 96		9,237 94	0 00	9,237 94
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV			23 Apr 2013	26 Apr 2013	1 000000
13DREBBFL07		679		617 000	Local 33,400 92	13,867 82		19,533 10		19,533 10
					Base 33,400 92	13,867 82		19,533 10	0 00	19,533 10
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV			30 Apr 2013	03 May 2013	1 000000
13EAEBBJ0C2		719		579 000	Local 33,468 45	13,013 72		20,454 73		20,454 73
					Base 33,468 45	13,013 72		20,454 73	0 00	20,454 73
05CJ	148887102	CATAMARAN CORP			COMMON STOCK NPV			22 May 2013	28 May 2013	1 000000
13EQEBBFSK8		790		1,504 000	Local 72,485 97	33,804 21		38,681 76		38,681 76
					Base 72,485 97	33,804 21		38,681 76	0 00	38,681 76
148887102 Total										
					Local 188,533 02	81,879 22		106,653 80		106,653 80
					Base 188,533 02	81,879 22		106,653 80	0 00	106,653 80

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			13 Sep 2012	18 Sep 2012	1 000000
1205CNBBDQP		113		100 000	Local	3,148 55	2,467 59	680 96		680 96
					Base	3,148 55	2,467 59	680 96	0 00	680 96
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			03 Dec 2012	06 Dec 2012	1 000000
12LBEBBFWKS		393		100 000	Local	3,023 83	2,493 75	530 08		530 08
					Base	3,023 83	2,493 75	530 08	0 00	530 08
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			08 Feb 2013	13 Feb 2013	1 000000
13BGEBBGGM0		616		100 000	Local	2,598 31	2,493 75	104 56		104 56
					Base	2,598 31	2,493 75	104 56	0 00	104 56
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			08 Feb 2013	13 Feb 2013	1 000000
13BGEBBGGM3		619		200 000	Local	5,191 20	4,987 51	203 69		203 69
					Base	5,191 20	4,987 51	203 69	0 00	203 69
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			11 Feb 2013	14 Feb 2013	1 000000
13BHEBBFRWP		624		100 000	Local	2,547 51	2,493 75	53 76		53 76
					Base	2,547 51	2,493 75	53 76	0 00	53 76
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			11 Feb 2013	14 Feb 2013	1 000000
138HEBBFRWQ		625		200 000	Local	5,103 88	4,987 51	116 37		116 37
					Base	5,103 88	4,987 51	116 37	0 00	116 37
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			12 Feb 2013	15 Feb 2013	1 000000
13BIEBBD8PR		629		900 000	Local	23,202 01	22,443 79	758 22		758 22
					Base	23,202 01	22,443 79	758 22	0 00	758 22
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			13 Feb 2013	19 Feb 2013	1 000000
13BJEBBGGVZ		636		500 000	Local	12,865 86	12,468 77	397 09		397 09
					Base	12,865 86	12,468 77	397 09	0 00	397 09
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			15 Feb 2013	21 Feb 2013	1 000000
13BLEBBF2QX		648		600 000	Local	15,536 83	14,962 53	574 30		574 30
					Base	15,536 83	14,962 53	574 30	0 00	574 30

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			19 Feb 2013	22 Feb 2013	1 000000
13BMEBBFTG0		651		100 000	Local	2,601 32	2,493 76	107 56		107 56
					Base	2,601 32	2,493 76	107 56	0 00	107 56
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			19 Feb 2013	22 Feb 2013	1 000000
13BMEBBFTG2		652		200 000	Local	5,204 54	4,987 51	217 03		217 03
					Base	5,204 54	4,987 51	217 03	0 00	217 03
05CN	149205106	CATO CORP CLASS A			COMMON STOCK USD 033			02 Jul 2012	06 Jul 2012	1,000000
1205CNBDDN		709		300 000	Local	9,308 94	7,402 77	1,906 17		1,906 17
					Base	9,308 94	7,402 77	1,906 17	0 00	1,906 17
149205106 Total										
					Local	90,332 78	84,682 99	5,649 79		5,649 79
					Base	90,332 78	84,682 99	5,649 79	0 00	5,649 79
05CJ	14964U108	CAVIUM INC			COMMON STOCK USD 001			03 Dec 2012	06 Dec 2012	1 000000
12LBEBBGZTZ		083		577 000	Local	19,906 11	16,416 65	3,489 46		3,489 46
					Base	19,906 11	16,416 65	3,489 46	0 00	3,489 46
05CJ	14964U108	CAVIUM INC			COMMON STOCK USD 001			04 Dec 2012	07 Dec 2012	1 000000
12LCEBBGCT8		133		807 000	Local	27,437 70	22,960 55	4,477 15		4,477 15
					Base	27,437 70	22,960 55	4,477 15	0 00	4,477 15
05CJ	14964U108	CAVIUM INC			COMMON STOCK USD 001			20 Sep 2012	25 Sep 2012	1 000000
1205CJBBDFFD		623		48 000	Local	1,664 40	1,362 31	302 09		302 09
					Base	1,664 40	1,362 31	302 09	0 00	302 09
05CJ	14964U108	CAVIUM INC			COMMON STOCK USD 001			21 Sep 2012	26 Sep 2012	1 000000
1205CJBBDFF5		636		43 000	Local	1,504 24	1,220 40	283 84		283 84
					Base	1,504 24	1,220 40	283 84	0 00	283 84
05CJ	14964U108	CAVIUM INC			COMMON STOCK USD 001			02 Oct 2012	05 Oct 2012	1 000000
1205CJBBDHQ		670		240 000	Local	7,879 60	6,811 55	1,068 05		1,068 05
					Base	7,879 60	6,811 55	1,068 05	0 00	1,068 05

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SSB Trade ID							Cost	Security Gnl/Ls	Curr Gnl/Ls

14964U108 Total

05C5	151020104	CELGENE CORP			COMMON STOCK USD 01			30 Apr 2013	03 May 2013	
13DVEBBQ310		083		315 000	Local	58,392 05	48,771 46	9,620 59		9,620 59
					Base	58,392 05	48,771 46	9,620 59	0 00	9,620 59
05C5	151020104	CELGENE CORP			COMMON STOCK USD 01			18 Jan 2013	24 Jan 2013	
13ANEBBGRTJ		716		725 000	Local	72,409 05	43,480 03	28,929 02		28,929 02
					Base	72,409 05	43,480 03	28,929 02	0 00	28,929 02
05C5	151020104	CELGENE CORP			COMMON STOCK USD 01			15 Feb 2013	21 Feb 2013	
138KEBBPQ15		752		435 000	Local	43,055 33	26,088 02	16,967 31		16,967 31
					Base	43,055 33	26,088 02	16,967 31	0 00	16,967 31
151020104 Total										
					Local	152,453 84	88,459 38	63,994 46		63,994 46
					Base	152,453 84	88,459 38	63,994 46	0 00	63,994 46

05CN	166764100	CHEVRON CORP			COMMON STOCK USD 75			13 Aug 2012	16 Aug 2012	
1205CNBBDL5		023		100 000	Local	11,330 13	10,634 40	695 73		695 73
					Base	11,330 13	10,634 40	695 73	0 00	695 73
05CN	166764100	CHEVRON CORP			COMMON STOCK USD 75			23 Aug 2012	28 Aug 2012	
1205CNBBDNX		059		100 000	Local	11,157 08	10,634 40	522 68		522 68
					Base	11,157 08	10,634 40	522 68	0 00	522 68
05CN	166764100	CHEVRON CORP			COMMON STOCK USD 75			24 May 2013	30 May 2013	
13ESEBBLTT9		173		200 000	Local	25,091 64	21,268 79	3,822 85		3,822 85
					Base	25,091 64	21,268 79	3,822 85	0 00	3,822 85
05CN	166764100	CHEVRON CORP			COMMON STOCK USD 75			13 Feb 2013	19 Feb 2013	
13BJEBBGGV		634		125 000	Local	14,428 29	13,293 00	1,135 29		1,135 29
					Base	14,428 29	13,293 00	1,135 29	0 00	1,135 29

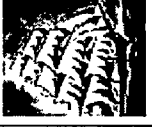
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Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Security Description		Shares/Par	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID		Lot					Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
166764100 Total										
05C5	184496107	CLEAN HARBORS INC		COMMON STOCK USD 01				30 Apr 2013	03 May 2013	1 000000
13DVEBBQ316		089	815 000	Local		46,127 96	43,407 02	2,720 94		2,720 94
				Base		46,127 96	43,407 02	2,720 94	0 00	2,720 94
05C5	184496107	CLEAN HARBORS INC		COMMON STOCK USD 01				15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ2S		768	1,240 000	Local		62,903 78	66,042 58	-3,138 80		-3,138 80
				Base		62,903 78	66,042 58	-3,138 80	0 00	-3,138 80
184496107 Total										
				Local		109,031 74	109,449 60	-417 86		-417 86
				Base		109,031 74	109,449 60	-417 86	0 00	-417 86
189754104 Total										
05CN	189754104	COACH INC		COMMON STOCK USD 01				18 Apr 2013	23 Apr 2013	1 000000
13DOEBBFMQ9		021	200 000	Local		10,314 12	10,988 75	-674 63		-674 63
				Base		10,314 12	10,988 75	-674 63	0 00	-674 63
05CN	189754104	COACH INC		COMMON STOCK USD 01				22 Aug 2012	27 Aug 2012	1 000000
1205CNBBDM8		056	200 000	Local		11,092 77	11,386 18	-293 41		-293 41
				Base		11,092 77	11,386 18	-293 41	0 00	-293 41
05CN	189754104	COACH INC		COMMON STOCK USD 01				06 Sep 2012	11 Sep 2012	1 000000
1205CNBBDPR		090	100 000	Local		5,938 55	5,693 09	245 46		245 46
				Base		5,938 55	5,693 09	245 46	0 00	245 46
05CN	189754104	COACH INC		COMMON STOCK USD 01				11 Sep 2012	14 Sep 2012	1 000000
1205CNBBDQH		107	100 000	Local		6,239 20	5,693 09	546 11		546 11
				Base		6,239 20	5,693 09	546 11	0 00	546 11
189754104 Total										
				Local		33,584 64	33,761 11	-176 47		-176 47
				Base		33,584 64	33,761 11	-176 47	0 00	-176 47

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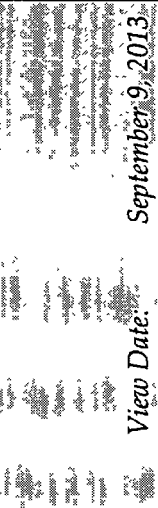
STATE STREET

Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gnl/Ls	Curr Gnl/Ls	Net Gnl/Ls
05CN	194162103	COLGATE PALMOLIVE CO			COMMON STOCK USD1			27 Feb 2013	04 Mar 2013	1 000000
138SEBBH1KP	686			100 000	Local	11,462 53	9,547 09	1,915 44		1,915 44
					Base	11,462 53	9,547 09	1,915 44	0.00	1,915 44
05C5	20605P101	CONCHO RESOURCES INC			COMMON STOCK USD 001			30 Apr 2013	03 May 2013	1 000000
13DVEBBQ31Z	082			270 000	Local	23,240 07	22,097 47	1,142 60		1,142 60
					Base	23,240 07	22,097 47	1,142 60	0 00	1,142 60
05C5	20605P101	CONCHO RESOURCES INC			COMMON STOCK USD 001			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ14	751			385 000	Local	36,635 77	31,509 36	5,126 41		5,126 41
					Base	36,635 77	31,509 36	5,126 41	0 00	5,126 41
20605P101 Total										
					Local	59,875 84	53,606 83	6,269 01		6,269 01
					Base	59,875 84	53,606 83	6,269 01	0 00	6,269 01
05C5	206708109	CONCUR TECHNOLOGIES INC			COMMON STOCK USD 001			30 Apr 2013	03 May 2013	1 000000
13DVEBBQ315	088			805 000	Local	56,952 47	36,413 33	20,539 14		20,539 14
					Base	56,952 47	36,413 33	20,539 14	0 00	20,539 14
05CJ	206708109	CONCUR TECHNOLOGIES INC			COMMON STOCK USD 001			20 Sep 2012	25 Sep 2012	1 000000
1205CJBBDfB	622			37 000	Local	2,756 10	1,375 40	1,380 70		1,380 70
					Base	2,756 10	1,375 40	1,380 70	0 00	1,380 70
05CJ	206708109	CONCUR TECHNOLOGIES INC			COMMON STOCK USD 001			21 Sep 2012	26 Sep 2012	1 000000
1205CJBBDf3	635			35 000	Local	2,627 21	1,301 05	1,326 16		1,326 16
					Base	2,627 21	1,301 05	1,326 16	0 00	1,326 16
05CJ	206708109	CONCUR TECHNOLOGIES INC			COMMON STOCK USD 001			02 Oct 2012	05 Oct 2012	1 000000
1205CJBBDHL	668			160 000	Local	11,641 66	5,947 66	5,694 00		5,694 00
					Base	11,641 66	5,947 66	5,694 00	0 00	5,694 00
05C5	206708109	CONCUR TECHNOLOGIES INC			COMMON STOCK USD 001			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ2K	762			1,055 000	Local	73,468 34	47,721 81	25,746 53		25,746 53
					Base	73,468 34	47,721 81	25,746 53	0 00	25,746 53

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SSB Trade ID														

206708109 Total

05C5	22160N109	COSTAR GROUP INC			COMMON STOCK USD 01				30 Apr 2013		03 May 2013		1 000000	
13DVEBBQ311		084		345 000	Local	147,445 78	92,759 25	18,987 18	54,686 53				54,686 53	
					Base	147,445 78	92,759 25	18,987 18	54,686 53			0 00	54,686 53	
05CJ	22160N109	COSTAR GROUP INC			COMMON STOCK USD 01				06 Jul 2012		11 Jul 2012		1 000000	
1205CJBBCWX		339		136 000	Local	10,984 31	7,677 85	7,677 85	3,306 46				3,306 46	
					Base	10,984 31	7,677 85	7,677 85	3,306 46			0 00	3,306 46	
05CJ	22160N109	COSTAR GROUP INC			COMMON STOCK USD 01				09 Jul 2012		12 Jul 2012		1 000000	
1205CJBBCXS		343		119 000	Local	9,592 64	6,718 12	6,718 12	2,874 52				2,874 52	
					Base	9,592 64	6,718 12	6,718 12	2,874 52			0 00	2,874 52	
05CJ	22160N109	COSTAR GROUP INC			COMMON STOCK USD 01				07 Feb 2013		12 Feb 2013		1 000000	
13BFEBBHJ9C		365		38 000	Local	3,645 63	2,189 72	2,189 72	1,455 91				1,455 91	
					Base	3,645 63	2,189 72	2,189 72	1,455 91			0 00	1,455 91	
05CJ	22160N109	COSTAR GROUP INC			COMMON STOCK USD 01				07 Feb 2013		12 Feb 2013		1 000000	
13BFEBBHJ9H		369		230 000	Local	22,058 32	13,253 55	13,253 55	8,804 77				8,804 77	
					Base	22,058 32	13,253 55	13,253 55	8,804 77			0 00	8,804 77	
05CJ	22160N109	COSTAR GROUP INC			COMMON STOCK USD 01				08 Feb 2013		13 Feb 2013		1 000000	
13BGEBBG04S		377		112 000	Local	10,713 38	6,453 91	6,453 91	4,259 47				4,259 47	
					Base	10,713 38	6,453 91	6,453 91	4,259 47			0 00	4,259 47	
05CJ	22160N109	COSTAR GROUP INC			COMMON STOCK USD 01				12 Feb 2013		15 Feb 2013		1 000000	
13BIEBBFPL8		387		19 000	Local	1,832 57	1,094 86	1,094 86	737 71				737 71	
					Base	1,832 57	1,094 86	1,094 86	737 71			0 00	737 71	
05CJ	22160N109	COSTAR GROUP INC			COMMON STOCK USD 01				19 Jul 2012		24 Jul 2012		1 000000	
1205CJBBC1Q		392		7 000	Local	559 96	395 18	395 18	164 78				164 78	
					Base	559 96	395 18	395 18	164 78			0 00	164 78	

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SSB Trade ID							Cost	Security Gnl/Ls	Curr Gnl/Ls	Net Gnl/Ls
05CJ	22160N109	COSTAR GROUP INC			COMMON STOCK USD 01			13 Feb 2013	19 Feb 2013	1 000000
13BJEBBGP7		395		202 000	Local	19,365 30	11,640 08	7,725 22		7,725 22
					Base	19,365 30	11,640 08	7,725 22	0 00	7,725 22
05CJ	22160N109	COSTAR GROUP INC			COMMON STOCK USD 01			26 Jul 2012	31 Jul 2012	1 000000
1205CJBBC24		415		190 000	Local	15,281 58	10,726 41	4,555 17		4,555 17
					Base	15,281 58	10,726 41	4,555 17	0 00	4,555 17
05C5	22160N109	COSTAR GROUP INC			COMMON STOCK USD 01			15 Feb 2013	21 Feb 2013	1 000000
138KEBBPQ16		753		475 000	Local	45,523 97	26,141 77	19,382 20		19,382 20
					Base	45,523 97	26,141 77	19,382 20	0 00	19,382 20
22160N109 Total										
					Local	176,595 33	105,278 63	71,316 70		71,316 70
					Base	176,595 33	105,278 63	71,316 70	0 00	71,316 70
05CJ	222816100	COVANCE INC			COMMON STOCK USD 01			06 Nov 2012	09 Nov 2012	1 000000
12KEEBBHHQL		023		213 000	Local	11,680 54	8,941 78	2,738 76		2,738 76
					Base	11,680 54	8,941 78	2,738 76	0 00	2,738 76
05CJ	222816100	COVANCE INC			COMMON STOCK USD 01			07 Nov 2012	13 Nov 2012	1 000000
12KFEBBFD35		030		335 000	Local	18,386 76	14,063 36	4,323 40		4,323 40
					Base	18,386 76	14,063 36	4,323 40	0 00	4,323 40
05CJ	222816100	COVANCE INC			COMMON STOCK USD 01			30 Apr 2013	03 May 2013	1 000000
13EAEBBJOCX		715		180 000	Local	13,405 35	7,608 56	5,796 79		5,796 79
					Base	13,405 35	7,608 56	5,796 79	0 00	5,796 79
05CJ	222816100	COVANCE INC			COMMON STOCK USD 01			01 May 2013	06 May 2013	1 000000
13EBEBBF282		723		71 000	Local	5,288 24	3,001 15	2,287 09		2,287 09
					Base	5,288 24	3,001 15	2,287 09	0 00	2,287 09
222816100 Total										
					Local	48,760 89	33,614 85	15,146 04		15,146 04
					Base	48,760 89	33,614 85	15,146 04	0 00	15,146 04

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Security Gnl/Ls	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID												Net Gnl/Ls
05C8	233203611	DFA EMERGING MARKETS SMALL CAP			DFA EMERGING MARKETS SML CAP							
13BNEBBKG75		383		23,052 098	Local	500,000 00	434,574 12		65,425 88	15 Feb 2013	15 Feb 2013	1 000000
					Base	500,000 00	434,574 12		65,425 88			65,425 88
05C5	242309102	DEALERTRACK TECHNOLOGIES INC			COMMON STOCK USD 01							
13DVEBBQNPS		075		1,270 000	Local	35,144 43	23,849 87		11,294 56	30 Apr 2013	03 May 2013	1 000000
					Base	35,144 43	23,849 87		11,294 56			11,294 56
05C5	242309102	DEALERTRACK TECHNOLOGIES INC			COMMON STOCK USD 01							
13AJEBBQXDW		710		1,870 000	Local	58,427 39	35,117 52		23,309 87	15 Jan 2013	18 Jan 2013	1 000000
					Base	58,427 39	35,117 52		23,309 87			23,309 87
05C5	242309102	DEALERTRACK TECHNOLOGIES INC			COMMON STOCK USD 01							
13BKEBBPQ24		776		1,805 000	Local	59,049 61	33,896 86		25,152 75	15 Feb 2013	21 Feb 2013	1 000000
					Base	59,049 61	33,896 86		25,152 75			25,152 75
242309102 Total												
					Local	152,621 43	92,864 25		59,757 18			59,757 18
					Base	152,621 43	92,864 25		59,757 18			59,757 18
05CN	244199105	DEERE + CO			COMMON STOCK USD1							
12JUEBBJGVD		277		100 000	Local	8,570 30	8,009 01		561 29	26 Oct 2012	31 Oct 2012	1 000000
					Base	8,570 30	8,009 01		561 29			561 29
05CN	25243Q205	DIAGEO PLC SPONSORED ADR			ADR							
1205CNBBDVZ		202		200 000	Local	23,205 04	17,273 93		5,931 11	04 Oct 2012	10 Oct 2012	1 000000
					Base	23,205 04	17,273 93		5,931 11			5,931 11
05CN	25243Q205	DIAGEO PLC SPONSORED ADR			ADR							
1205CNBBDJN		785		150 000	Local	16,254 76	12,955 45		3,299 31	01 Aug 2012	06 Aug 2012	1 000000
					Base	16,254 76	12,955 45		3,299 31			3,299 31
25243Q205 Total												
					Local	39,459 80	30,229 38		9,230 42			9,230 42
					Base	39,459 80	30,229 38		9,230 42			9,230 42

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description		Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID						Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN 263534109 12JREBBD4J1	DU PONT (E I) DE NEMOURS 261	COMMON STOCK USD 3 Local Base	400 000			18,165 63 18,165 63	18,401 13 18,401 13	23 Oct 2012	26 Oct 2012	1 000000
								-235 50		-235 50
								0 00		-235 50
05CN 263534109 12KJEBBGQ39	DU PONT (E I) DE NEMOURS 318	COMMON STOCK USD 3 Local Base	400 000			17,234 77 17,234 77	18,401 13 18,401 13	13 Nov 2012	16 Nov 2012	1 000000
								-1,166 36		-1,166 36
								0 00		-1,166 36
05CN 263534109 12KJEBBGQ4C	DU PONT (E I) DE NEMOURS 320	COMMON STOCK USD 3 Local Base	700 000			29,907 87 29,907 87	32,201 99 32,201 99	13 Nov 2012	16 Nov 2012	1 000000
								-2,294 12		-2,294 12
								0 00		-2,294 12
05CN 263534109 12KKEBBJGD8	DU PONT (E I) DE NEMOURS 327	COMMON STOCK USD 3 Local Base	400 000			16,934 46 16,934 46	18,401 13 18,401 13	14 Nov 2012	19 Nov 2012	1 000000
								-1,466 67		-1,466 67
								0 00		-1,466 67
05CN 263534109 12KLEBFC5B	DU PONT (E I) DE NEMOURS 338	COMMON STOCK USD 3 Local Base	600 000			25,360 71 25,360 71	27,601 70 27,601 70	15 Nov 2012	20 Nov 2012	1 000000
								-2,240 99		-2,240 99
								0 00		-2,240 99
05CN 263534109 12KOEBBFH3G	DU PONT (E I) DE NEMOURS 353	COMMON STOCK USD 3 Local Base	400 000			17,183 61 17,183 61	18,401 13 18,401 13	20 Nov 2012	26 Nov 2012	1 000000
								-1,217 52		-1,217 52
								0.00		-1,217 52
05CN 263534109 12KQEBBHND8	DU PONT (E I) DE NEMOURS 365	COMMON STOCK USD 3 Local Base	700 000			30,013 85 30,013 85	32,201 99 32,201 99	23 Nov 2012	28 Nov 2012	1 000000
								-2,188 14		-2,188 14
								0 00		-2,188 14
05CN 263534109 12KREBBD9H5	DU PONT (E I) DE NEMOURS 369	COMMON STOCK USD 3 Local Base	400 000			17,227 45 17,227 45	18,401 13 18,401 13	26 Nov 2012	29 Nov 2012	1 000000
								-1,173 68		-1,173 68
								0 00		-1,173 68
05CN 263534109 12KSEBBDX27	DU PONT (E I) DE NEMOURS 377	COMMON STOCK USD 3 Local Base	700 000			30,422 15 30,422 15	32,201 99 32,201 99	27 Nov 2012	30 Nov 2012	1 000000
								-1,779 84		-1,779 84
								0 00		-1,779 84

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description		Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID						Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	263534109	DU PONT (E I) DE NEMOURS			COMMON STOCK USD 3			01 Aug 2012	06 Aug 2012	1 000000
1205CNBBDJL		786		200 000	Local	10,312 40	9,200 57	1,111 83		1,111 83
					Base	10,312 40	9,200 57	1,111 83	0 00	1,111 83
263534109 Total										
					Local	212,762 90	225,413 89	-12,650 99		-12,650 99
					Base	212,762 90	225,413 89	-12,650 99	0 00	-12,650 99
05CN	26884L109	EQT CORP			COMMON STOCK NPV			08 May 2013	13 May 2013	1 000000
13EGEBBFJKR		106		100 000	Local	7,502 47	5,461 09	2,041 38		2,041 38
					Base	7,502 47	5,461 09	2,041 38	0 00	2,041 38
05C5	278865100	ECOLAB INC			COMMON STOCK USD1			30 Apr 2013	03 May 2013	1 000000
13DVEBBQ317		090		815 000	Local	67,900 60	43,008 12	24,892 48		24,892 48
					Base	67,900 60	43,008 12	24,892 48	0 00	24,892 48
05C5	278865100	ECOLAB INC			COMMON STOCK USD1			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ2L		763		1,105 000	Local	83,480 87	58,311 62	25,169 25		25,169 25
					Base	83,480 87	58,311 62	25,169 25	0 00	25,169 25
278865100 Total										
					Local	151,381 47	101,319 74	50,061 73		50,061 73
					Base	151,381 47	101,319 74	50,061 73	0 00	50,061.73
05CF	290999952	ESG CROSS BORDER EQ OFFSHORE			FUND LTD			01 Jan 2013	31 Jan 2013	1 000000
13BPBBN8B1		086		3,215 547	Local	4,001,563 35	4,000,000 00	1,563 35		1,563 35
					Base	4,001,563 35	4,000,000 00	1,563.35	0 00	1,563 35
05CN	291011104	EMERSON ELECTRIC CO			COMMON STOCK USD 5			05 Nov 2012	08 Nov 2012	1 000000
12KDEBBD7DT		294		300 000	Local	15,078 98	14,004 82	1,074 16		1,074 16
					Base	15,078 98	14,004 82	1,074 16	0 00	1,074 16
05C5	302130109	EXPEDITORS INTL WASH INC			COMMON STOCK USD 01			30 Apr 2013	03 May 2013	1 000000
13DVEBBQ32D		095		1,755 000	Local	62,416 39	49,010 29	13,406 10		13,406 10
					Base	62,416 39	49,010 29	13,406 10	0 00	13,406 10

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Security Gn/Ls	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID												Net Gn/Ls
05CN	302130109	EXPEDITORS INTL WASH INC			COMMON STOCK USD 01							
1205CNBBDDV	712	100 000	Local	3,897 00			4,107 13		-210 13	03 Jul 2012	09 Jul 2012	1 000000
			Base	3,897 00			4,107 13		-210 13		0 00	-210 13
05CN	302130109	EXPEDITORS INTL WASH INC			COMMON STOCK USD 01							
1205CNBBDDX	714	300 000	Local	11,687 73			12,321 39		-633 66	03 Jul 2012	09 Jul 2012	1 000000
			Base	11,687 73			12,321 39		-633 66		0 00	-633 66
05CN	302130109	EXPEDITORS INTL WASH INC			COMMON STOCK USD 01							
1205CNBBDD5	715	600 000	Local	23,386 63			24,642 78		-1,256 15	03 Jul 2012	09 Jul 2012	1 000000
			Base	23,386 63			24,642 78		-1,256 15		0 00	-1,256 15
05CN	302130109	EXPEDITORS INTL WASH INC			COMMON STOCK USD 01							
1205CNBBBDGL	758	400 000	Local	14,675 67			16,428 52		-1,752 85	24 Jul 2012	27 Jul 2012	1 000000
			Base	14,675 67			16,428 52		-1,752 85		0 00	-1,752 85
05CN	302130109	EXPEDITORS INTL WASH INC			COMMON STOCK USD 01							
1205CNBBBDGJ	759	400 000	Local	14,667 67			16,428 52		-1,760 85	24 Jul 2012	27 Jul 2012	1 000000
			Base	14,667 67			16,428 52		-1,760 85		0 00	-1,760 85
05C5	302130109	EXPEDITORS INTL WASH INC			COMMON STOCK USD 01							
13BKEBBPQ3C	781	2,445 000	Local	103,690 12			68,279 29		35,410 83	15 Feb 2013	21 Feb 2013	1 000000
			Base	103,690 12			68,279 29		35,410 83		0 00	35,410 83
302130109 Total												
			Local	234,421 21			191,217 92		43,203 29			43,203 29
			Base	234,421 21			191,217 92		43,203 29		0 00	43,203 29
05C5	30214U102	EXPONENT INC			COMMON STOCK USD 001							
13DVEBBQ313	086	570 000	Local	30,115 73			28,665 73		1,450 00	30 Apr 2013	03 May 2013	1 000000
			Base	30,115 73			28,665 73		1,450 00		0 00	1,450 00
05CF	307395905	FARALLON CAPITAL INST PARTNERS L P										
13CJEBBJGNX	094	6,154 193	Local	118,675 00			6,154 19		112,520 81	01 Mar 2013	01 Mar 2013	1 000000
			Base	118,675 00			6,154 19		112,520 81		0 00	112,520 81

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gnl/Ls	Curr Gnl/Ls	Net Gnl/Ls
05CF	307395905	FARALLON CAPITAL INST PARTNERS	L P					17 May 2013	17 May 2013	1 000000
13FDEBBL7NH		124		9,581 443	Local	191,397 00	9,581 44	181,815 56		181,815 56
					Base	191,397 00	9,581 44	181,815 56	0 00	181,815 56
05CF	307395905	FARALLON CAPITAL INST PARTNERS	L P					17 May 2012	01 Jun 2012	1 000000
1205CFB8BJV		787		180,324 866	Local	801,545 00	180,324 87	621,220 13		621,220 13
					Base	801,545 00	180,324 87	621,220 13	0 00	621,220 13
307395905 Total										
					Local	1,111,617 00	196,060 50	915,556 50		915,556 50
					Base	1,111,617 00	196,060 50	915,556 50	0 00	915,556 50
05C5 311900104 FASTENAL CO COMMON STOCK USD 01										
13DVEB8Q32H		097		2,265 000	Local	111,231 65	15,893 22	95,338 43	03 May 2013	1 000000
					Base	111,231 65	15,893 22	95,338 43	0 00	95,338 43
05C5	311900104	FASTENAL CO			COMMON STOCK USD 01			15 Feb 2013	21 Feb 2013	1 000000
13BKEB8PQ3J		785		3,140 000	Local	166,887 25	22,032 99	144,854 26		144,854 26
					Base	166,887 25	22,032 99	144,854 26	0 00	144,854 26
311900104 Total										
					Local	278,118 90	37,926 21	240,192 69		240,192 69
					Base	278,118 90	37,926 21	240,192 69	0 00	240,192 69
05CN 33616C100 FIRST REPUBLIC BANK/CA COMMON STOCK USD 01										
13DHEB8FGNN		781		200 000	Local	7,854 18	6,546 39	1,307 79	12 Apr 2013	1 000000
					Base	7,854 18	6,546 39	1,307 79	0 00	1,307 79
05CN 34354P105 FLOWERVE CORP COMMON STOCK USD1 25										
13DQEB8FWHX		029		100 000	Local	15,261 70	11,259 91	4,001 79	25 Apr 2013	1 000000
					Base	15,261 70	11,259 91	4,001 79	0 00	4,001 79
05CN	34354P105	FLOWERVE CORP			COMMON STOCK USD1 25			22 Apr 2013	25 Apr 2013	1 000000
13DQEB8FWHZ		030		100 000	Local	15,279 96	11,259 91	4,020 05		4,020 05
					Base	15,279 96	11,259 91	4,020 05	0 00	4,020 05

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	34354P105	FLOWERVE CORP			COMMON STOCK USD1 25			24 Apr 2013	29 Apr 2013	1 000000
13DSEBBHG4R	044			100 000	Local	15,593 36	11,259 91	4,333 45		4,333 45
					Base	15,593 36	11,259 91	4,333 45	0 00	4,333 45
05CN	34354P105	FLOWERVE CORP			COMMON STOCK USD1 25			09 May 2013	14 May 2013	1 000000
13HEBBFM8D	110			100 000	Local	16,318 63	11,259 91	5,058 72		5,058 72
					Base	16,318 63	11,259 91	5,058 72	0 00	5,058 72
05CN	34354P105	FLOWERVE CORP			COMMON STOCK USD1 25			09 May 2013	14 May 2013	1 000000
13HEBBFM8G	112			200 000	Local	32,606 52	22,519 83	10,086 69		10,086 69
					Base	32,606 52	22,519 83	10,086 69	0 00	10,086 69
05CN	34354P105	FLOWERVE CORP			COMMON STOCK USD1 25			28 Mar 2013	03 Apr 2013	1 000000
13DAEBBJ0VB	755			100 000	Local	16,641 17	11,259 91	5,381 26		5,381 26
					Base	16,641 17	11,259 91	5,381 26	0 00	5,381 26
34354P105 Total										
					Local	111,701 34	78,819 38	32,881 96		32,881 96
					Base	111,701 34	78,819 38	32,881 96	0 00	32,881 96
05CN	354613101	FRANKLIN RESOURCES INC			COMMON STOCK USD 1			25 Apr 2013	30 Apr 2013	1 000000
13DTEBBGC3J	049			50 000	Local	7,723 67	5,116 49	2,607 18		2,607 18
					Base	7,723 67	5,116 49	2,607 18	0 00	2,607 18
05CN	354613101	FRANKLIN RESOURCES INC			COMMON STOCK USD 1			15 Nov 2012	20 Nov 2012	1,000000
12KLEBBFC46	334			200 000	Local	25,398 57	19,354 80	6,043 77		6,043 77
					Base	25,398 57	19,354 80	6,043 77	0 00	6,043 77
05CN	354613101	FRANKLIN RESOURCES INC			COMMON STOCK USD 1			12 Mar 2013	15 Mar 2013	1 000000
13CIEBBFHQV	715			100 000	Local	14,752 40	10,232 99	4,519 41		4,519 41
					Base	14,752 40	10,232 99	4,519 41	0 00	4,519 41
354613101 Total										
					Local	47,874 64	34,704 28	13,170 36		13,170 36
					Base	47,874 64	34,704 28	13,170 36	0 00	13,170 36

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SSB Trade ID						Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	35671D857	FREEPOR MCMORAN COPPER W/I			COMMON STOCK USD 1			21 Aug 2012	24 Aug 2012	1 000000
1205CNBBDM5		053		500 000	Local	18,575 53	19,828 91	-1,253 38		-1,253 38
					Base	18,575 53	19,828 91	-1,253 38	0 00	-1,253 38
05CN	35671D857	FREEPOR MCMORAN COPPER W/I			COMMON STOCK USD 1			11 Sep 2012	14 Sep 2012	1 000000
1205CNBBDQK		108		200 000	Local	7,992 88	7,931 56	61 32		61 32
					Base	7,992 88	7,931 56	61 32	0 00	61 32
35671D857 Total										
					Local	26,568 41	27,760 47	-1,192 06		-1,192 06
					Base	26,568 41	27,760 47	-1,192 06	0 00	-1,192 06
05CJ	36467W109	GAMESTOP CORP CLASS A			COMMON STOCK USD 001			07 Jun 2012	12 Jun 2012	1 000000
1205CJBBCQ2		246		2,255 000	Local	42,610 65	50,770 97	-8,160 32		-8,160 32
					Base	42,610 65	50,770 97	-8,160 32	0 00	-8,160 32
05CJ	36467W109	GAMESTOP CORP CLASS A			COMMON STOCK USD 001			08 Jun 2012	13 Jun 2012	1 000000
1205CJBBCRL		250		939 000	Local	17,717 97	21,141 44	-3,423 47		-3,423 47
					Base	17,717 97	21,141 44	-3,423 47	0 00	-3,423 47
36467W109 Total										
					Local	60,328 62	71,912 41	-11,583 79		-11,583 79
					Base	60,328 62	71,912 41	-11,583 79	0 00	-11,583 79
05C5	365558105	GARDNER DENVER INC			COMMON STOCK USD 01			11 Mar 2013	14 Mar 2013	1 000000
13CGEBBLXTP		021		1,750 000	Local	130,748 14	119,382 88	11,365 26		11,365 26
					Base	130,748 14	119,382 88	11,365 26	0 00	11,365 26
05CJ	365558105	GARDNER DENVER INC			COMMON STOCK USD 01			03 Dec 2012	06 Dec 2012	1 000000
12LBEBBGZTX		082		547 000	Local	37,778 53	39,883 36	-2,104 83		-2,104 83
					Base	37,778 53	39,883 36	-2,104 83	0 00	-2,104 83
05CJ	365558105	GARDNER DENVER INC			COMMON STOCK USD 01			10 Dec 2012	13 Dec 2012	1 000000
12LGEBBF1FO		175		74 000	Local	5,051 82	5,395 56	-343 74		-343 74
					Base	5,051 82	5,395 56	-343 74	0 00	-343 74

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SSB Trade ID							Cost	Security Gnl/Ls	Curr Gnl/Ls	Net Gnl/Ls
05CJ	365558105	GARDNER DENVER INC			COMMON STOCK USD 01			11 Dec 2012	14 Dec 2012	1 000000
12LHEBBGH3G		179		102 000	Local	7,129 17	7,437 12	-307 95		-307 95
					Base	7,129 17	7,437 12	-307 95	0 00	-307 95
05CJ	365558105	GARDNER DENVER INC			COMMON STOCK USD 01			11 Dec 2012	14 Dec 2012	1 000000
12LHEBBGH3J		181		713 000	Local	49,644 35	51,986 90	-2,342 55		-2,342 55
					Base	49,644 35	51,986 90	-2,342 55	0 00	-2,342 55
05CJ	365558105	GARDNER DENVER INC			COMMON STOCK USD 01			21 Dec 2012	27 Dec 2012	1,000000
12LPEBBFT1Z		229		1,430 000	Local	96,552 73	104,265 45	-7,712 72		-7,712 72
					Base	96,552 73	104,265 45	-7,712 72	0 00	-7,712 72
05C5	365558105	GARDNER DENVER INC			COMMON STOCK USD 01			27 Aug 2012	30 Aug 2012	1 000000
1205C5BBBV5		583		1,910 000	Local	116,571 37	130,297 89	-13,726 52		-13,726 52
					Base	116,571 37	130,297 89	-13,726 52	0 00	-13,726 52
05C5	365558105	GARDNER DENVER INC			COMMON STOCK USD 01			19 Dec 2012	24 Dec 2012	1 000000
12LMEBBMGGC		682		2,125 000	Local	160,835 94	144,964 93	15,871 01		15,871 01
					Base	160,835 94	144,964 93	15,871 01	0 00	15,871 01
05C5	365558105	GARDNER DENVER INC			COMMON STOCK USD 01			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ11		748		295 000	Local	20,452 86	20,124 54	328 32		328 32
					Base	20,452 86	20,124 54	328 32	0 00	328 32
365558105 Total										
							623,738 63	1,026 28		1,026 28
							623,738 63	1,026 28	0 00	1,026 28
05CJ	36866T103	GEN PROBE INC			COMMON STOCK USD 0001			02 Aug 2012	02 Aug 2012	1 000000
1205CJBBC4G		457		3,442 000	Local	284,825 50	180,048 25	104,777 25		104,777 25
					Base	284,825 50	180,048 25	104,777 25	0 00	104,777 25
05CN	370334104	GENERAL MILLS INC			COMMON STOCK USD 1			14 Feb 2013	20 Feb 2013	1 000000
13BKEBBJHN2		642		200 000	Local	8,766 80	7,904 83	861 97		861 97
					Base	8,766 80	7,904 83	861 97	0 00	861 97

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	370334104	GENERAL MILLS INC			COMMON STOCK USD 1			20 Feb 2013	25 Feb 2013	1 000000
13BNEBBFCKT		657		200 000	Local	9,090 79	7,904 83	1,185 96		1,185 96
					Base	9,090 79	7,904 83	1,185 96	0 00	1,185 96
05CN	370334104	GENERAL MILLS INC			COMMON STOCK USD 1			05 Mar 2013	08 Mar 2013	1 000000
13CDEBBD918		703		400 000	Local	18,577 74	15,809 66	2,768 08		2,768 08
					Base	18,577 74	15,809 66	2,768 08	0 00	2,768 08
370334104 Total										
					Local	36,435 33	31,619 32	4,816 01		4,816 01
					Base	36,435 33	31,619 32	4,816 01	0 00	4,816 01
05CJ	37940X102	GLOBAL PAYMENTS INC			COMMON STOCK NPV			03 Apr 2013	08 Apr 2013	1 000000
13DDEBBFK38		585		32 000	Local	1,474 84	1,340 74	134 10		134 10
					Base	1,474 84	1,340 74	134 10	0 00	134 10
05CJ	37940X102	GLOBAL PAYMENTS INC			COMMON STOCK NPV			03 Apr 2013	08 Apr 2013	1 000000
13DDEBBFK4D		589		637 000	Local	29,269 81	26,689 13	2,580 68		2,580 68
					Base	29,269 81	26,689 13	2,580 68	0 00	2,580 68
37940X102 Total										
					Local	30,744 65	28,029 87	2,714 78		2,714 78
					Base	30,744 65	28,029 87	2,714 78	0 00	2,714 78
05CI	400773909	ORASCOM TELECOM GDR REG S			GDR			05 Mar 2013	08 Mar 2013	1 000000
13CEKBBT1BC		105		2,900 000	Local	13,157 87	28,919 56	-15,761 69		-15,761 69
					Base	13,157 87	28,919 56	-15,761 69	0 00	-15,761 69
05CI	400773909	ORASCOM TELECOM GDR REG S			GDR			05 Mar 2013	08 Mar 2013	1 000000
13CFEBBML9H		105		-2,900 000	Local	-13,157 87	-28,919 56	15,761 69		15,761 69
CXL					Base	-13,157 87	-28,919 56	15,761 69	0 00	15,761 69
05CI	400773909	ORASCOM TELECOM GDR REG S			GDR			05 Mar 2013	08 Mar 2013	1 000000
13CFEBBMMCM		108		2,900 000	Local	8,702 30	28,919 56	-20,217 26		-20,217 26
					Base	8,702 30	28,919 56	-20,217 26	0 00	-20,217 26

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CJ	400773909	ORASCOM TELECOM GDR REG S	GDR							
13CGKBBTK3T		109		1,900 000	Local	5,766 58	18,947 29	-13,180 71	12 Mar 2013	1 000000
					Base	5,766 58	18,947 29	-13,180 71	0 00	-13,180 71
05CJ	400773909	ORASCOM TELECOM GDR REG S	GDR							
13CIKBBT8TS		114		1,722 000	Local	5,369 04	17,172 23	-11,803 19	14 Mar 2013	1 000000
					Base	5,369 04	17,172 23	-11,803 19	0 00	-11,803 19
400773909 Total										
					Local	19,837 92	65,039 08	-45,201 16		-45,201 16
					Base	19,837 92	65,039 08	-45,201 16	0 00	-45,201 16
05CJ	40425J101	HMS HOLDINGS CORP			COMMON STOCK USD 01					
13DAEBBKTL5		567		540 000	Local	14,691 99	15,215 02	-523 03	03 Apr 2013	1 000000
					Base	14,691 99	15,215 02	-523 03	0 00	-523 03
05CJ	40425J101	HMS HOLDINGS CORP			COMMON STOCK USD 01					
13DBEBBF4VW		575		1,180 000	Local	31,941 88	33,247 63	-1,305 75	04 Apr 2013	1,000000
					Base	31,941 88	33,247 63	-1,305 75	0 00	-1,305 75
05CJ	40425J101	HMS HOLDINGS CORP			COMMON STOCK USD 01					
13DCEBBFXDG		580		185 000	Local	5,061 44	5,212 55	-151 11	05 Apr 2013	1 000000
					Base	5,061 44	5,212 55	-151 11	0 00	-151 11
05CJ	40425J101	HMS HOLDINGS CORP			COMMON STOCK USD 01					
13DGEBBF3S5		612		410 000	Local	10,750 20	11,552 14	-801 94	11 Apr 2013	1 000000
					Base	10,750 20	11,552 14	-801 94	0 00	-801 94
05CJ	40425J101	HMS HOLDINGS CORP			COMMON STOCK USD 01					
13DIEBBD6G		621		418 000	Local	11,588 71	11,777 55	-188 84	15 Apr 2013	1 000000
					Base	11,588 71	11,777 55	-188 84	0 00	-188 84
05CJ	40425J101	HMS HOLDINGS CORP			COMMON STOCK USD 01					
13DJEBBFZQ		625		170 000	Local	4,632 78	4,789 91	-157 13	16 Apr 2013	1 000000
					Base	4,632 78	4,789 91	-157 13	0 00	-157 13

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SSB Trade ID							Cost	Security Grn/Ls	Curr Grn/Ls	Net Grn/Ls
05C8	411511306	HARBOR INTERNATIONAL FUND			HARBOR INTERNATIONAL INST			29 Apr 2013	29 Apr 2013	1 000000
13EUEBBG1C7	400			30,585 716	Local	2,000,000 00	2,089,294 45	-89,294 45		-89,294 45
					Base	2,000,000 00	2,089,294 45	-89,294 45	0 00	-89,294 45
411511306 Total										
					Local	2,000,000 00	2,089,294 45	-89,294 45		-89,294 45
					Base	2,000,000 00	2,089,294 45	-89,294 45	0 00	-89,294 45
05CJ	413086109	HARMAN INTERNATIONAL			COMMON STOCK USD 01			02 Jan 2013	07 Jan 2013	1 000000
13ABEBBGNDL	255			319 000	Local	14,560 43	9,593 28	4,967 15		4,967 15
					Base	14,560 43	9,593 28	4,967 15	0 00	4,967 15
05CJ	413086109	HARMAN INTERNATIONAL			COMMON STOCK USD 01			03 Jan 2013	08 Jan 2013	1 000000
13ACEBBFPTF	261			495 000	Local	22,797 95	14,886 13	7,911 82		7,911 82
					Base	22,797 95	14,886 13	7,911 82	0 00	7,911 82
05CJ	413086109	HARMAN INTERNATIONAL			COMMON STOCK USD 01			29 Jan 2013	01 Feb 2013	1 000000
13ATEBBFVQN	332			511 000	Local	25,499 65	15,367 30	10,132 35		10,132 35
					Base	25,499 65	15,367 30	10,132 35	0 00	10,132 35
05CJ	413086109	HARMAN INTERNATIONAL			COMMON STOCK USD 01			30 Jan 2013	04 Feb 2013	1 000000
13AUEBBH99R	338			472 000	Local	23,372 77	14,194 45	9,178 32		9,178 32
					Base	23,372 77	14,194 45	9,178 32	0 00	9,178 32
05CJ	413086109	HARMAN INTERNATIONAL			COMMON STOCK USD 01			06 Jul 2012	11 Jul 2012	1 000000
1205CJBBCW4	340			474 000	Local	18,640 29	14,031 37	4,608 92		4,608 92
					Base	18,640 29	14,031 37	4,608 92	0 00	4,608 92
05CJ	413086109	HARMAN INTERNATIONAL			COMMON STOCK USD 01			09 Jul 2012	12 Jul 2012	1 000000
1205CJBBCXQ	344			211 000	Local	8,260 73	6,246 03	2,014 70		2,014 70
					Base	8,260 73	6,246 03	2,014 70	0 00	2,014 70
413086109 Total										
					Local	113,131 82	74,318 56	38,813 26		38,813 26
					Base	113,131 82	74,318 56	38,813 26	0 00	38,813 26

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SSB Trade ID												Net Gnl/Ls
05C5	421906108	HEALTHCARE SERVICES GROUP			COMMON STOCK USD 01				30 Apr 2013		03 May 2013	1 000000
13DVEBBQ32G	096			1,785 000	Local	40,090 37	25,718 97		14,371 40			14,371 40
					Base	40,090 37	25,718 97		14,371 40		0 00	14,371 40
05C5	421906108	HEALTHCARE SERVICES GROUP			COMMON STOCK USD 01				15 Feb 2013		21 Feb 2013	1 000000
138KEBBPQ3D	782			2,670 000	Local	63,426 29	38,470 40		24,955 89			24,955 89
					Base	63,426 29	38,470 40		24,955 89		0 00	24,955 89
421906108 Total												
					Local	103,516 66	64,189 37		39,327 29			39,327 29
					Base	103,516 66	64,189 37		39,327 29		0 00	39,327 29
05CJ	428291108	HEXCEL CORP			COMMON STOCK USD 01				03 Dec 2012		06 Dec 2012	1 000000
12LBEBBGZ70	084			872 000	Local	22,343 36	20,181 88		2,161 48			2,161 48
					Base	22,343 36	20,181 88		2,161 48		0 00	2,161 48
05CJ	428291108	HEXCEL CORP			COMMON STOCK USD 01				04 Dec 2012		07 Dec 2012	1 000000
12LCEBBGCT7	132			585 000	Local	14,907 16	13,539 45		1,367 71			1,367 71
					Base	14,907 16	13,539 45		1,367 71		0 00	1,367 71
05CJ	428291108	HEXCEL CORP			COMMON STOCK USD 01				10 Dec 2012		13 Dec 2012	1 000000
12LGEBBF1F1	176			107 000	Local	2,793 06	2,476 45		316 61			316 61
					Base	2,793 06	2,476 45		316 61		0 00	316 61
05CJ	428291108	HEXCEL CORP			COMMON STOCK USD 01				11 Dec 2012		14 Dec 2012	1 000000
12LHEBBGH3H	180			408 000	Local	10,669 82	9,442 90		1,226 92			1,226 92
					Base	10,669 82	9,442 90		1,226 92		0 00	1,226 92
05CJ	428291108	HEXCEL CORP			COMMON STOCK USD 01				12 Dec 2012		17 Dec 2012	1 000000
12LIEBBF3WZ	191			181 000	Local	4,732 84	4,189 13		543 71			543 71
					Base	4,732 84	4,189 13		543 71		0 00	543 71
05CJ	428291108	HEXCEL CORP			COMMON STOCK USD 01				13 Dec 2012		18 Dec 2012	1 000000
12LJEBBGXJM	197			140 000	Local	3,554 58	3,240 21		314 37			314 37
					Base	3,554 58	3,240 21		314 37		0 00	314 37

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Security Gnl/Ls	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID												Net Gnl/Ls
05CJ	428291108	HEXCEL CORP			COMMON STOCK USD 01					04 Oct 2012	10 Oct 2012	1 000000
1205CJBBDDJJ	684			941 000	Local	23,068 00	21,741 94		1,326 06			1,326 06
					Base	23,068 00	21,741 94		1,326 06		0 00	1,326 06
05CJ	428291108	HEXCEL CORP			COMMON STOCK USD 01					23 Oct 2012	26 Oct 2012	1 000000
12JREBBFJJZ	794			688 000	Local	17,426 09	15,923 32		1,502 77			1,502 77
					Base	17,426 09	15,923 32		1,502 77		0 00	1,502 77
428291108 Total												
					Local	99,494 91	90,735 28		8,759 63			8,759 63
					Base	99,494 91	90,735 28		8,759 63		0 00	8,759 63
05CF	429999980	HIGHLAND CAPITAL PARTNERS IV LP								28 Sep 2012	28 Sep 2012	1 000000
12JOEBBFXQ7	027			5,627 560	Local	5,627 56	273 96		5,353 60			5,353 60
					Base	5,627 56	273 96		5,353 60		0 00	5,353 60
05CF	429999980	HIGHLAND CAPITAL PARTNERS IV LP								28 Sep 2012	28 Sep 2012	1 000000
12JREBBGFCQ	027			-5,627 560	Local	-5,627 56	-273 96		-5,353 60			-5,353 60
CXL					Base	-5,627 56	-273 96		-5,353 60		0 00	-5,353 60
429999980 Total												
					Local	0 00	0 00		0 00			0 00
					Base	0 00	0 00		0 00		0 00	0 00
05CN	437076102	HOME DEPOT INC			COMMON STOCK USD 05					31 Oct 2012	05 Nov 2012	1 000000
12KAEBBHTV5	284			100 000	Local	6,255 92	4,468 33		1,787 59			1,787 59
					Base	6,255 92	4,468 33		1,787 59		0 00	1,787 59
05CN	438516106	HONEYWELL INTERNATIONAL INC			COMMON STOCK USD1					04 Sep 2012	07 Sep 2012	1 000000
1205CNBBDPK	085			150 000	Local	8,713 26	8,394 46		318 80			318 80
					Base	8,713 26	8,394 46		318 80		0 00	318 80
05CN	438516106	HONEYWELL INTERNATIONAL INC			COMMON STOCK USD1					07 Feb 2013	12 Feb 2013	1 000000
13BFEBCGX9B	607			200 000	Local	13,935 64	11,192 61		2,743 03			2,743 03
					Base	13,935 64	11,192 61		2,743 03		0 00	2,743 03

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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

438516106 Total

05CJ	45167R104	IDEX CORP			COMMON STOCK USD 01			13 Sep 2012	18 Sep 2012	1 000000
1205CJB8DC7		596		142 000	Local	5,807 66	3,842 54	1,965 12		1,965 12
					Base	5,807 66	3,842 54	1,965 12	0 00	1,965 12
05CJ	45167R104	IDEX CORP			COMMON STOCK USD 01			14 Sep 2012	19 Sep 2012	1 000000
1205CJB8DDJ		604		185 000	Local	7,651 90	5,006 13	2,645 77		2,645 77
					Base	7,651 90	5,006 13	2,645 77	0 00	2,645 77
05CJ	45167R104	IDEX CORP			COMMON STOCK USD 01			17 Sep 2012	20 Sep 2012	1 000000
1205CJB8DDM		607		169 000	Local	6,996 52	4,573 17	2,423 35		2,423 35
					Base	6,996 52	4,573 17	2,423 35	0 00	2,423 35
45167R104 Total										
					Local	20,456 08	13,421 84	7,034 24		7,034 24
					Base	20,456 08	13,421 84	7,034 24	0 00	7,034 24

05C5	45168D104	IDEX LABORATORIES INC			COMMON STOCK USD 1			07 Mar 2013	12 Mar 2013	1 000000
13CEEBBPPTD		018		1,395,000	Local	126,980 65	39,650 74	87,329 91		87,329 91
					Base	126,980 65	39,650 74	87,329 91	0 00	87,329 91
05C5	45168D104	IDEX LABORATORIES INC			COMMON STOCK USD 1			23 Apr 2013	26 Apr 2013	1 000000
13DQEBBMT3W		056		1,570 000	Local	135,852 66	44,624 85	91,227 81		91,227 81
					Base	135,852 66	44,624 85	91,227 81	0 00	91,227 81
05C5	45168D104	IDEX LABORATORIES INC			COMMON STOCK USD 1			06 Aug 2012	09 Aug 2012	1 000000
1205C5BBBVH		563		965 000	Local	86,783 78	27,428 65	59,355 13		59,355 13
					Base	86,783 78	27,428 65	59,355 13	0 00	59,355 13
05C5	45168D104	IDEX LABORATORIES INC			COMMON STOCK USD 1			02 Jan 2013	07 Jan 2013	1 000000
13AAEBBTGXZ		693		848 000	Local	79,520 77	24,103 10	55,417 67		55,417 67
					Base	79,520 77	24,103 10	55,417 67	0 00	55,417 67

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Security Gn/Ls	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID												Net Gn/Ls
05C5	45168D104	IDEXX LABORATORIES INC			COMMON STOCK USD 1					03 Jan 2013	08 Jan 2013	1.000000
13ABEBBNVJZ		694		327 000	Local	30,634 21	9,294 47		21,339 74			21,339 74
					Base	30,634 21	9,294 47		21,339 74		0 00	21,339 74
05C5	45168D104	IDEXX LABORATORIES INC			COMMON STOCK USD 1					07 Jan 2013	10 Jan 2013	1.000000
13ADEBBMDTT		697		720 000	Local	68,220 13	20,464 90		47,755 23			47,755 23
					Base	68,220 13	20,464 90		47,755 23		0 00	47,755 23
05C5	45168D104	IDEXX LABORATORIES INC			COMMON STOCK USD 1					15 Feb 2013	21 Feb 2013	1.000000
13BKEBBPQ2D		757		670 000	Local	60,848 03	19,043 73		41,804 30			41,804 30
					Base	60,848 03	19,043 73		41,804 30		0 00	41,804 30
45168D104 Total												
					Local	588,840 23	184,610 44		404,229 79			404,229 79
					Base	588,840 23	184,610 44		404,229 79		0 00	404,229 79
05CJ	45337C102	INCYTE CORP			COMMON STOCK USD 001					11 Jul 2012	16 Jul 2012	1.000000
1205CJBBCZB		353		715 000	Local	17,312 19	9,703 32		7,608 87			7,608 87
					Base	17,312 19	9,703 32		7,608 87		0 00	7,608 87
05CJ	45337C102	INCYTE CORP			COMMON STOCK USD 001					18 Mar 2013	21 Mar 2013	1.000000
13CMEBBF0XQ		494		73 000	Local	1,635 02	1,138 53		496 49			496 49
					Base	1,635 02	1,138 53		496 49		0 00	496 49
05CJ	45337C102	INCYTE CORP			COMMON STOCK USD 001					18 Mar 2013	21 Mar 2013	1.000000
13CMEBBF0XT		497		2,456 000	Local	55,990 87	38,304 64		17,686 23			17,686 23
					Base	55,990 87	38,304 64		17,686 23		0 00	17,686 23
45337C102 Total												
					Local	74,938 08	49,146 49		25,791 59			25,791 59
					Base	74,938 08	49,146 49		25,791 59		0 00	25,791 59
05C5	45773Y105	INNERWORKINGS INC			COMMON STOCK USD 0001					30 Apr 2013	03 May 2013	1.000000
13DVEBBQ32J		098		2,320 000	Local	23,424 05	27,651 65		-4,227 60			-4,227 60
					Base	23,424 05	27,651 65		-4,227 60		0 00	-4,227 60

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Fund	Asset ID	Security Name	Lot	Security Description	Shares/Par	Principal Net	Maturity Date	Cost	Security Gnl/Ls	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID												Net Gnl/Ls
05C5	45773Y105	INNERWORKINGS INC		COMMON STOCK USD 0001						15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ29		780		Local	1,950 000	26,377 44	24,491 39	1,886 05				1,886 05
				Base		26,377 44	24,491 39	1,886 05			0 00	1,886 05
45773Y105 Total												
				Local		49,801 49	52,143 04	-2,341 55				-2,341 55
				Base		49,801 49	52,143 04	-2,341 55			0 00	-2,341 55
05CN	458140100	INTEL CORP		COMMON STOCK USD 001						06 Nov 2012	09 Nov 2012	1 000000
12KEEBBGXTG		300		Local	400 000	8,667 80	9,924 34	-1,256 54				-1,256 54
				Base		8,667 80	9,924 34	-1,256 54			0 00	-1,256 54
05CN	458140100	INTEL CORP		COMMON STOCK USD 001						15 Nov 2012	20 Nov 2012	1 000000
12KLEBFC5C		339		Local	800 000	16,100 83	19,848 67	-3,747 84				-3,747 84
				Base		16,100 83	19,848 67	-3,747 84			0 00	-3,747 84
458140100 Total												
				Local		24,768 63	29,773 01	-5,004 38				-5,004 38
				Base		24,768 63	29,773 01	-5,004 38			0 00	-5,004 38
05CJ	458743101	INTERLINE BRANDS INC		COMMON STOCK USD 01						07 Sep 2012	07 Sep 2012	1 000000
1205CJBB8W		545		Local	5,247 000	133,798 50	70,378 74	63,419 76				63,419 76
				Base		133,798 50	70,378 74	63,419 76			0 00	63,419 76
05C8	464287234	ISHARES MSCI EMERGING MARKETS		ISHARES MSCI EMERGING MARKET						31 Jan 2013	31 Jan 2013	1 000000
13BQEBBGCK1		384		Local	202,820 000	9,076,487 93	9,133,731 11	-57,243 18				-57,243 18
				Base		9,076,487 93	9,133,731 11	-57,243 18			0 00	-57,243 18
05C8	464287234	ISHARES MSCI EMERGING MARKETS		ISHARES MSCI EMERGING MARKET						31 Jan 2013	31 Jan 2013	1 000000
13CPBBHH27		384		Local	-202,820 000	-9,076,487 93	-9,133,731 11	57,243 18				57,243 18
CXL				Base		-9,076,487 93	-9,133,731 11	57,243 18			0 00	57,243 18
05C8	464287234	ISHARES MSCI EMERGING MARKETS		ISHARES MSCI EMERGING MARKET						31 Jan 2013	31 Jan 2013	1 000000
13CPBBHJZ4		387		Local	126,323 000	5,654,217 48	5,688,789 64	-34,572 16				-34,572 16
				Base		5,654,217 48	5,688,789 64	-34,572 16			0 00	-34,572 16

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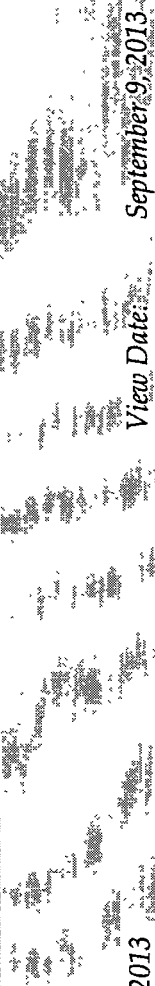
STATE STREET.

Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gnl/Ls	Curr Gnl/Ls	Net Gnl/Ls
05C8	464287234	ISHARES MSCI EMERGING MARKETS			ISHARES MSCI EMERGING MARKET			31 Jan 2013	31 Jan 2013	1 000000
13CPEBBHKQG			387	-126,323 000	Local	-5,654,217 48	-5,688,789 64	34,572 16		34,572 16
CXL					Base	-5,654,217 48	-5,688,789 64	34,572 16	0 00	34,572 16
05C8	464287234	ISHARES MSCI EMERGING MARKETS			ISHARES MSCI EMERGING MARKET			31 Jan 2013	31 Jan 2013	1 000000
13CPEBBHKXR			388	126,323 000	Local	5,654,217 48	5,688,789 64	-34,572 16		-34,572 16
					Base	5,654,217 48	5,688,789 64	-34,572 16	0 00	-34,572 16
05C8	464287234	ISHARES MSCI EMERGING MARKETS			ISHARES MSCI EMERGING MARKET			31 Jan 2013	31 Jan 2013	1 000000
13CPEBBHL6K			389	76,497 000	Local	3,422,475 78	3,444,941 47	-22,465 69		-22,465 69
					Base	3,422,475 78	3,444,941 47	-22,465 69	0 00	-22,465 69
464287234 Total										
					Local	9,076,693 26	9,133,731 11	-57,037 85		-57,037 85
					Base	9,076,693 26	9,133,731 11	-57,037 85	0 00	-57,037 85
05CN	46625H100	JPMORGAN CHASE + CO			COMMON STOCK USD1			22 May 2013	28 May 2013	1 000000
13EQEBBFCP8			161	300 000	Local	16,099 00	10,203 21	5,895 79		5,895 79
					Base	16,099 00	10,203 21	5,895 79	0 00	5,895 79
05C5	469814107	JACOBS ENGINEERING GROUP INC			COMMON STOCK USD1			30 Apr 2013	03 May 2013	1 000000
13DVEBBQ318			091	1,105 000	Local	55,683 79	58,665 18	-2,981 39		-2,981 39
					Base	55,683 79	58,665 18	-2,981 39	0 00	-2,981 39
05C5	469814107	JACOBS ENGINEERING GROUP INC			COMMON STOCK USD1			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ2Z			773	1,530 000	Local	74,800 02	81,228 72	-6,428 70		-6,428 70
					Base	74,800 02	81,228 72	-6,428 70	0 00	-6,428 70
469814107 Total										
					Local	139,893 81	139,893 90	-9,410 09		-9,410 09
					Base	139,893 81	139,893 90	-9,410 09	0 00	-9,410 09
05C5	48273U102	K12 INC			COMMON STOCK USD 0001			22 Apr 2013	25 Apr 2013	1 000000
13DPEBBL9DX			053	2,722 000	Local	66,524 72	57,543 19	8,981 53		8,981 53
					Base	66,524 72	57,543 19	8,981 53	0 00	8,981 53

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Lot	Security Description	Shares/Par	Principal Net	Maturity Date	Cost	Rate Trd Date	Security Gnl/Ls	Stl Date	Sell Rate
SSB Trade ID												Net Gnl/Ls
05C5	48273U102	K12 INC		COMMON STOCK USD 0001					30 Apr 2013		03 May 2013	1 000000
13DVEBBQNPW		078		Local	2,714 000	68,658 58	57,374 06		11,284 52			11,284 52
				Base		68,658 58	57,374 06		11,284 52		0 00	11,284 52
05CJ	48273U102	K12 INC		COMMON STOCK USD 0001					18 Jul 2012		23 Jul 2012	1 000000
1205CJBBC06		386		Local	62 000	1,290 47	1,345 96		-55 49			-55 49
				Base		1,290 47	1,345 96		-55 49		0 00	-55 49
05CJ	48273U102	K12 INC		COMMON STOCK USD 0001					19 Jul 2012		24 Jul 2012	1 000000
1205CJBBC1J		395		Local	605 000	12,337 91	13,133 97		-796 06			-796 06
				Base		12,337 91	13,133 97		-796 06		0 00	-796 06
05CJ	48273U102	K12 INC		COMMON STOCK USD 0001					20 Jul 2012		25 Jul 2012	1 000000
1205CJBBC1S		398		Local	237 000	4,818 69	5,145 04		-326 35			-326 35
				Base		4,818 69	5,145 04		-326 35		0 00	-326 35
05CJ	48273U102	K12 INC		COMMON STOCK USD 0001					20 Jul 2012		25 Jul 2012	1 000000
1205CJBBC1V		399		Local	539 000	10,864 70	11,701 17		-836 47			-836 47
				Base		10,864 70	11,701 17		-836 47		0 00	-836 47
05CJ	48273U102	K12 INC		COMMON STOCK USD 0001					23 Jul 2012		26 Jul 2012	1 000000
1205CJBBC12		402		Local	549 000	10,904 48	11,918 26		-1,013 78			-1,013 78
				Base		10,904 48	11,918 26		-1,013 78		0 00	-1,013 78
05CJ	48273U102	K12 INC		COMMON STOCK USD 0001					24 Jul 2012		27 Jul 2012	1 000000
1205CJBBC18		405		Local	41 000	789 75	890 07		-100 32			-100 32
				Base		789 75	890 07		-100 32		0 00	-100 32
05CJ	48273U102	K12 INC		COMMON STOCK USD 0001					24 Jul 2012		27 Jul 2012	1 000000
1205CJBBC16		406		Local	909 000	17,045 55	19,733 51		-2,687 96			-2,687 96
				Base		17,045 55	19,733 51		-2,687 96		0 00	-2,687 96
05CJ	48273U102	K12 INC		COMMON STOCK USD 0001					26 Jul 2012		31 Jul 2012	1 000000
1205CJBBC2N		422		Local	1,505 000	26,205 82	32,672 10		-6,466 28			-6,466 28
				Base		26,205 82	32,672 10		-6,466 28		0 00	-6,466 28

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CJ	48273U102	K12 INC			COMMON STOCK USD 0001			27 Jul 2012	01 Aug 2012	1 000000
1205CJBBC3G		439		379 000	Local	6,636 86	8,227 72	-1,590 86		-1,590 86
					Base	6,636 86	8,227 72	-1,590 86	0 00	-1,590 86
05C5	48273U102	K12 INC			COMMON STOCK USD 0001			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ2W		771		1,300 000	Local	28,098 86	27,482 05	616 81		616 81
					Base	28,098 86	27,482 05	616 81	0 00	616 81
48273U102 Total										
					Local	254,176 39	247,167 10	7,009 29		7,009 29
					Base	254,176 39	247,167 10	7,009 29	0 00	7,009 29
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT			KAYNE ANDERSON MLP INVESTMEN			09 May 2013	14 May 2013	1 000000
13EHEBBFM8F		111		100 000	Local	3,735 62	3,117 32	618 30		618 30
					Base	3,735 62	3,117 32	618 30	0 00	618 30
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT			KAYNE ANDERSON MLP INVESTMEN			09 May 2013	14 May 2013	1 000000
13EHEBBFM8J		114		200 000	Local	7,462 71	6,234 64	1,228 07		1,228 07
					Base	7,462 71	6,234 64	1,228 07	0 00	1,228 07
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT			KAYNE ANDERSON MLP INVESTMEN			29 May 2013	03 Jun 2013	1 000000
13EUEBBFV4N		180		100 000	Local	3,790 66	3,117 32	673 34		673 34
					Base	3,790 66	3,117 32	673 34	0 00	673 34
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT			KAYNE ANDERSON MLP INVESTMEN			29 May 2013	03 Jun 2013	1 000000
13EUEBBFV4R		182		100 000	Local	3,782 49	3,117 32	665 17		665 17
					Base	3,782 49	3,117 32	665 17	0 00	665 17
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT			KAYNE ANDERSON MLP INVESTMEN			26 Oct 2012	31 Oct 2012	1 000000
12JUUEBBJGVF		278		300 000	Local	9,391 28	9,167 58	223 70		223 70
					Base	9,391 28	9,167 58	223 70	0 00	223 70
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT			KAYNE ANDERSON MLP INVESTMEN			21 Nov 2012	27 Nov 2012	1 000000
12KPEBBGTZ9		358		200 000	Local	6,101 78	6,111 72	-9 94		-9 94
					Base	6,101 78	6,111 72	-9 94	0 00	-9 94

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT			KAYNE ANDERSON MLP INVESTMEN			21 Nov 2012	27 Nov 2012	1 000000
12KPEBBGT0B	359	Local		300 000	Local	9,152 10	9,167 58	-15 48		-15 48
		Base			Base	9,152 10	9,167 58	-15 48	0 00	-15 48
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT			KAYNE ANDERSON MLP INVESTMEN			13 Dec 2012	18 Dec 2012	1 000000
12LJEBBF9TW	428	Local		100 000	Local	3,069 48	3,055 86	13 62		13 62
		Base			Base	3,069 48	3,055 86	13 62	0 00	13 62
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT			KAYNE ANDERSON MLP INVESTMEN			13 Dec 2012	18 Dec 2012	1,000000
12LJEBBF9TZ	430	Local		200 000	Local	6,139 02	6,111 72	27 30		27 30
		Base			Base	6,139 02	6,111 72	27 30	0 00	27 30
486606106 Total										
		Local			Local	52,625 14	49,201 06	3,424 08		3,424 08
		Base			Base	52,625 14	49,201 06	3,424 08	0 00	3,424 08
05CN	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			13 Sep 2012	18 Sep 2012	1 000000
1205CNBBDQR	116	Local		500 000	Local	7,734 02	7,932 03	-198 01		-198 01
		Base			Base	7,734 02	7,932 03	-198 01	0 00	-198 01
05CN	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			16 Oct 2012	19 Oct 2012	1 000000
12JMEBBDRTC	230	Local		100 000	Local	1,501 89	1,586 40	-84 51		-84 51
		Base			Base	1,501 89	1,586 40	-84 51	0 00	-84 51
05CN	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			16 Oct 2012	19 Oct 2012	1 000000
12JMEBBDRTD	231	Local		500 000	Local	7,468 58	7,932 03	-463 45		-463 45
		Base			Base	7,468 58	7,932 03	-463 45	0 00	-463 45
05CN	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			17 Oct 2012	22 Oct 2012	1 000000
12JNEBBDZQJ	239	Local		500 000	Local	7,474 28	7,932 02	-457 74		-457 74
		Base			Base	7,474 28	7,932 02	-457 74	0 00	-457 74
05CN	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			18 Oct 2012	23 Oct 2012	1 000000
12JOEBBDV6F	240	Local		100 000	Local	1,484 95	1,586 41	-101 46		-101 46
		Base			Base	1,484 95	1,586 41	-101 46	0 00	-101 46

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description		Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID						Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			19 Oct 2012	24 Oct 2012	1 000000
12JPEBBD7C0		246		400 000	Local	5,817 14	6,345 62	-528 48		-528 48
					Base	5,817 14	6,345 62	-528 48	0 00	-528 48
05CN	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			19 Oct 2012	24 Oct 2012	1 000000
12JPEBBD7C1		247		500 000	Local	7,263 08	7,932 03	-668 95		-668 95
					Base	7,263 08	7,932 03	-668 95	0 00	-668 95
05CN	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			22 Oct 2012	25 Oct 2012	1 000000
12JQEBBFB7		251		800 000	Local	11,554 38	12,691 24	-1,136 86		-1,136 86
					Base	11,554 38	12,691 24	-1,136 86	0 00	-1,136 86
05CN	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			22 Oct 2012	25 Oct 2012	1 000000
12JQEBBFB8		252		1,000 000	Local	14,423 67	15,864 05	-1,440 38		-1,440 38
					Base	14,423 67	15,864 05	-1,440 38	0 00	-1,440 38
05CN	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			23 Oct 2012	26 Oct 2012	1 000000
12JREBBD4J2		262		400 000	Local	5,761 47	6,345 62	-584 15		-584 15
					Base	5,761 47	6,345 62	-584 15	0 00	-584 15
05CN	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			23 Oct 2012	26 Oct 2012	1 000000
12JREBBD4J3		263		500 000	Local	7,176 63	7,932 02	-755 39		-755 39
					Base	7,176 63	7,932 02	-755 39	0 00	-755 39
05CJ	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			01 Oct 2012	04 Oct 2012	1 000000
1205CJBBDG9		662		347 000	Local	4,876 04	5,993 67	-1,117 63		-1,117 63
					Base	4,876 04	5,993 67	-1,117 63	0 00	-1,117 63
05CJ	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			02 Oct 2012	05 Oct 2012	1 000000
1205CJBBDHG		666		112 000	Local	1,566 85	1,934 55	-367 70		-367 70
					Base	1,566 85	1,934 55	-367 70	0 00	-367 70
05CJ	499064103	KNIGHT TRANSPORTATION INC			COMMON STOCK USD 01			03 Oct 2012	09 Oct 2012	1 000000
1205CJBBDH9		679		172 000	Local	2,406 51	2,970 92	-564 41		-564 41
					Base	2,406 51	2,970 92	-564 41	0 00	-564 41

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
499064103 Total										
05CJ	499183804	KNOLOGY INC			COMMON STOCK USD 01			11 Jul 2012	16 Jul 2012	1 000000
1205CJBBCX8		354		1,436 000	Local	28,260 56	10,198 73	18,061 83		18,061 83
					Base	28,260 56	10,198 73	18,061 83	0 00	18,061 83
05CJ	499183804	KNOLOGY INC			COMMON STOCK USD 01			12 Jul 2012	17 Jul 2012	1.000000
1205CJBBCZL		372		7,933 000	Local	156,141 73	56,341 62	99,800 11		99,800 11
					Base	156,141 73	56,341 62	99,800 11	0 00	99,800 11
05CJ	499183804	KNOLOGY INC			COMMON STOCK USD 01			18 Jul 2012	18 Jul 2012	1 000000
1205CJBBC0L		383		2,871 000	Local	56,702 25	20,390 37	36,311 88		36,311 88
					Base	56,702 25	20,390 37	36,311 88	0 00	36,311 88
499183804 Total										
					Local	241,104 54	86,930 72	154,173 82		154,173 82
					Base	241,104 54	86,930 72	154,173 82	0 00	154,173 82
05C5	501889208	LKQ CORP			COMMON STOCK USD 01			30 Apr 2013	03 May 2013	1 000000
13DVEBBQ32K		099		3,105 000	Local	73,021 13	46,263 54	26,757 59		26,757 59
					Base	73,021 13	46,263 54	26,757 59	0 00	26,757 59
05C5	501889208	LKQ CORP			COMMON STOCK USD 01			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ3H		784		3,105 000	Local	72,013 89	38,009 38	34,004 51		34,004 51
					Base	72,013 89	38,009 38	34,004.51	0 00	34,004 51
501889208 Total										
					Local	145,035 02	84,272 92	60,762 10		60,762 10
					Base	145,035 02	84,272 92	60,762 10	0 00	60,762 10
05CN	535678106	LINEAR TECHNOLOGY CORP			COMMON STOCK USD 001			28 Nov 2012	03 Dec 2012	1 000000
12KTEBBF0B3		380		200 000	Local	6,521 01	6,018 21	502 80		502 80
					Base	6,521 01	6,018 21	502 80	0 00	502 80

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SSB Trade ID						Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN 535678106 12LLEBFBKHS	LINEAR TECHNOLOGY CORP 437	COMMON STOCK USD 001						17 Dec 2012	20 Dec 2012	1 000000
		400 000	Local	13,483 70	12,036 42	1,447 28		1,447 28		1,447 28
			Base	13,483 70	12,036 42	1,447 28	0 00			1,447 28
05CN 535678106 12LMEBBD979	LINEAR TECHNOLOGY CORP 445	COMMON STOCK USD 001						18 Dec 2012	21 Dec 2012	1 000000
		200 000	Local	6,791 36	6,018 21	773 15		773 15		773 15
			Base	6,791 36	6,018 21	773 15	0 00			773 15
05CN 535678106 12LMEBBD988	LINEAR TECHNOLOGY CORP 446	COMMON STOCK USD 001						18 Dec 2012	21 Dec 2012	1 000000
		200 000	Local	6,861 71	6,018 21	843 50		843 50		843 50
			Base	6,861 71	6,018 21	843 50	0 00			843 50
05CN 535678106 13ADEBBG7SW	LINEAR TECHNOLOGY CORP 502	COMMON STOCK USD 001						04 Jan 2013	09 Jan 2013	1 000000
		400 000	Local	14,159 12	12,036 42	2,122 70		2,122 70		2,122 70
			Base	14,159 12	12,036 42	2,122 70	0 00			2,122 70
05CN 535678106 13BREBBFB40	LINEAR TECHNOLOGY CORP 684	COMMON STOCK USD 001						26 Feb 2013	01 Mar 2013	1 000000
		200 000	Local	7,514 25	6,018 21	1,496 04		1,496 04		1,496 04
			Base	7,514 25	6,018 21	1,496 04	0 00			1,496 04
05CN 535678106 13BSEBBH1KR	LINEAR TECHNOLOGY CORP 688	COMMON STOCK USD 001						27 Feb 2013	04 Mar 2013	1 000000
		200 000	Local	7,642 72	6,018 21	1,624 51		1,624 51		1,624 51
			Base	7,642 72	6,018 21	1,624 51	0 00			1,624 51
05CN 535678106 13DBEBBFHW4	LINEAR TECHNOLOGY CORP 758	COMMON STOCK USD 001						01 Apr 2013	04 Apr 2013	1 000000
		100 000	Local	3,778 14	3,009 11	769 03		769 03		769 03
			Base	3,778 14	3,009 11	769 03	0 00			769 03
05CN 535678106 13DBEBBFHW5	LINEAR TECHNOLOGY CORP 759	COMMON STOCK USD 001						01 Apr 2013	04 Apr 2013	1 000000
		600 000	Local	22,717 77	18,054 63	4,663 14		4,663 14		4,663 14
			Base	22,717 77	18,054 63	4,663 14	0 00			4,663 14
05CN 535678106 13DDEBBD96C	LINEAR TECHNOLOGY CORP 767	COMMON STOCK USD 001						03 Apr 2013	08 Apr 2013	1 000000
		200 000	Local	7,343 71	6,018 21	1,325 50		1,325 50		1,325 50
			Base	7,343 71	6,018 21	1,325 50	0 00			1,325 50

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	535678106	LINEAR TECHNOLOGY CORP			COMMON STOCK USD 001			05 Apr 2013	10 Apr 2013	1 000000
13DFEBBFSPS	778	1,100 000	Local	38,747 07	33,100 17	33,100 17	5,646 90	5,646 90		5,646 90
			Base	38,747 07	33,100 17	33,100 17	5,646 90	5,646 90	0 00	5,646 90
535678106 Total										
			Local	135,560 56	114,346 01	114,346 01	21,214 55	21,214 55		21,214 55
			Base	135,560 56	114,346 01	114,346 01	21,214 55	21,214 55	0 00	21,214 55
05CD	54999N935	LUBERT ADLER REAL ESTATE FD VI	LP					27 Jul 2012	27 Jul 2012	1 000000
1205CDBBBGL	464	71,275 470	Local	71,275 47	71,275 35	71,275 35	0 12	0 12		0 12
			Base	71,275 47	71,275 35	71,275 35	0 12	0 12	0 00	0 12
05CD	54999N935	LUBERT ADLER REAL ESTATE FD VI	LP					05 Dec 2012	05 Dec 2012	1 000000
12LDEBBM8QZ	500	101,822 100	Local	101,822 10	101,821 93	101,821 93	0 17	0 17		0 17
			Base	101,822 10	101,821 93	101,821 93	0 17	0 17	0 00	0 17
05CD	54999N935	LUBERT ADLER REAL ESTATE FD VI	LP					21 Mar 2013	21 Mar 2013	1 000000
13DBEBBLNBL	552	81,457 690	Local	81,457 69	81,457 57	81,457 57	0 12	0 12		0 12
			Base	81,457 69	81,457 57	81,457 57	0 12	0 12	0 00	0 12
54999N935 Total										
			Local	254,555 26	254,554 85	254,554 85	0 41	0 41		0 41
			Base	254,555 26	254,554 85	254,554 85	0 41	0 41	0 00	0 41
05CN	55261F104	M + T BANK CORP			COMMON STOCK USD 5			26 Sep 2012	01 Oct 2012	1 000000
1205CNBBDRX	145	100 000	Local	9,413 66	7,792 13	7,792 13	1,621 53	1,621 53		1,621 53
			Base	9,413 66	7,792 13	7,792 13	1,621 53	1,621 53	0 00	1,621 53
05CN	55261F104	M + T BANK CORP			COMMON STOCK USD 5			04 Jan 2013	09 Jan 2013	1 000000
13ADEBBFJH4	499	200 000	Local	20,463 54	15,584 26	15,584 26	4,879 28	4,879 28		4,879 28
			Base	20,463 54	15,584 26	15,584 26	4,879 28	4,879 28	0 00	4,879 28
05CN	55261F104	M + T BANK CORP			COMMON STOCK USD 5			07 Jan 2013	10 Jan 2013	1 000000
13AEEBBJBH1	506	200 000	Local	20,491 60	15,584 26	15,584 26	4,907 34	4,907 34		4,907 34
			Base	20,491 60	15,584 26	15,584 26	4,907 34	4,907 34	0 00	4,907 34

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Fund	Asset ID	Security Name	Lot	Security Description		Shares/Par	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate	
SSB Trade ID								Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls	
05CJ 1205CJBBC7G	553530106	MSC INDUSTRIAL DIRECT CO A	498	9 000	COMMON STOCK USD 001	Local	630 33	459 12	09 Aug 2012	14 Aug 2012	1 000000	
									171 21		171 21	
									171 21	0 00	171 21	
05CJ 1205CJBBC7J	553530106	MSC INDUSTRIAL DIRECT CO A	500	34 000	COMMON STOCK USD 001	Local	2,381 80	1,734 46	09 Aug 2012	14 Aug 2012	1 000000	
									647 34		647 34	
									647 34	0 00	647 34	
05CJ 1205CJBBC7L	553530106	MSC INDUSTRIAL DIRECT CO A	504	114 000	COMMON STOCK USD 001	Local	7,765 90	5,815 56	10 Aug 2012	15 Aug 2012	1 000000	
									1,950 34		1,950 34	
									1,950 34	0 00	1,950 34	
05CJ 1205CJBBC7Q	553530106	MSC INDUSTRIAL DIRECT CO A	505	168 000	COMMON STOCK USD 001	Local	11,472 95	8,570 29	10 Aug 2012	15 Aug 2012	1 000000	
									2,902 66		2,902 66	
									2,902 66	0 00	2,902 66	
553530106 Total												
						Local	88,496 83	69,225 47	19,271 36		19,271 36	
						Base	88,496 83	69,225 47	19,271 36	0 00	19,271 36	
05CN 12KLEBBKFKT	56585A102	MARATHON PETROLEUM CORP	340	200 000	COMMON STOCK	Local	10,791 75	7,033 17	15 Nov 2012	20 Nov 2012	1 000000	
									3,758 58		3,758 58	
									3,758 58	0 00	3,758 58	
05CN 13BJEBBGGVT	56585A102	MARATHON PETROLEUM CORP	633	100 000	COMMON STOCK	Local	8,185 73	3,677 97	13 Feb 2013	19 Feb 2013	1 000000	
									4,507 76		4,507 76	
									4,507 76	0 00	4,507 76	
05CN 1205CNBBDCV	56585A102	MARATHON PETROLEUM CORP	700	500 000	COMMON STOCK	Local	21,807 26	16,325 73	28 Jun 2012	03 Jul 2012	1 000000	
									5,481 53		5,481 53	
									5,481 53	0 00	5,481 53	
56585A102 Total												
						Local	40,784 74	27,036 87	13,747 87		13,747 87	
						Base	40,784 74	27,036 87	13,747 87	0 00	13,747 87	

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05C5	570535104	MARKEL CORP			COMMON STOCK NPV			30 Apr 2013	03 May 2013	1 000000
13DVEBBQNP	063			135 000	Local	69,790 68	44,672 34	25,118 34		25,118 34
					Base	69,790 68	44,672 34	25,118 34	0 00	25,118 34
05C5	570535104	MARKEL CORP			COMMON STOCK NPV			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ1Z	746			180 000	Local	88,280 59	59,563 12	28,717 47		28,717 47
					Base	88,280 59	59,563 12	28,717 47	0 00	28,717 47
570535104 Total										
					Local	158,071 27	104,235 46	53,835 81		53,835 81
					Base	158,071 27	104,235 46	53,835 81	0 00	53,835 81
05CN	571748102	MARSH + MCLENNAN COS			COMMON STOCK USD1			02 May 2013	07 May 2013	1 000000
13ECEBBFD7Z	082			100 000	Local	3,856 04	3,165 25	690 79		690 79
					Base	3,856 04	3,165 25	690 79	0 00	690 79
05CN	571748102	MARSH + MCLENNAN COS			COMMON STOCK USD1			02 May 2013	07 May 2013	1 000000
13ECEBBFD70	083			200 000	Local	7,719 74	6,330 51	1,389 23		1,389 23
					Base	7,719 74	6,330 51	1,389 23	0 00	1,389 23
05CN	571748102	MARSH + MCLENNAN COS			COMMON STOCK USD1			21 May 2013	24 May 2013	1 000000
13EPEBBFC6B	149			200 000	Local	8,270 17	6,330 51	1,939 66		1,939 66
					Base	8,270 17	6,330 51	1,939 66	0 00	1,939 66
05CN	571748102	MARSH + MCLENNAN COS			COMMON STOCK USD1			31 Jul 2012	03 Aug 2012	1 000000
1205CNBBDH0	779			400 000	Local	13,291 46	12,444 69	846 77		846 77
					Base	13,291 46	12,444 69	846 77	0 00	846 77
571748102 Total										
					Local	33,137 41	28,270 96	4,866 45		4,866 45
					Base	33,137 41	28,270 96	4,866 45	0 00	4,866 45
05CJ	574795100	MASIMO CORPORATION			COMMON STOCK USD 001			03 Jan 2013	08 Jan 2013	1 000000
13ACEBBFPTG	262			610 000	Local	11,970 43	15,494 71	-3,524 28		-3,524 28
					Base	11,970 43	15,494 71	-3,524 28	0 00	-3,524 28

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Security Gnl/Ls	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID												Net Gnl/Ls
05CN	580135101	MCDONALD S CORP			COMMON STOCK USD 01					12 Apr 2013	17 Apr 2013	1.000000
13DKEBBJ4RK		793		100 000	Local	10,331 27	9,873 54		457 73			457 73
					Base	10,331 27	9,873 54		457 73		0 00	457 73
580135101 Total												
					Local	19,315 19	19,747 08		-431 89			-431 89
					Base	19,315 19	19,747 08		-431 89		0 00	-431 89
05CN	58155Q103	MCKESSON CORP			COMMON STOCK USD 01					01 May 2013	06 May 2013	1.000000
13EBEBBFBL1		070		100 000	Local	10,564 26	7,814 08		2,750 18			2,750 18
					Base	10,564 26	7,814 08		2,750 18		0 00	2,750 18
05CN	58155Q103	MCKESSON CORP			COMMON STOCK USD 01					29 Jan 2013	01 Feb 2013	1.000000
13ATEBBFJXX		571		200 000	Local	21,271 74	15,628 16		5,643 58			5,643 58
					Base	21,271 74	15,628 16		5,643 58		0 00	5,643 58
05CN	58155Q103	MCKESSON CORP			COMMON STOCK USD 01					26 Feb 2013	01 Mar 2013	1.000000
13REBBBF4Z		683		125 000	Local	12,866 25	9,767 60		3,098 65			3,098 65
					Base	12,866 25	9,767 60		3,098 65		0 00	3,098 65
05CN	58155Q103	MCKESSON CORP			COMMON STOCK USD 01					28 Feb 2013	05 Mar 2013	1.000000
13CAEBBF69		692		100 000	Local	10,638 37	7,814 08		2,824 29			2,824 29
					Base	10,638 37	7,814 08		2,824 29		0 00	2,824 29
05CN	58155Q103	MCKESSON CORP			COMMON STOCK USD 01					04 Mar 2013	07 Mar 2013	1.000000
13CCEBBFMH0		698		125 000	Local	13,448 74	9,767 60		3,681 14			3,681 14
					Base	13,448 74	9,767 60		3,681 14		0 00	3,681 14
58155Q103 Total												
					Local	68,789 36	50,791 52		17,997 84			17,997 84
					Base	68,789 36	50,791 52		17,997 84		0 00	17,997 84
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01					14 Mar 2013	19 Mar 2013	1.000000
13CKEBBKDKS		483		365 000	Local	2,768 78	5,802 48		-3,033 70			-3,033 70
					Base	2,768 78	5,802 48		-3,033 70		0 00	-3,033 70

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CJ 589378108	13CLEBBFVQ	MERCURY SYSTEMS INC	488	278 000	COMMON STOCK USD 01			15 Mar 2013	20 Mar 2013	1 000000
					Local	2,118 45	4,419 43	-2,300 98		-2,300 98
					Base	2,118 45	4,419 43	-2,300 98	0 00	-2,300 98
05CJ 589378108	13CLEBBFVS	MERCURY SYSTEMS INC	490	600 000	COMMON STOCK USD 01			15 Mar 2013	20 Mar 2013	1 000000
					Local	4,443 08	9,538 33	-5,095 25		-5,095 25
					Base	4,443 08	9,538 33	-5,095 25	0.00	-5,095 25
05CJ 589378108	13CMEBBFOX	MERCURY SYSTEMS INC	495	284 000	COMMON STOCK USD 01			18 Mar 2013	21 Mar 2013	1 000000
					Local	2,096 30	4,514 81	-2,418 51		-2,418 51
					Base	2,096 30	4,514 81	-2,418 51	0 00	-2,418 51
05CJ 589378108	13CNEBBHBTW	MERCURY SYSTEMS INC	505	311 000	COMMON STOCK USD 01			19 Mar 2013	22 Mar 2013	1 000000
					Local	2,292 57	4,944 03	-2,651 46		-2,651 46
					Base	2,292 57	4,944 03	-2,651 46	0 00	-2,651 46
05CJ 589378108	13COEBBF9N5	MERCURY SYSTEMS INC	511	600 000	COMMON STOCK USD 01			20 Mar 2013	25 Mar 2013	1 000000
					Local	4,435 58	9,538 33	-5,102 75		-5,102 75
					Base	4,435 58	9,538 33	-5,102 75	0 00	-5,102 75
05CJ 589378108	13CPEBBGLQN	MERCURY SYSTEMS INC	518	367 000	COMMON STOCK USD 01			21 Mar 2013	26 Mar 2013	1 000000
					Local	2,707 18	5,834 28	-3,127 10		-3,127 10
					Base	2,707 18	5,834 28	-3,127 10	0 00	-3,127 10
05CJ 589378108	13CQEBBH7PH	MERCURY SYSTEMS INC	528	340 000	COMMON STOCK USD 01			22 Mar 2013	27 Mar 2013	1 000000
					Local	2,505 74	5,405 05	-2,899 31		-2,899 31
					Base	2,505 74	5,405 05	-2,899 31	0 00	-2,899 31
05CJ 589378108	13CREBBFX7M	MERCURY SYSTEMS INC	536	414 000	COMMON STOCK USD 01			25 Mar 2013	28 Mar 2013	1 000000
					Local	3,051 15	6,581 45	-3,530 30		-3,530 30
					Base	3,051 15	6,581 45	-3,530 30	0 00	-3,530 30
05CJ 589378108	13CSEBBFZ6G	MERCURY SYSTEMS INC	544	374 000	COMMON STOCK USD 01			26 Mar 2013	01 Apr 2013	1 000000
					Local	2,737 61	5,945 56	-3,207 95		-3,207 95
					Base	2,737 61	5,945 56	-3,207 95	0 00	-3,207 95

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05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01				27 Mar 2013		02 Apr 2013		1 000000	
13CTEBBGCR		552		245 000	Local	1,796 02	3,894 82		-2,098 80			0 00	-2,098 80	
					Base	1,796 02	3,894 82		-2,098 80				-2,098 80	
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01				16 Apr 2013		19 Apr 2013		1 000000	
13DMEBBF91C		638		172 000	Local	1,302 65	2,734 32		-1,431 67				-1,431 67	
					Base	1,302 65	2,734 32		-1,431 67			0 00	-1,431 67	
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01				18 Apr 2013		23 Apr 2013		1 000000	
13DOEBBF2TT		652		454 000	Local	3,393 71	7,217 33		-3,823 62				-3,823 62	
					Base	3,393 71	7,217 33		-3,823 62			0.00	-3,823 62	
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01				22 Apr 2013		25 Apr 2013		1 000000	
13DQEBBGK9		662		171 000	Local	1,277 34	2,718 42		-1,441 08				-1,441 08	
					Base	1,277 34	2,718 42		-1,441 08			0 00	-1,441 08	
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01				23 Apr 2013		26 Apr 2013		1 000000	
13DREBBFL00		673		209 000	Local	1,592 60	3,322 52		-1,729 92				-1,729 92	
					Base	1,592 60	3,322 52		-1,729 92			0 00	-1,729 92	
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01				24 Apr 2013		29 Apr 2013		1 000000	
13DSEBBJC3P		686		581 000	Local	4,427 70	9,236 28		-4,808 58				-4,808 58	
					Base	4,427 70	9,236 28		-4,808 58			0 00	-4,808 58	
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01				25 Apr 2013		30 Apr 2013		1 000000	
13DTEBBHDRJ		693		189 000	Local	1,452 31	3,004 57		-1,552 26				-1,552 26	
					Base	1,452 31	3,004 57		-1,552 26			0 00	-1,552 26	
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01				26 Apr 2013		01 May 2013		1 000000	
13DUEBBGQHJ		702		159 000	Local	1,212 89	2,527 66		-1,314 77				-1,314 77	
					Base	1,212 89	2,527 66		-1,314 77			0 00	-1,314 77	
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01				29 Apr 2013		02 May 2013		1 000000	
13DVEBBJQQ9		707		274 000	Local	2,108 16	4,355 83		-2,247 67				-2,247 67	
					Base	2,108 16	4,355 83		-2,247 67			0 00	-2,247 67	

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01			09 Oct 2012	12 Oct 2012	1 000000
1205CJBBDK4	711			13 000	Local	112 44	210 79	-98 35		-98 35
					Base	112 44	210 79	-98 35	0 00	-98 35
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01			30 Apr 2013	03 May 2013	1 000000
13EAEBBJ0C0	717			341 000	Local	2,641 91	5,420 95	-2,779 04		-2,779 04
					Base	2,641 91	5,420 95	-2,779 04	0 00	-2,779 04
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01			01 May 2013	06 May 2013	1 000000
13EBEBBF285	726			513 000	Local	4,248 16	8,155 27	-3,907 11		-3,907 11
					Base	4,248 16	8,155 27	-3,907 11	0 00	-3,907 11
05CJ	589378108	MERCURY SYSTEMS INC			COMMON STOCK USD 01			02 May 2013	07 May 2013	1 000000
13ECEBBF0LM	730			580 000	Local	4,829 14	9,220 38	-4,391 24		-4,391 24
					Base	4,829 14	9,220 38	-4,391 24	0 00	-4,391 24
589378108 Total										
					Local	59,551 47	124,542 89	-64,991 42		-64,991 42
					Base	59,551 47	124,542 89	-64,991 42	0 00	-64,991 42
05CJ	595137100	MICROSEMI CORP			COMMON STOCK USD 2			14 Mar 2013	19 Mar 2013	1 000000
13CKEBBKDKT	484			653 000	Local	14,432 08	14,399 74	32 34		32 34
					Base	14,432 08	14,399 74	32 34	0 00	32 34
05CJ	595137100	MICROSEMI CORP			COMMON STOCK USD 2			15 Mar 2013	20 Mar 2013	1 000000
13CLEBBFVFR	489			312 000	Local	6,850 02	6,880 12	-30 10		-30 10
					Base	6,850 02	6,880 12	-30 10	0 00	-30 10
05CJ	595137100	MICROSEMI CORP			COMMON STOCK USD 2			22 Apr 2013	25 Apr 2013	1 000000
13DQEBBGNK8	661			136 000	Local	2,677 53	2,999 03	-321 50		-321 50
					Base	2,677 53	2,999 03	-321 50	0 00	-321 50
05CJ	595137100	MICROSEMI CORP			COMMON STOCK USD 2			22 Apr 2013	25 Apr 2013	1 000000
13DQEBBGNLJ	668			408 000	Local	8,017 71	8,997 08	-979 37		-979 37
					Base	8,017 71	8,997 08	-979 37	0 00	-979 37

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SSB Trade ID												Net Gn/Ls
05CJ	595137100	MICROSEMI CORP			COMMON STOCK USD 2							
13DREBBFL0Z		672		166 000	Local	3,317 86	3,660 58		-342 72	23 Apr 2013	26 Apr 2013	1 000000
					Base	3,317 86	3,660 58		-342 72		0 00	-342 72
05CJ	595137100	MICROSEMI CORP			COMMON STOCK USD 2							
1205CJBBDH0		674		554 000	Local	10,582 32	12,280 03		-1,697 71	02 Oct 2012	05 Oct 2012	1 000000
					Base	10,582 32	12,280 03		-1,697 71		0 00	-1,697 71
05CJ	595137100	MICROSEMI CORP			COMMON STOCK USD 2							
13DREBBFL03		676		448 000	Local	8,928 07	9,879 14		-951 07	23 Apr 2013	26 Apr 2013	1 000000
					Base	8,928 07	9,879 14		-951 07		0 00	-951 07
05CJ	595137100	MICROSEMI CORP			COMMON STOCK USD 2							
13DSEBBJC3R		688		784 000	Local	15,594 51	17,288 50		-1,693 99	24 Apr 2013	29 Apr 2013	1 000000
					Base	15,594 51	17,288 50		-1,693 99		0 00	-1,693 99
05CJ	595137100	MICROSEMI CORP			COMMON STOCK USD 2							
13DTEBBHDK		694		993 000	Local	19,794 91	21,897 30		-2,102 39	25 Apr 2013	30 Apr 2013	1 000000
					Base	19,794 91	21,897 30		-2,102 39		0 00	-2,102 39
05CJ	595137100	MICROSEMI CORP			COMMON STOCK USD 2							
13DUEBBGQHH		701		80 000	Local	1,743 70	1,764 13		-20 43	26 Apr 2013	01 May 2013	1 000000
					Base	1,743 70	1,764 13		-20 43		0 00	-20 43
05CJ	595137100	MICROSEMI CORP			COMMON STOCK USD 2							
13MEMEBBF0FK		771		1,106 000	Local	23,966 48	24,389 15		-422 67	16 May 2013	21 May 2013	1 000000
					Base	23,966 48	24,389 15		-422 67		0 00	-422 67
595137100 Total												
					Local	115,905 19	124,434 80		-8,529 61			-8,529 61
					Base	115,905 19	124,434 80		-8,529 61		0 00	-8,529 61
05CJ	610236101	MONRO MUFFLER BRAKE INC			COMMON STOCK USD 01							
13CSEBBFZ6F		543		232 000	Local	9,374 11	8,313 17		1,060 94	26 Mar 2013	01 Apr 2013	1 000000
					Base	9,374 11	8,313 17		1,060 94		0 00	1,060 94

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SSB Trade ID						Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CJ 610236101	13CTEBBJK05	MONRO MUFFLER BRAKE INC	558	279 000	COMMON STOCK USD 01			27 Mar 2013	02 Apr 2013	1 000000
					Local	11,201 87	9,997 31	1,204 56		1,204 56
					Base	11,201 87	9,997 31	1,204 56	0 00	1,204 56
05CJ 610236101	13DAEBBKTLM	MONRO MUFFLER BRAKE INC	562	127 000	COMMON STOCK USD 01			28 Mar 2013	03 Apr 2013	1 000000
					Local	5,087 08	4,550 75	536 33		536 33
					Base	5,087 08	4,550 75	536 33	0 00	536 33
05CJ 610236101	13DEBBF7V9	MONRO MUFFLER BRAKE INC	733	118 000	COMMON STOCK USD 01			03 May 2013	08 May 2013	1 000000
					Local	5,038 48	4,228 25	810 23		810 23
					Base	5,038 48	4,228 25	810 23	0 00	810 23
05CJ 610236101	13EEBBHMX0	MONRO MUFFLER BRAKE INC	737	67 000	COMMON STOCK USD 01			06 May 2013	09 May 2013	1 000000
					Local	2,822 31	2,400 79	421 52		421 52
					Base	2,822 31	2,400 79	421 52	0 00	421 52
05CJ 610236101	13EEBBHMX0	MONRO MUFFLER BRAKE INC	739	327 000	COMMON STOCK USD 01			06 May 2013	09 May 2013	1 000000
					Local	13,732 84	11,717 28	2,015 56		2,015 56
					Base	13,732 84	11,717 28	2,015 56	0 00	2,015 56
05CJ 610236101	13EMEBBF0FG	MONRO MUFFLER BRAKE INC	768	238 000	COMMON STOCK USD 01			16 May 2013	21 May 2013	1 000000
					Local	10,643 86	8,528 17	2,115 69		2,115 69
					Base	10,643 86	8,528 17	2,115 69	0 00	2,115 69
05CJ 610236101	13ENEBBMR6C	MONRO MUFFLER BRAKE INC	778	254 000	COMMON STOCK USD 01			17 May 2013	22 May 2013	1 000000
					Local	11,289 96	9,101 49	2,188 47		2,188 47
					Base	11,289 96	9,101 49	2,188 47	0 00	2,188 47
05CJ 610236101	13EOEBBF57J	MONRO MUFFLER BRAKE INC	781	423 000	COMMON STOCK USD 01			20 May 2013	23 May 2013	1 000000
					Local	18,614 29	15,157 21	3,457 08		3,457 08
					Base	18,614 29	15,157 21	3,457 08	0 00	3,457 08
05CJ 610236101	13EOEBBF57K	MONRO MUFFLER BRAKE INC	782	598 000	COMMON STOCK USD 01			20 May 2013	23 May 2013	1 000000
					Local	26,444 16	21,427 92	5,016 24		5,016 24
					Base	26,444 16	21,427 92	5,016 24	0 00	5,016 24

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SSB Trade ID		Lot		Shares/Par	Principal Net	Cost		Security Gnl/Ls	Curr Gnl/Ls	Net Gnl/Ls			

610236101 Total

05C5	61166W101	MONSANTO CO			COMMON STOCK USD 01		30 Apr 2013		03 May 2013		1 000000			
13DVEBBQNPF		064		225 000	Local	17,674 33	6,242 63				6,242 63		18,826 62	
					Base	17,674 33	6,242 63				6,242 63		18,826 62	

05C5 61166W101

1205CSBBBWB		590		845 000	Local	66,376 95	7,362 85		05 Sep 2012	10 Sep 2012	1 000000		7,362 85	
					Base	66,376 95	7,362 85				7,362 85		7,362 85	

05C5 61166W101

13BKEBBPQ12		749		315 000	Local	24,744 07	7,684 95		15 Feb 2013	21 Feb 2013	1 000000		7,684 95	
					Base	24,744 07	7,684 95				7,684 95		7,684 95	

61166W101 Total

					Local	108,795 35	21,290 43				21,290 43		21,290 43	
					Base	108,795 35	21,290 43				21,290 43		21,290 43	

05CN 615369105

13CDEBBD917		702		300 000	Local	13,429 54	1,562 02		05 Mar 2013	08 Mar 2013	1 000000		1,562 02	
					Base	13,429 54	1,562 02				1,562 02		1,562 02	

05CN 615369105

13DLEBBLBQ		804		100 000	Local	4,476 51	928 36		15 Apr 2013	18 Apr 2013	1 000000		928 36	
					Base	4,476 51	928 36				928 36		928 36	

615369105 Total

					Local	17,906 05	2,490 38				2,490 38		2,490 38	
					Base	17,906 05	2,490 38				2,490 38		2,490 38	

05C5 62914B100

13DOEBBNH8H		052		1,710 000	Local	19,415 96	11,609 24		19 Apr 2013	24 Apr 2013	1 000000		11,609 24	
					Base	19,415 96	11,609 24				11,609 24		11,609 24	

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Fund	Asset ID	Security Name		Security Description			Maturity Date	Rate Trd Date		Stl Date		Sell Rate
SSB Trade ID		Lot	Shares/Par	Principal Net	Cost	Security Gnl/Ls	Security Gnl/Ls	Cur Gnl/Ls	Cur Gnl/Ls	Net Gnl/Ls		
05C5	62914B100	NIC INC	COMMON STOCK NPV				30 Apr 2013	03 May 2013		1 000000		
13DVEBBQ32B		093	1,290 000	Local	21,049 61	14,647 13	6,402 48			6,402 48		
				Base	21,049 61	14,647 13	6,402 48	0 00		6,402 48		
05C5	62914B100	NIC INC	COMMON STOCK NPV				15 Feb 2013	21 Feb 2013		1 000000		
138KEBBPQ21		774	1,535 000	Local	25,728 17	17,428 95	8,299 22			8,299 22		
				Base	25,728 17	17,428 95	8,299 22	0 00		8,299 22		
62914B100 Total												
				Local	77,802 98	51,492 04	26,310 94			26,310 94		
				Base	77,802 98	51,492 04	26,310 94	0 00		26,310 94		
05CD	63699A937	GEM REALTY FUND III LP					07 Dec 2012	07 Dec 2012		1 000000		
12LREBBNKP		517	62,662 100	Local	121,688 37	62,662 10	59,026 27			59,026 27		
				Base	121,688 37	62,662 10	59,026 27	0 00		59,026 27		
05CD	63699A937	GEM REALTY FUND III LP					19 Apr 2013	19 Apr 2013		1 000000		
13DPEBBJDWR		561	367,646 560	Local	738,561 64	367,646 56	370,915 08			370,915 08		
				Base	738,561 64	367,646 56	370,915 08	0 00		370,915 08		
63699A937 Total												
				Local	860,250 01	430,308 66	429,941 35			429,941 35		
				Base	860,250 01	430,308 66	429,941 35	0 00		429,941 35		
05CN	637071101	NATIONAL OILWELL VARCO INC	COMMON STOCK USD 01				13 Aug 2012	16 Aug 2012		1 000000		
1205CNBBDL3		024	100 000	Local	7,653 61	6,887 90	765 71			765 71		
				Base	7,653 61	6,887 90	765 71	0 00		765 71		
05CN	637071101	NATIONAL OILWELL VARCO INC	COMMON STOCK USD 01				01 May 2013	06 May 2013		1 000000		
13EBEBBFB6		075	200 000	Local	12,999 44	13,920 49	-921 05			-921 05		
				Base	12,999 44	13,920 49	-921 05	0 00		-921 05		
05CN	637071101	NATIONAL OILWELL VARCO INC	COMMON STOCK USD 01				24 May 2013	30 May 2013		1 000000		
13SEBBLTT5		169	100 000	Local	6,995 87	6,960 25	35 62			35 62		
				Base	6,995 87	6,960 25	35 62	0 00		35 62		

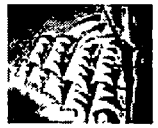
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SSB Trade ID												Net Gn/Ls
05CN 637071101	13DLEBBHLBN	NATIONAL OILWELL VARCO INC	802	COMMON STOCK USD 01	100 000	6,695 98	6,960 25	6,960 25	15 Apr 2013	-264 27	18 Apr 2013	1 000000
				Local		6,695 98						-264 27
				Base		6,695 98					0 00	-264 27
05CN 637071101	13DLEBBHLBP	NATIONAL OILWELL VARCO INC	803	COMMON STOCK USD 01	100 000	6,679 35	6,960 25	6,960 25	15 Apr 2013	-280 90	18 Apr 2013	1 000000
				Local		6,679 35						-280 90
				Base		6,679 35					0 00	-280 90
637071101 Total												
				Local		41,024 25	41,689 14	41,689 14		-664 89		-664 89
				Base		41,024 25	41,689 14	41,689 14		-664 89	0 00	-664 89
05CN 667340103	1205CNBBC7V	NORTHWEST BANCSHARES INC	624	COMMON STOCK USD 01	500 000	5,642 37	6,366 99	6,366 99	05 Jun 2012	-724 62	08 Jun 2012	1 000000
				Local		5,642 37						-724 62
				Base		5,642 37					0 00	-724 62
05CN 667340103	1205CNBBC84	NORTHWEST BANCSHARES INC	650	COMMON STOCK USD 01	800 000	8,981 63	10,187 18	10,187 18	15 Jun 2012	-1,205 55	20 Jun 2012	1 000000
				Local		8,981 63						-1,205 55
				Base		8,981 63					0 00	-1,205 55
05CN 667340103	1205CNBBC82	NORTHWEST BANCSHARES INC	651	COMMON STOCK USD 01	1,900 000	21,308 21	24,194 55	24,194 55	15 Jun 2012	-2,886 34	20 Jun 2012	1 000000
				Local		21,308 21						-2,886 34
				Base		21,308 21					0 00	-2,886 34
05CN 667340103	1205CNBBC9Q	NORTHWEST BANCSHARES INC	656	COMMON STOCK USD 01	600 000	6,658 59	7,640 39	7,640 39	18 Jun 2012	-981 80	21 Jun 2012	1 000000
				Local		6,658 59						-981 80
				Base		6,658 59					0 00	-981 80
05CN 667340103	1205CNBBC9N	NORTHWEST BANCSHARES INC	657	COMMON STOCK USD 01	700 000	7,780 74	8,913 78	8,913 78	18 Jun 2012	-1,133 04	21 Jun 2012	1 000000
				Local		7,780 74						-1,133 04
				Base		7,780 74					0 00	-1,133 04
05CN 667340103	1205CNBBC92	NORTHWEST BANCSHARES INC	662	COMMON STOCK USD 01	600 000	6,726 38	7,640 39	7,640 39	19 Jun 2012	-914 01	22 Jun 2012	1 000000
				Local		6,726 38						-914 01
				Base		6,726 38					0 00	-914 01

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05CN	667340103	NORTHWEST BANCSHARES INC			COMMON STOCK USD 01									
1205CNBBG9X			664	1,400 000	Local	15,725 84	17,827 57		-2,101 73	19 Jun 2012	22 Jun 2012		1 000000	-2,101 73
					Base	15,725 84	17,827 57		-2,101 73			0 00	-2,101 73	-2,101 73
05CN	667340103	NORTHWEST BANCSHARES INC			COMMON STOCK USD 01									
1205CNBBDBG			671	600 000	Local	6,754 04	7,640 38		-886 34	20 Jun 2012	25 Jun 2012		1 000000	-886 34
					Base	6,754 04	7,640 38		-886 34			0 00	-886 34	-886 34
667340103 Total														
					Local	79,577 80	90,411 23		-10,833 43				-10,833 43	-10,833 43
					Base	79,577 80	90,411 23		-10,833 43			0 00	-10,833 43	-10,833 43
05CN	674599105	OCCIDENTAL PETROLEUM CORP			COMMON STOCK USD 2									
13DNEBBFGXZ			005	50 000	Local	4,023 44	4,605 57		-582 13	17 Apr 2013	22 Apr 2013		1 000000	-582 13
					Base	4,023 44	4,605 57		-582 13			0 00	-582 13	-582 13
05CN	674599105	OCCIDENTAL PETROLEUM CORP			COMMON STOCK USD 2									
13DNEBBFGX0			006	100 000	Local	8,047 75	9,211 15		-1,163 40	17 Apr 2013	22 Apr 2013		1 000000	-1,163 40
					Base	8,047 75	9,211 15		-1,163 40			0 00	-1,163 40	-1,163 40
05CN	674599105	OCCIDENTAL PETROLEUM CORP			COMMON STOCK USD 2									
13DTEBBGC3R			056	200 000	Local	17,192 43	18,422 30		-1,229 87	25 Apr 2013	30 Apr 2013		1 000000	-1,229 87
					Base	17,192 43	18,422 30		-1,229 87			0 00	-1,229 87	-1,229 87
05CN	674599105	OCCIDENTAL PETROLEUM CORP			COMMON STOCK USD 2									
13EBEB8FBL2			071	200 000	Local	17,475 01	18,422 30		-947 29	01 May 2013	06 May 2013		1 000000	-947 29
					Base	17,475 01	18,422 30		-947 29			0 00	-947 29	-947 29
05CN	674599105	OCCIDENTAL PETROLEUM CORP			COMMON STOCK USD 2									
13DKEBBJ4RL			794	100 000	Local	8,305 97	9,211 15		-905 18	12 Apr 2013	17 Apr 2013		1 000000	-905 18
					Base	8,305 97	9,211 15		-905 18			0 00	-905 18	-905 18
05CN	674599105	OCCIDENTAL PETROLEUM CORP			COMMON STOCK USD 2									
13DKEBBJ4RM			795	100 000	Local	8,300 45	9,211 15		-910 70	12 Apr 2013	17 Apr 2013		1 000000	-910 70
					Base	8,300 45	9,211 15		-910 70			0 00	-910 70	-910 70

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Security Gnl/Ls	Stl Date	Sell Rate
SSB Trade ID							Cost			Curr Gnl/Ls	Net Gnl/Ls
674599105 Total											
05CN	675232102	OCEANEERING INTL INC			COMMON STOCK USD 25			09 May 2013		14 May 2013	1 000000
13EHEB8FM8H		113		200 000	Local	63,345 05	69,083 62	-5,738 57			-5,738 57
					Base	63,345 05	69,083 62	-5,738 57			-5,738 57
05CN	675232102	OCEANEERING INTL INC			COMMON STOCK USD 25			07 Feb 2013		12 Feb 2013	1 000000
13BFEBBGX9D		609		200 000	Local	12,607 55	9,503 13	3,104 42			3,104 42
					Base	12,607 55	9,503 13	3,104 42			3,104 42
05CN	675232102	OCEANEERING INTL INC			COMMON STOCK USD 25			27 Feb 2013		04 Mar 2013	1 000000
13BSEBBH1KQ		687		100 000	Local	6,285 03	4,751 57	1,533 46			1,533 46
					Base	6,285 03	4,751 57	1,533 46			1,533 46
675232102 Total											
					Local	33,698 26	23,757 83	9,940 43			9,940 43
					Base	33,698 26	23,757 83	9,940 43			9,940 43
05CN	68389X105	ORACLE CORP			COMMON STOCK USD 01			17 Apr 2013		22 Apr 2013	1 000000
13DNEBBFGX6		012		300 000	Local	9,893 20	8,032 23	1,860 97			1,860 97
					Base	9,893 20	8,032 23	1,860 97			1,860 97
05CN	68389X105	ORACLE CORP			COMMON STOCK USD 01			22 Apr 2013		25 Apr 2013	1 000000
13DOEBBFWH2		033		300 000	Local	9,778 28	8,032 23	1,746 05			1,746 05
					Base	9,778 28	8,032 23	1,746 05			1,746 05
05CN	68389X105	ORACLE CORP			COMMON STOCK USD 01			15 Jun 2012		20 Jun 2012	1 000000
1205CNBBC86		649		700 000	Local	19,239 63	18,082 68	1,156 95			1,156 95
					Base	19,239 63	18,082 68	1,156 95			1,156 95
68389X105 Total											
					Local	38,911 11	34,147 14	4,763 97			4,763 97
					Base	38,911 11	34,147 14	4,763 97			4,763 97

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05CB	693390700	PIMCO TOTAL RETURN FUND			PIMCO TOTAL RETURN FUND INST					27 Dec 2012	28 Dec 2012	1.000000	
13AE	EBB7N7	416		133,451 957	Local	1,500,000 00	1,456,843 50		43,156 50			43,156 50	
					Base	1,500,000 00	1,456,843 50		43,156 50		0 00	43,156 50	
05CB	693390700	PIMCO TOTAL RETURN FUND			PIMCO TOTAL RETURN FUND INST					30 May 2013	30 May 2013	1.000000	
13FH	EBBGBWM	443		180,018 002	Local	2,000,000 00	1,967,419 83		32,580 17			32,580 17	
					Base	2,000,000 00	1,967,419 83		32,580 17		0 00	32,580 17	
693390700 Total													
					Local	3,500,000 00	3,424,263 33		75,736 67			75,736 67	
					Base	3,500,000 00	3,424,263 33		75,736 67		0 00	75,736 67	
05CJ	69366A100	PSS WORLD MEDICAL INC			COMMON STOCK USD 01					20 Feb 2013	25 Feb 2013	1.000000	
13NB	EBBF3DT	413		2,057 000	Local	59,486 69	51,187 35		8,299 34			8,299 34	
					Base	59,486 69	51,187 35		8,299 34		0 00	8,299 34	
05CJ	69366A100	PSS WORLD MEDICAL INC			COMMON STOCK USD 01					21 Feb 2013	26 Feb 2013	1.000000	
13BO	EBBFVZ	417		1,402 000	Local	40,522 08	34,888 03		5,634 05			5,634 05	
					Base	40,522 08	34,888 03		5,634 05		0 00	5,634 05	
05CJ	69366A100	PSS WORLD MEDICAL INC			COMMON STOCK USD 01					25 Feb 2013	25 Feb 2013	1.000000	
13PE	BBLCL4L	422		6,173 000	Local	179,017 00	153,611 82		25,405 18			25,405 18	
					Base	179,017 00	153,611 82		25,405 18		0 00	25,405 18	
69366A100 Total													
					Local	279,025 77	239,687 20		39,338 57			39,338 57	
					Base	279,025 77	239,687 20		39,338 57		0 00	39,338 57	
05CJ	698354107	PANDORA MEDIA INC			COMMON STOCK USD 0001					21 Jun 2012	26 Jun 2012	1.000000	
1205CJ	JBBC1L	291		1,346 000	Local	14,711 31	13,214 07		1,497 24			1,497 24	
					Base	14,711 31	13,214 07		1,497 24		0 00	1,497 24	
05CJ	698354107	PANDORA MEDIA INC			COMMON STOCK USD 0001					24 Jul 2012	27 Jul 2012	1.000000	
1205CJ	JBBC14	407		1,979 000	Local	18,877 25	19,428 41		-551 16			-551 16	
					Base	18,877 25	19,428 41		-551 16		0 00	-551 16	

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SSB Trade ID												Net Gn/Ls
05CJ	698354107	PANDORA MEDIA INC			COMMON STOCK USD 0001				13 Aug 2012		16 Aug 2012	1 000000
1205CJBBC7V	508			1,872 000	Local	18,365 40	18,377 96		-12 56			-12 56
					Base	18,365 40	18,377 96		-12 56			-12 56
05CJ	698354107	PANDORA MEDIA INC			COMMON STOCK USD 0001				07 Sep 2012		12 Sep 2012	1 000000
1205CJBBC9B	552			7,911 000	Local	81,190 35	77,664 55		3,525 80			3,525 80
					Base	81,190 35	77,664 55		3,525 80			3,525 80
698354107 Total												
					Local	133,144 31	128,684 99		4,459 32			4,459 32
					Base	133,144 31	128,684 99		4,459 32			4,459 32
05CN	705015105	PEARSON PLC SPONSORED ADR			ADR				24 Jan 2013		29 Jan 2013	1 000000
13AQEBBHBFS	560			700 000	Local	13,140 73	13,161 09		-20 36			-20 36
					Base	13,140 73	13,161 09		-20 36			-20 36
05CN	705015105	PEARSON PLC SPONSORED ADR			ADR				24 Jan 2013		29 Jan 2013	1 000000
13AQEBBHBFT	561			1,200 000	Local	22,532 97	22,561 86		-28 89			-28 89
					Base	22,532 97	22,561 86		-28 89			-28 89
05CN	705015105	PEARSON PLC SPONSORED ADR			ADR				25 Jan 2013		30 Jan 2013	1 000000
13AREBBFSKM	565			200 000	Local	3,746 93	3,760 31		-13 38			-13 38
					Base	3,746 93	3,760 31		-13 38			-13 38
05CN	705015105	PEARSON PLC SPONSORED ADR			ADR				25 Jan 2013		30 Jan 2013	1 000000
13AREBBFSKN	566			700 000	Local	13,123 51	13,161 09		-37 58			-37 58
					Base	13,123 51	13,161 09		-37 58			-37 58
05CN	705015105	PEARSON PLC SPONSORED ADR			ADR				29 Jan 2013		01 Feb 2013	1 000000
13ATEBBFJX0	573			500 000	Local	9,308 04	9,400 78		-92 74			-92 74
					Base	9,308 04	9,400 78		-92 74			-92 74
05CN	705015105	PEARSON PLC SPONSORED ADR			ADR				29 Jan 2013		01 Feb 2013	1 000000
13ATEBBH10H	574			700 000	Local	13,036 92	13,161 09		-124 17			-124 17
					Base	13,036 92	13,161 09		-124 17			-124 17

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SSB Trade ID						Principal Net	Cost	Security Gnl/Ls	Stl Date	Net Gnl/Ls
05CN	705015105	PEARSON PLC SPONSORED ADR		ADR				30 Jan 2013	04 Feb 2013	1 000000
13AUEBBH1QR		577	400 000	Local		7,539 15	7,520 62	18 53		18 53
				Base		7,539 15	7,520 62	18 53	0 00	18 53
05CN	705015105	PEARSON PLC SPONSORED ADR		ADR				30 Jan 2013	04 Feb 2013	1 000000
13AUEBBH1QS		578	800 000	Local		15,101 02	15,041 24	59 78		59 78
				Base		15,101 02	15,041 24	59 78	0 00	59 78
05CN	705015105	PEARSON PLC SPONSORED ADR		ADR				31 Jan 2013	05 Feb 2013	1 000000
13BAEBBJQGB		582	200 000	Local		3,791 09	3,760 31	30 78		30 78
				Base		3,791 09	3,760 31	30 78	0 00	30 78
05CN	705015105	PEARSON PLC SPONSORED ADR		ADR				31 Jan 2013	05 Feb 2013	1 000000
13BAEBBJQGC		583	400 000	Local		7,587 42	7,520 62	66 80		66 80
				Base		7,587 42	7,520 62	66 80	0 00	66 80
05CN	705015105	PEARSON PLC SPONSORED ADR		ADR				01 Feb 2013	06 Feb 2013	1 000000
13BBEBBFVZC		586	300 000	Local		5,716 67	5,640 47	76 20		76 20
				Base		5,716 67	5,640 47	76 20	0 00	76 20
05CN	705015105	PEARSON PLC SPONSORED ADR		ADR				01 Feb 2013	06 Feb 2013	1 000000
138BEBBFVZD		587	400 000	Local		7,618 30	7,520 62	97 68		97 68
				Base		7,618 30	7,520 62	97 68	0 00	97 68
705015105 Total										
				Local		122,242 75	122,210 10	32 65		32 65
				Base		122,242 75	122,210 10	32 65	0 00	32 65

05CN	713448108	PEPSICO INC		COMMON STOCK USD 017				22 Apr 2013	25 Apr 2013	1 000000
13DQEBBFWHW		028	100 000	Local		8,331 31	6,638 73	1,692 58		1,692 58
				Base		8,331 31	6,638 73	1,692 58	0 00	1,692 58
05CN	713448108	PEPSICO INC		COMMON STOCK USD 017				31 Jul 2012	03 Aug 2012	1 000000
1205CNBBDH6		776	200 000	Local		14,534 41	13,248 77	1,285 64		1,285 64
				Base		14,534 41	13,248 77	1,285 64	0 00	1,285 64

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SSB Trade ID							Cost	Security Gnl/Ls	Curr Gnl/Ls	Net Gnl/Ls

713448108 Total

05CN	717081103	PFIZER INC			COMMON STOCK USD 05			26 Oct 2012	31 Oct 2012	1 000000
12JUEBBJGVG	279		400 000		Local	22,865 72	19,887 50	2,978 22		2,978 22
					Base	22,865 72	19,887 50	2,978 22	0 00	2,978 22
					Local	10,218 29	8,733 34	1,484 95		1,484 95
					Base	10,218 29	8,733 34	1,484 95	0 00	1,484 95

718172109 Total

05CM	718172109	PHILIP MORRIS INTERNATIONAL			COMMON STOCK NPV			09 Aug 2012	14 Aug 2012	1 000000
1205CMBBRR	217		250 000		Local	22,810 97	18,024 88	4,786 09		4,786 09
					Base	22,810 97	18,024 88	4,786 09	0 00	4,786 09
05CM	718172109	PHILIP MORRIS INTERNATIONAL			COMMON STOCK NPV			16 Aug 2012	21 Aug 2012	1 000000
1205CMBBRR1	223		350 000		Local	32,374 90	25,234 84	7,140 06		7,140 06
					Base	32,374 90	25,234 84	7,140 06	0 00	7,140 06
					Local	55,185 87	43,259 72	11,926 15		11,926 15
					Base	55,185 87	43,259 72	11,926 15	0 00	11,926 15

73179V103 Total

05C5	73179V103	POLYPORE INTERNATIONAL INC			COMMON STOCK USD 01			30 Apr 2013	03 May 2013	1 000000
13DVEBBQNPJ	067		460 000		Local	19,093 16	17,992 99	1,100 17		1,100 17
					Base	19,093 16	17,992 99	1,100 17	0 00	1,100 17
05C5	73179V103	POLYPORE INTERNATIONAL INC			COMMON STOCK USD 01			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ17	754		555 000		Local	24,101 99	21,708 94	2,393 05		2,393 05
					Base	24,101 99	21,708 94	2,393 05	0 00	2,393 05
					Local	43,195 15	39,701 93	3,493 22		3,493 22
					Base	43,195 15	39,701 93	3,493 22	0 00	3,493 22

73755L107 Total

05C5	73755L107	POTASH CORP OF SASKATCHEWAN			COMMON STOCK NPV			30 Apr 2013	03 May 2013	1 000000
13DVEBBQNPQ	073		965 000		Local	40,374 69	40,496 50	-121 81		-121 81
					Base	40,374 69	40,496 50	-121 81	0 00	-121 81

Realized Gain/Loss

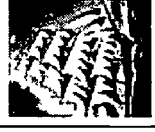
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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gnl/Ls	Curr Gnl/Ls	Net Gnl/Ls
05C5	73755L107	POTASH CORP OF SASKATCHEWAN			COMMON STOCK NPV			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ2X	772			1,350 000	Local	55,913 18	56,653 13	-739 95		-739 95
					Base	55,913 18	56,653 13	-739 95	0 00	-739 95
73755L107 Total										
					Local	96,287 87	97,149 63	-861 76		-861 76
					Base	96,287 87	97,149 63	-861 76	0 00	-861 76
05C5	74144T108	T ROWE PRICE GROUP INC			COMMON STOCK USD 2			09 Apr 2013	12 Apr 2013	1 000000
13DGEBBMNNX	043			996 000	Local	74,167 86	22,996 99	51,170 87		51,170 87
					Base	74,167 86	22,996 99	51,170 87	0 00	51,170 87
05C5	74144T108	T ROWE PRICE GROUP INC			COMMON STOCK USD 2			10 Apr 2013	15 Apr 2013	1 000000
13DHEBBHNRV	044			284 000	Local	21,284 58	6,557 37	14,727 21		14,727 21
					Base	21,284 58	6,557 37	14,727 21	0 00	14,727 21
05C5	74144T108	T ROWE PRICE GROUP INC			COMMON STOCK USD 2			30 Apr 2013	03 May 2013	1 000000
13DVEBBQNPL	069			715 000	Local	51,457 25	16,508 88	34,948 37		34,948 37
					Base	51,457 25	16,508 88	34,948 37	0 00	34,948 37
05C5	74144T108	T ROWE PRICE GROUP INC			COMMON STOCK USD 2			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ2V	770			1,290 000	Local	94,265 53	29,785 26	64,480 27		64,480 27
					Base	94,265 53	29,785 26	64,480 27	0 00	64,480 27
74144T108 Total										
					Local	241,175 22	75,848 50	165,326 72		165,326 72
					Base	241,175 22	75,848 50	165,326 72	0 00	165,326 72
05CN	742718109	PROCTER + GAMBLE CO/THE			COMMON STOCK			14 Sep 2012	19 Sep 2012	1 000000
1205CNBBDQ0	119			100 000	Local	6,894 55	6,665 19	229 36		229 36
					Base	6,894 55	6,665 19	229 36	0.00	229 36
05CN	742718109	PROCTER + GAMBLE CO/THE			COMMON STOCK			24 May 2013	30 May 2013	1 000000
13SESEBBLTT8	172			125 000	Local	10,254 20	8,331 92	1,922 28		1,922 28
					Base	10,254 20	8,331 92	1,922 28	0 00	1,922 28

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls

742718109 Total

05CN	744320102	PRUDENTIAL FINANCIAL INC			COMMON STOCK USD 01			29 Jun 2012	05 Jul 2012	1 000000
1205CNB8DDD	704			800 000	Local	17,148 75	14,997 11	2,151 64		2,151 64
					Base	17,148 75	14,997 11	2,151 64	0 00	2,151 64
05CN	744320102	PRUDENTIAL FINANCIAL INC			COMMON STOCK USD 01			10 Jul 2012	13 Jul 2012	1 000000
1205CNB8BDFD	724			300 000	Local	14,302 20	15,437 84	-1,135 64		-1,135 64
					Base	14,302 20	15,437 84	-1,135 64	0 00	-1,135 64
05CN	744320102	PRUDENTIAL FINANCIAL INC			COMMON STOCK USD 01			10 Jul 2012	13 Jul 2012	1 000000
1205CNB8DD6	727			600 000	Local	28,540 16	30,875 69	-2,335 53		-2,335 53
					Base	28,540 16	30,875 69	-2,335 53	0 00	-2,335 53
					Local	81,346 05	87,481 12	-6,135 07		-6,135 07
					Base	81,346 05	87,481 12	-6,135 07	0 00	-6,135 07
744320102 Total										

05CN	747525103	QUALCOMM INC			COMMON STOCK USD 0001			22 Aug 2012	27 Aug 2012	1 000000
1205CNB8DNB	058			300 000	Local	18,622 17	16,497 56	2,124 61		2,124 61
					Base	18,622 17	16,497 56	2,124 61	0 00	2,124 61
05C5	747525103	QUALCOMM INC			COMMON STOCK USD 0001			30 Apr 2013	03 May 2013	1 000000
13DVEBBQNPT	076			1,330 000	Local	81,992 66	44,714 51	37,278 15		37,278 15
					Base	81,992 66	44,714 51	37,278 15	0 00	37,278 15
05CN	747525103	QUALCOMM INC			COMMON STOCK USD 0001			07 Nov 2012	13 Nov 2012	1 000000
12KFEBBD6XD	303			100 000	Local	5,895 86	5,499 19	396 67		396 67
					Base	5,895 86	5,499 19	396 67	0 00	396 67
05C5	747525103	QUALCOMM INC			COMMON STOCK USD 0001			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ26	777			1,845 000	Local	120,475 79	62,028 77	58,447 02		58,447 02
					Base	120,475 79	62,028 77	58,447 02	0 00	58,447 02

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SSB Trade ID								Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	747525103	QUALCOMM INC		COMMON STOCK USD 0001					01 Aug 2012	06 Aug 2012	1 000000
1205CNBBDJS		783		100 000	Local	5,987 06	5,499 19	5,499 19	487 87		487 87
					Base	5,987 06	5,499 19		487 87	0 00	487 87
747525103 Total											
					Local	232,973 54	134,239 22		98,734 32		98,734 32
					Base	232,973 54	134,239 22		98,734 32	0 00	98,734 32
05C5	756577102	RED HAT INC		COMMON STOCK USD 0001					30 Apr 2013	03 May 2013	1 000000
13DVEBBQNPG		065		410 000	Local	19,817 84	20,410 09		-592 25		-592 25
					Base	19,817 84	20,410 09		-592 25	0 00	-592 25
05C5	761152107	RESMED INC		COMMON STOCK USD 004					30 Apr 2013	03 May 2013	1 000000
13DVEBBQNPR		074		1,230 000	Local	58,411 39	26,071 26		32,340 13		32,340 13
					Base	58,411 39	26,071 26		32,340 13	0 00	32,340 13
05C5	761152107	RESMED INC		COMMON STOCK USD 004					26 Jul 2012	31 Jul 2012	1 000000
1205C5BBBT9		556		2,885 000	Local	88,442 01	61,150 89		27,291 12		27,291 12
					Base	88,442 01	61,150 89		27,291 12	0 00	27,291 12
05C5	761152107	RESMED INC		COMMON STOCK USD 004					26 Oct 2012	31 Oct 2012	1 000000
12JTEBBLZCD		630		2,800 000	Local	110,113 69	59,349 22		50,764 47		50,764 47
					Base	110,113 69	59,349 22		50,764 47	0 00	50,764 47
05C5	761152107	RESMED INC		COMMON STOCK USD 004					15 Feb 2013	21 Feb 2013	1 000000
13BKEBPPQ23		775		1,685 000	Local	72,301 72	35,715 51		36,586 21		36,586 21
					Base	72,301 72	35,715 51		36,586 21	0 00	36,586 21
761152107 Total											
					Local	329,268 81	182,286 88		146,981 93		146,981 93
					Base	329,268 81	182,286 88		146,981 93	0 00	146,981 93
05CJ	76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD 01					20 Sep 2012	25 Sep 2012	1 000000
1205CJBDD6		620		30 000	Local	532 16	373 59		158 57		158 57
					Base	532 16	373 59		158 57	0 00	158 57

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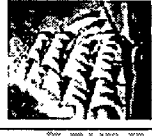
Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Security Gn/Ls	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID												Net Gn/Ls
05CJ	76973Q105	ROADRUNNER TRANSPORTATION SY			COMMON STOCK USD 01					21 Sep 2012	26 Sep 2012	1 000000
1205CJBBDF9	638			55 000	Local	966 49	684 91		281 58			281 58
					Base	966 49	684 91		281 58		0 00	281 58
76973Q105 Total												
					Local	1,498 65	1,058 50		440 15			440 15
					Base	1,498 65	1,058 50		440 15		0 00	440 15
05CJ	774415103	ROCKWOOD HOLDINGS INC			COMMON STOCK USD 01					24 Oct 2012	29 Oct 2012	1 000000
12JSEBBG6ML	799			413 000	Local	19,460 78	11,424 65		8,036 13			8,036 13
					Base	19,460 78	11,424 65		8,036 13		0 00	8,036 13
05CD	774995922	ROCKWOOD CAPITAL REAL ESTATE			PTNRS V					01 Oct 2012	01 Oct 2012	1 000000
1205CDBBBG3	479			51,846 720	Local	51,846 72	51,935 43		-88 71			-88 71
					Base	51,846 72	51,935 43		-88 71		0 00	-88 71
05CD	774995922	ROCKWOOD CAPITAL REAL ESTATE			PTNRS V					15 Nov 2012	15 Nov 2012	1 000000
12KMEBBJ42D	491			177,825 060	Local	177,825 06	178,129 33		-304 27			-304 27
					Base	177,825 06	178,129 33		-304 27		0 00	-304 27
774995922 Total												
					Local	229,671 78	230,064 76		-392 98			-392 98
					Base	229,671 78	230,064 76		-392 98		0 00	-392 98
05CD	774995955	ROCKWOOD CAPITAL REAL EST VII			LP					23 Oct 2012	23 Oct 2012	1 000000
12KBEBBJ8JP	483			70,962 404	Local	76,303 66	70,962 40		5,341 26			5,341 26
					Base	76,303 66	70,962 40		5,341 26		0 00	5,341 26
05CN	775109200	ROGERS COMMUNICATIONS INC B			COMMON STOCK NPV					13 Aug 2012	16 Aug 2012	1 000000
1205CNBBDLW	027			300 000	Local	12,166 79	11,327 67		839 12			839 12
					Base	12,166 79	11,327 67		839 12		0 00	839 12
05CN	775109200	ROGERS COMMUNICATIONS INC B			COMMON STOCK NPV					06 Dec 2012	11 Dec 2012	1 000000
12LEE8BJPX1	409			200 000	Local	9,025 57	7,551 78		1,473 79			1,473 79
					Base	9,025 57	7,551 78		1,473 79		0 00	1,473 79

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Rate Trd Date	Security Gn/Ls	Stl Date	Sell Rate
SSB Trade ID												Net Gn/Ls
05CN	775109200	ROGERS COMMUNICATIONS INC B			COMMON STOCK NPV				06 Dec 2012		11 Dec 2012	1 000000
12LEEBBJPX2		410		300 000	Local	13,526 09	11,327 67		2,198 42			2,198 42
					Base	13,526 09	11,327 67		2,198 42		0 00	2,198 42
05CN	775109200	ROGERS COMMUNICATIONS INC B			COMMON STOCK NPV				14 Feb 2013		20 Feb 2013	1 000000
138KEBBJHNO		640		200 000	Local	9,077 93	7,551 78		1,526 15			1,526 15
					Base	9,077 93	7,551 78		1,526 15		0 00	1,526 15
05CN	775109200	ROGERS COMMUNICATIONS INC B			COMMON STOCK NPV				14 Feb 2013		20 Feb 2013	1 000000
138KEBBJHN3		643		200 000	Local	9,079 81	7,551 78		1,528 03			1,528 03
					Base	9,079 81	7,551 78		1,528 03		0 00	1,528 03
775109200 Total												
					Local	52,876 19	45,310 68		7,565 51			7,565 51
					Base	52,876 19	45,310 68		7,565 51		0 00	7,565 51
05C5	776696106	ROPER INDUSTRIES INC			COMMON STOCK USD 01				30 Apr 2013		03 May 2013	1 000000
13DVEBBQNPB		066		450 000	Local	53,635 28	22,627 83		31,007 45			31,007 45
					Base	53,635 28	22,627 83		31,007 45		0 00	31,007 45
05C5	776696106	ROPER INDUSTRIES INC			COMMON STOCK USD 01				07 Dec 2012		12 Dec 2012	1 000000
12LFEBBJ3M1		673		1,160 000	Local	129,549 60	58,329 50		71,220 10			71,220 10
					Base	129,549 60	58,329 50		71,220 10		0 00	71,220 10
05C5	776696106	ROPER INDUSTRIES INC			COMMON STOCK USD 01				15 Feb 2013		21 Feb 2013	1 000000
138KEBBPQ2B		755		610 000	Local	73,008 10	30,673 27		42,334 83			42,334 83
					Base	73,008 10	30,673 27		42,334 83		0 00	42,334 83
776696106 Total												
					Local	256,192 98	111,630 60		144,562 38			144,562 38
					Base	256,192 98	111,630 60		144,562 38		0 00	144,562 38
05C8	77956H302	T ROWE PRICE INTERNATIONAL FUN			T ROWE PRICE INTL DISCOVERY				15 Feb 2013		15 Feb 2013	1 000000
13BNEBBKG34		382		36,186 931	Local	1,750,000 00	1,575,240 61		174,759 39			174,759 39
					Base	1,750,000 00	1,575,240 61		174,759 39		0 00	174,759 39

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN	780259107	ROYAL DUTCH SHELL PLC ADR	ADR					01 May 2013	06 May 2013	1 000000
13EBEBBFB4		073	200 000	Local		14,034 10	14,968 82	-934 72		-934 72
				Base		14,034 10	14,968 82	-934 72	0 00	-934 72
05CN	780259107	ROYAL DUTCH SHELL PLC ADR	ADR					07 Feb 2013	12 Feb 2013	1 000000
13BFEBBGX84		601	100 000	Local		6,923 67	7,484 41	-560 74		-560 74
				Base		6,923 67	7,484 41	-560 74	0 00	-560 74
05CN	780259107	ROYAL DUTCH SHELL PLC ADR	ADR					07 Feb 2013	12 Feb 2013	1 000000
13BFEBBGX85		602	100 000	Local		6,967 14	7,484 41	-517 27		-517 27
				Base		6,967 14	7,484 41	-517 27	0 00	-517 27
780259107 Total										
						27,924 91	29,937 64	-2,012 73		-2,012 73
						27,924 91	29,937 64	-2,012 73	0 00	-2,012 73
05C5	784117103	SEI INVESTMENTS COMPANY	COMMON STOCK USD 01					30 Apr 2013	03 May 2013	1 000000
13DVEBBQNPV		077	2,105 000	Local		59,472 91	41,000 62	18,472 29		18,472 29
				Base		59,472 91	41,000 62	18,472 29	0 00	18,472 29
05C5	784117103	SEI INVESTMENTS COMPANY	COMMON STOCK USD 01					15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ3F		783	2,895 000	Local		81,443 49	56,388 02	25,055 47		25,055 47
				Base		81,443 49	56,388 02	25,055 47	0 00	25,055 47
784117103 Total										
						140,916 40	97,388 64	43,527 76		43,527 76
						140,916 40	97,388 64	43,527 76	0 00	43,527 76
05CJ	78423R105	SHFL ENTERTAINMENT INC	COMMON STOCK USD 01					21 Mar 2013	26 Mar 2013	1 000000
13CPBBGLQQ		520	611 000	Local		10,152 15	9,412 33	739 82		739 82
				Base		10,152 15	9,412 33	739 82	0 00	739 82
05CJ	78423R105	SHFL ENTERTAINMENT INC	COMMON STOCK USD 01					22 Mar 2013	27 Mar 2013	1 000000
13CQEBBH7PG		527	269 000	Local		4,443 16	4,143 89	299 27		299 27
				Base		4,443 16	4,143 89	299 27	0 00	299 27

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CJ 78423R105	SHFL ENTERTAINMENT INC				COMMON STOCK USD 01			25 Mar 2013	28 Mar 2013	1 000000
13CREBBFX7L	535			310 000	Local	5,116 31	4,775 49	340 82		340 82
					Base	5,116 31	4,775 49	340 82	0 00	340 82
05CJ 78423R105	SHFL ENTERTAINMENT INC				COMMON STOCK USD 01			26 Mar 2013	01 Apr 2013	1 000000
13CSEBBFZ6H	545			680 000	Local	11,187 44	10,475 26	712 18		712 18
					Base	11,187 44	10,475 26	712 18	0 00	712 18
05CJ 78423R105	SHFL ENTERTAINMENT INC				COMMON STOCK USD 01			27 Mar 2013	02 Apr 2013	1 000000
13CTEBBGCX	555			546 000	Local	8,963 09	8,411 02	552 07		552 07
					Base	8,963 09	8,411 02	552 07	0 00	552 07
05CJ 78423R105	SHFL ENTERTAINMENT INC				COMMON STOCK USD 01			28 Mar 2013	03 Apr 2013	1 000000
13DAEBBKTLT	568			674 000	Local	11,142 58	10,382 83	759 75		759 75
					Base	11,142 58	10,382 83	759 75	0 00	759 75
05CJ 78423R105	SHFL ENTERTAINMENT INC				COMMON STOCK USD 01			01 Apr 2013	04 Apr 2013	1 000000
13DBEBBF4VT	573			303 000	Local	4,841 68	4,667 65	174 03		174 03
					Base	4,841 68	4,667 65	174 03	0 00	174 03
05CJ 78423R105	SHFL ENTERTAINMENT INC				COMMON STOCK USD 01			02 Apr 2013	05 Apr 2013	1 000000
13DCEBBFXDH	581			336 000	Local	5,336 60	5,176 01	160 59		160 59
					Base	5,336 60	5,176 01	160 59	0 00	160 59
05CJ 78423R105	SHFL ENTERTAINMENT INC				COMMON STOCK USD 01			03 Apr 2013	08 Apr 2013	1 000000
13DDEBBFK4B	587			154 000	Local	2,360 71	2,372 34	-11 63		-11 63
					Base	2,360 71	2,372 34	-11 63	0 00	-11 63
05CJ 78423R105	SHFL ENTERTAINMENT INC				COMMON STOCK USD 01			25 Apr 2013	30 Apr 2013	1 000000
13DTEBBHDRG	691			20 000	Local	319 65	308 10	11 55		11 55
					Base	319 65	308 10	11 55	0 00	11 55
78423R105 Total										
					Local	63,863 37	60,124 92	3,738 45		3,738 45
					Base	63,863 37	60,124 92	3,738 45	0 00	3,738 45

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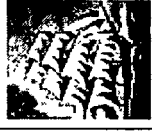
Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN 790849103	1205CNBBDKT	ST JUDE MEDICAL INC	002	100 000	COMMON STOCK USD 1	3,826 16	3,465 08	06 Aug 2012	09 Aug 2012	1 000000
					Local	3,826 16		361 08		361 08
					Base	3,826 16		361 08	0 00	361 08
05CN 790849103	1205CNBBDKW	ST JUDE MEDICAL INC	004	700 000	COMMON STOCK USD 1	26,806 38	24,255 57	06 Aug 2012	09 Aug 2012	1 000000
					Local	26,806 38		2,550 81		2,550 81
					Base	26,806 38		2,550 81	0 00	2,550 81
05CN 790849103	1205CNBBDK1	ST JUDE MEDICAL INC	007	100 000	COMMON STOCK USD 1	3,881 95	3,465 08	07 Aug 2012	10 Aug 2012	1 000000
					Local	3,881 95		416 87		416 87
					Base	3,881 95		416 87	0 00	416 87
05CN 790849103	1205CNBBDK5	ST JUDE MEDICAL INC	008	300 000	COMMON STOCK USD 1	11,639 73	10,395 24	07 Aug 2012	10 Aug 2012	1 000000
					Local	11,639 73		1,244 49		1,244 49
					Base	11,639 73		1,244 49	0 00	1,244 49
05CN 790849103	1205CNBBDLK	ST JUDE MEDICAL INC	014	200 000	COMMON STOCK USD 1	7,774 44	6,930 16	09 Aug 2012	14 Aug 2012	1 000000
					Local	7,774 44		844 28		844 28
					Base	7,774 44		844 28	0 00	844 28
05CN 790849103	1205CNBBDLC	ST JUDE MEDICAL INC	017	400 000	COMMON STOCK USD 1	15,531 13	13,860 33	09 Aug 2012	14 Aug 2012	1 000000
					Local	15,531 13		1,670 80		1,670 80
					Base	15,531 13		1,670 80	0 00	1,670 80
05CN 790849103	1205CNBBDL8	ST JUDE MEDICAL INC	035	1,100 000	COMMON STOCK USD 1	42,214 30	38,115 90	14 Aug 2012	17 Aug 2012	1 000000
					Local	42,214 30		4,098 40		4,098 40
					Base	42,214 30		4,098 40	0 00	4,098 40
05CN 790849103	1205CNBBDKF	ST JUDE MEDICAL INC	791	200 000	COMMON STOCK USD 1	7,324 33	6,930 16	02 Aug 2012	07 Aug 2012	1 000000
					Local	7,324 33		394 17		394 17
					Base	7,324 33		394 17	0 00	394 17
05CN 790849103	1205CNBBDJ5	ST JUDE MEDICAL INC	795	300 000	COMMON STOCK USD 1	10,942 25	10,395 24	02 Aug 2012	07 Aug 2012	1 000000
					Local	10,942 25		547 01		547 01
					Base	10,942 25		547 01	0 00	547 01

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

790849103 Total

05CJ	803062108	SAPIENT CORPORATION			COMMON STOCK USD 01			06 May 2013	09 May 2013	1 000000
13EEEBHMX2		741		664 000	Local	7,798 23	7,723 04	75 19		75 19
					Base	7,798 23	7,723 04	75 19	0 00	75 19
05CJ	803062108	SAPIENT CORPORATION			COMMON STOCK USD 01			07 May 2013	10 May 2013	1 000000
13FEFBBGG0B		745		490 000	Local	5,710 97	5,699 23	11 74		11 74
					Base	5,710 97	5,699 23	11 74	0 00	11 74
05CJ	803062108	SAPIENT CORPORATION			COMMON STOCK USD 01			07 May 2013	10 May 2013	1 000000
13FEFBBGG0C		746		636 000	Local	7,370 31	7,397 37	-27 06		-27 06
					Base	7,370 31	7,397 37	-27 06	0 00	-27 06
05CJ	803062108	SAPIENT CORPORATION			COMMON STOCK USD 01			08 May 2013	13 May 2013	1 000000
13EGEBBFJKP		749		1,144 000	Local	13,366 41	13,305 96	60 45		60 45
					Base	13,366 41	13,305 96	60 45	0 00	60 45
803062108 Total										
					Local	34,245 92	34,125 60	120 32		120 32
					Base	34,245 92	34,125 60	120 32	0 00	120 32

05C5	806857108	SCHLUMBERGER LTD			COMMON STOCK USD 01			30 Apr 2013	03 May 2013	1 000000
13DVEBBQNP		070		740 000	Local	54,708 45	42,960 29	11,748 16		11,748 16
					Base	54,708 45	42,960 29	11,748 16	0 00	11,748 16
05C5	806857108	SCHLUMBERGER LTD			COMMON STOCK USD 01			20 Sep 2012	25 Sep 2012	1 000000
1205C5BBBWS		600		885 000	Local	65,515 35	51,378 19	14,137 16		14,137 16
					Base	65,515 35	51,378 19	14,137 16	0 00	14,137 16
05C5	806857108	SCHLUMBERGER LTD			COMMON STOCK USD 01			28 Jan 2013	31 Jan 2013	1 000000
13AREBBM8XM		724		795 000	Local	63,222 70	46,153 29	17,069 41		17,069 41
					Base	63,222 70	46,153 29	17,069 41	0 00	17,069 41

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Fund	Asset ID	Security Name	Lot	Security Description		Maturity Date		Rate	Trd Date	Sell Rate
SSB Trade ID				Shares/Par	Principal Net	Cost	Security Gnl/Ls	Curr Gnl/Ls		Net Gnl/Ls
05C5	806857108	SCHLUMBERGER LTD			COMMON STOCK USD 01		15 Feb 2013	21 Feb 2013		1 000000
13BKEBBPQZJ		761		1,045 000	Local 83,081 27	60,666 90	22,414 37			22,414 37
					Base 83,081 27	60,666 90	22,414 37	0 00		22,414 37
806857108 Total										
					Local 266,527 77	201,158 67	65,369 10			65,369 10
					Base 266,527 77	201,158 67	65,369 10	0 00		65,369 10
05CN	833034101	SNAP ON INC			COMMON STOCK USD1		17 Oct 2012	22 Oct 2012		1 000000
12JNEBBDZQH		238		200 000	Local 14,647 51	10,192 80	4,454 71			4,454 71
					Base 14,647 51	10,192 80	4,454 71	0.00		4,454 71
05CN	833034101	SNAP ON INC			COMMON STOCK USD1		06 Nov 2012	09 Nov 2012		1 000000
12KEEBBGXTC		297		100 000	Local 7,995 82	5,096 40	2,899 42			2,899 42
					Base 7,995 82	5,096 40	2,899 42	0 00		2,899 42
05CN	833034101	SNAP ON INC			COMMON STOCK USD1		07 Jun 2012	12 Jun 2012		1 000000
1205CNBBC8J		632		300 000	Local 18,548 13	15,289 20	3,258 93			3,258 93
					Base 18,548 13	15,289 20	3,258 93	0 00		3,258 93
05CN	833034101	SNAP ON INC			COMMON STOCK USD1		21 Mar 2013	26 Mar 2013		1 000000
13CPEBBFRWP		739		100 000	Local 8,124 54	5,258 31	2,866 23			2,866 23
					Base 8,124 54	5,258 31	2,866 23	0 00		2,866 23
05CN	833034101	SNAP ON INC			COMMON STOCK USD1		03 Apr 2013	08 Apr 2013		1 000000
13DDEBBD96B		766		200 000	Local 16,228 33	10,516 61	5,711 72			5,711 72
					Base 16,228 33	10,516 61	5,711 72	0 00		5,711 72
05CN	833034101	SNAP ON INC			COMMON STOCK USD1		15 Apr 2013	18 Apr 2013		1 000000
13DLEBBHLBW		809		200 000	Local 16,919 24	10,516 61	6,402 63			6,402 63
					Base 16,919 24	10,516 61	6,402 63	0 00		6,402 63
833034101 Total										
					Local 82,463 57	56,869 93	25,593 64			25,593 64
					Base 82,463 57	56,869 93	25,593 64	0 00		25,593 64

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SSB Trade ID	Fund 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	845467109	SOUTHWESTERN ENERGY CO			COMMON STOCK USD 01				30 Apr 2013		03 May 2013		1 000000	
13DVEBBQNP		072		835 000	Local	30,760 88	28,482 74		2,278 14				2,278 14	
					Base	30,760 88	28,482 74		2,278 14			0 00	2,278 14	
05C5	845467109	SOUTHWESTERN ENERGY CO			COMMON STOCK USD 01				15 Feb 2013		21 Feb 2013		1 000000	
13BKEBBPO2Q		766		1,195 000	Local	39,015 87	40,762 73		-1,746 86				-1,746 86	
					Base	39,015 87	40,762 73		-1,746 86			0 00	-1,746 86	
845467109 Total														
					Local	69,776 75	69,245 47		531 28				531 28	
					Base	69,776 75	69,245 47		531 28			0 00	531 28	
05CN	854502101	STANLEY BLACK + DECKER INC			COMMON STOCK USD2 5				01 May 2013		06 May 2013		1 000000	
13EBEBBFB7		076		200 000	Local	14,979 92	13,986 87		993 05				993 05	
					Base	14,979 92	13,986 87		993 05			0 00	993 05	
05CN	854502101	STANLEY BLACK + DECKER INC			COMMON STOCK USD2 5				01 May 2013		06 May 2013		1 000000	
13EBEBBFB9		078		325 000	Local	24,217 80	22,728 67		1,489 13				1,489 13	
					Base	24,217 80	22,728 67		1,489 13			0 00	1,489 13	
05CN	854502101	STANLEY BLACK + DECKER INC			COMMON STOCK USD2 5				03 May 2013		08 May 2013		1 000000	
13EBEBBFB81		086		100 000	Local	7,704 05	6,993 44		710 61				710 61	
					Base	7,704 05	6,993 44		710 61			0 00	710 61	
05CN	854502101	STANLEY BLACK + DECKER INC			COMMON STOCK USD2 5				03 May 2013		08 May 2013		1 000000	
13EBEBBFB82		087		100 000	Local	7,706 83	6,993 44		713 39				713 39	
					Base	7,706 83	6,993 44		713 39			0 00	713 39	
05CN	854502101	STANLEY BLACK + DECKER INC			COMMON STOCK USD2 5				07 May 2013		10 May 2013		1 000000	
13EBEBBFBXN		101		100 000	Local	7,847 78	6,993 44		854 34				854 34	
					Base	7,847 78	6,993 44		854 34			0 00	854 34	
05CN	854502101	STANLEY BLACK + DECKER INC			COMMON STOCK USD2 5				07 May 2013		10 May 2013		1 000000	
13EBEBBFBXP		102		200 000	Local	15,713 26	13,986 87		1,726 39				1,726 39	
					Base	15,713 26	13,986 87		1,726 39			0 00	1,726 39	

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05CN	854502101	STANLEY BLACK + DECKER INC			COMMON STOCK USD2 5				19 Sep 2012		24 Sep 2012		1 000000	
1205CN	BBD975	131		200 000	Local	15,198 25	13,875 50		1,322 75				1,322 75	
					Base	15,198 25	13,875 50		1,322 75			0.00	1,322 75	
05CN	854502101	STANLEY BLACK + DECKER INC			COMMON STOCK USD2 5				18 Dec 2012		21 Dec 2012		1 000000	
12LMEB	BD975	441		100 000	Local	7,455 17	6,937 75		517 42				517 42	
					Base	7,455 17	6,937 75		517 42			0.00	517 42	
854502101 Total														
					Local	100,823 06	92,495 98		8,327 08				8,327 08	
					Base	100,823 06	92,495 98		8,327 08			0.00	8,327 08	
05C5	858912108	STERICYCLE INC			COMMON STOCK USD 01				30 Apr 2013		03 May 2013		1 000000	
13DVEB	BQNPN	071		815 000	Local	87,895 78	64,452 47		23,443 31				23,443 31	
					Base	87,895 78	64,452 47		23,443 31			0.00	23,443 31	
05C5	858912108	STERICYCLE INC			COMMON STOCK USD 01				15 Feb 2013		21 Feb 2013		1 000000	
13BKEB	BPO2N	764		1,110 000	Local	106,779 60	87,781 89		18,997 71				18,997 71	
					Base	106,779 60	87,781 89		18,997 71			0.00	18,997 71	
858912108 Total														
					Local	194,675 38	152,234 36		42,441 02				42,441 02	
					Base	194,675 38	152,234 36		42,441 02			0.00	42,441 02	
05CN	87162H103	SYNTEL INC			COMMON STOCK NPV				07 Dec 2012		12 Dec 2012		1 000000	
12LFEB	BF71R	413		100 000	Local	5,624 77	4,730 90		893 87				893 87	
					Base	5,624 77	4,730 90		893 87			0.00	893 87	
05CN	87162H103	SYNTEL INC			COMMON STOCK NPV				10 Dec 2012		13 Dec 2012		1 000000	
12LGEB	BFG8J	417		100 000	Local	5,595 87	4,730 90		864 97				864 97	
					Base	5,595 87	4,730 90		864 97			0.00	864 97	
05CN	87162H103	SYNTEL INC			COMMON STOCK NPV				11 Dec 2012		14 Dec 2012		1 000000	
12LHEB	BFW85	421		200 000	Local	11,320 18	9,461 81		1,858 37				1,858 37	
					Base	11,320 18	9,461 81		1,858 37			0.00	1,858 37	

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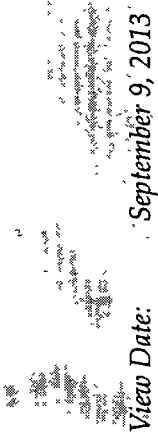
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Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN 87162H103 12LHEBBFW86		SYNTEL INC 422		200 000	COMMON STOCK NPV			11 Dec 2012	14 Dec 2012	1 000000
					Local	11,393 74	9,461 80	1,931 94		1,931 94
					Base	11,393 74	9,461 80		0 00	1,931 94
05CN 87162H103 12LIEBBFMT4		SYNTEL INC 425	200 000	COMMON STOCK NPV				12 Dec 2012	17 Dec 2012	1 000000
				Local	11,641 95	9,461 80	2,180 15		2,180 15	
				Base	11,641 95	9,461 80		0 00	2,180 15	
05CN 87162H103 12LJEBBF9TX		SYNTEL INC 429	200 000	COMMON STOCK NPV				13 Dec 2012	18 Dec 2012	1 000000
				Local	11,592 10	9,461 81	2,130 29		2,130 29	
				Base	11,592 10	9,461 81		0 00	2,130 29	
05CN 87162H103 12LLEBBFKHQ		SYNTEL INC 435	200 000	COMMON STOCK NPV				17 Dec 2012	20 Dec 2012	1 000000
				Local	10,858 29	9,461 81	1,396 48		1,396 48	
				Base	10,858 29	9,461 81		0 00	1,396 48	
05CN 87162H103 12LMEBBD976		SYNTEL INC 442	100 000	COMMON STOCK NPV				18 Dec 2012	21 Dec 2012	1 000000
				Local	5,457 31	4,730 90	726 41		726 41	
				Base	5,457 31	4,730 90		0 00	726 41	
05CN 87162H103 12LNEBBFP4P		SYNTEL INC 449	100 000	COMMON STOCK NPV				19 Dec 2012	24 Dec 2012	1 000000
				Local	5,477 35	4,730 90	746 45		746 45	
				Base	5,477 35	4,730 90		0 00	746 45	
05CN 87162H103 12LNEBBFP4Q		SYNTEL INC 450	100 000	COMMON STOCK NPV				19 Dec 2012	24 Dec 2012	1 000000
				Local	5,474 83	4,730 90	743 93		743 93	
				Base	5,474 83	4,730 90		0 00	743 93	
05CN 87162H103 12LOEBBFS3T		SYNTEL INC 454	100 000	COMMON STOCK NPV				20 Dec 2012	26 Dec 2012	1 000000
				Local	5,470 96	4,730 90	740 06		740 06	
				Base	5,470 96	4,730 90		0 00	740 06	
05CN 87162H103 12LPEBBFJVT		SYNTEL INC 459	100 000	COMMON STOCK NPV				21 Dec 2012	27 Dec 2012	1 000000
				Local	5,446 93	4,730 91	716 02		716 02	
				Base	5,446 93	4,730 91		0 00	716 02	

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Fund 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
05CN 87162H103	SYNTEL INC		COMMON STOCK NPV					27 Dec 2012		02 Jan 2013		1 000000	
12LSEBFBQWD	475		Local	100 000	5,305 39	4,730 90		574 49				574 49	
			Base		5,305 39	4,730 90		574 49			0 00	574 49	
87162H103 Total													
			Local		100,659 67	85,156 24		15,503 43				15,503 43	
			Base		100,659 67	85,156 24		15,503 43			0 00	15,503 43	
05CN 87612E106	TARGET CORP		COMMON STOCK USD 0833					25 Apr 2013		30 Apr 2013		1 000000	
13DTEBBGC3N	053		Local	100 000	7,083 34	5,142 83		1,940 51				1,940 51	
			Base		7,083 34	5,142 83		1,940 51			0 00	1,940 51	
05C5 881624209	TEVA PHARMACEUTICAL SP ADR	ADR						04 Mar 2013		07 Mar 2013		1 000000	
13CBEBBNP43	008		Local	5,325 000	198,408 24	273,866 03		-75,457 79				-75,457 79	
			Base		198,408 24	273,866 03		-75,457 79			0 00	-75,457 79	
05C5 881624209	TEVA PHARMACEUTICAL SP ADR	ADR						15 Feb 2013		21 Feb 2013		1 000000	
138KEBBPQ2T	769		Local	1,270 000	49,008 45	65,316 40		-16,307 95				-16,307 95	
			Base		49,008 45	65,316 40		-16,307 95			0 00	-16,307 95	
881624209 Total													
			Local		247,416 69	339,182 43		-91,765 74				-91,765 74	
			Base		247,416 69	339,182 43		-91,765 74			0 00	-91,765 74	
05C5 88554D205	3D SYSTEMS CORP		COMMON STOCK USD 001					19 Mar 2013		19 Mar 2013		1 000000	
13CNEBBJDS0	033		Local	0 500	14 94	5 93		9 01				9 01	
			Base		14 94	5 93		9 01			0 00	9 01	
05C5 88554D205	3D SYSTEMS CORP		COMMON STOCK USD 001					30 Apr 2013		03 May 2013		1 000000	
13DVEBBQ319	092		Local	1,150 000	42,031 55	13,637 70		28,393 85				28,393 85	
			Base		42,031 55	13,637 70		28,393 85			0 00	28,393 85	
05C5 88554D205	3D SYSTEMS CORP		COMMON STOCK USD 001					15 May 2013		20 May 2013		1,000000	
13EKEBBRM17	113		Local	1,113 000	53,300 26	13,198 92		40,101 34				40,101 34	
			Base		53,300 26	13,198 92		40,101 34			0 00	40,101 34	

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SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05C5	88554D205	3D SYSTEMS CORP			COMMON STOCK USD 001			19 Jul 2012	24 Jul 2012	1 000000
1205C5BBBT3		552		1,425 000	Local	50,168 13	25,348 34	24,819 79		24,819 79
					Base	50,168 13	25,348 34	24,819 79	0 00	24,819 79
05C5	88554D205	3D SYSTEMS CORP			COMMON STOCK USD 001			15 Feb 2013	21 Feb 2013	1 000000
138KEBBPQ2P		765		1,115 000	Local	65,229 15	19,833 96	45,395 19		45,395 19
					Base	65,229 15	19,833 96	45,395 19	0 00	45,395 19
88554D205 Total										
					Local	210,744 03	72,024 85	138,719 18		138,719 18
					Base	210,744 03	72,024 85	138,719 18	0 00	138,719 18
05CN	88579Y101	3M CO			COMMON STOCK USD 01			23 May 2013	29 May 2013	1 000000
13EREBBFJDH		163		100 000	Local	11,013 18	8,577 78	2,435 40		2,435 40
					Base	11,013 18	8,577 78	2,435 40	0 00	2,435 40
05CN	88579Y101	3M CO			COMMON STOCK USD 01			01 Jun 2012	06 Jun 2012	1 000000
1205CNBBC7D		611		150 000	Local	12,518 07	12,832 73	-314 66		-314 66
					Base	12,518 07	12,832 73	-314 66	0 00	-314 66
05CN	88579Y101	3M CO			COMMON STOCK USD 01			06 Jun 2012	11 Jun 2012	1 000000
1205CNBBC8B		627		200 000	Local	16,843 86	17,110 31	-266 45		-266 45
					Base	16,843 86	17,110 31	-266 45	0 00	-266 45
05CN	88579Y101	3M CO			COMMON STOCK USD 01			21 Jun 2012	26 Jun 2012	1 000000
1205CNBDB2		679		200 000	Local	17,476 92	17,110 31	366 61		366 61
					Base	17,476 92	17,110 31	366 61	0 00	366 61
88579Y101 Total										
					Local	57,852 03	55,631 13	2,220 90		2,220 90
					Base	57,852 03	55,631 13	2,220 90	0 00	2,220 90
05CN	89147U100	TORTOISE ENERGY CAPITAL CORP			TORTOISE ENERGY CAPITAL CORP			16 Nov 2012	21 Nov 2012	1 000000
12KMEBBFMTT		343		100 000	Local	2,702 20	2,713 51	-11 31		-11 31
					Base	2,702 20	2,713 51	-11 31	0 00	-11 31

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SSB Trade ID												Net Gnl/Ls
05CN	89147U100		TORTOISE ENERGY CAPITAL CORP	TORTOISE ENERGY CAPITAL CORP						16 Nov 2012	21 Nov 2012	1 000000
12KMEBBFMTX		346		Local	200 000	5,397 55	5,427 02	-29 47				-29 47
				Base		5,397 55	5,427 02	-29 47				-29 47
05CN	89147U100		TORTOISE ENERGY CAPITAL CORP	TORTOISE ENERGY CAPITAL CORP						07 Feb 2013	12 Feb 2013	1 000000
13BFEBBGX86		603		Local	100 000	3,197 71	2,713 51	484 20				484 20
				Base		3,197 71	2,713 51	484 20				484 20
05CN	89147U100		TORTOISE ENERGY CAPITAL CORP	TORTOISE ENERGY CAPITAL CORP						07 Feb 2013	12 Feb 2013	1 000000
13BFEBBGX9C		608		Local	200 000	6,400 09	5,427 02	973 07				973 07
				Base		6,400 09	5,427 02	973 07				973 07
89147U100 Total												
				Local		17,697 55	16,281 06	1,416 49				1,416 49
				Base		17,697 55	16,281 06	1,416 49				1,416 49
05CN	89417E109		TRAVELERS COS INC/THE	COMMON STOCK NPV						23 Apr 2013	26 Apr 2013	1 000000
13DREBBD8Q4		039		Local	100 000	8,674 80	5,890 38	2,784 42				2,784 42
				Base		8,674 80	5,890 38	2,784 42				2,784 42
05CN	89417E109		TRAVELERS COS INC/THE	COMMON STOCK NPV						02 Apr 2013	05 Apr 2013	1 000000
13DCEBBFNCM		762		Local	100 000	8,423 93	5,890 38	2,533 55				2,533 55
				Base		8,423 93	5,890 38	2,533 55				2,533 55
89417E109 Total												
				Local		17,098 73	11,780 76	5,317 97				5,317 97
				Base		17,098 73	11,780 76	5,317 97				5,317 97
05C5	896239100		TRIMBLE NAVIGATION LTD	COMMON STOCK NPV						30 Apr 2013	03 May 2013	1 000000
13DVEBBQNPX		079		Local	2,720 000	76,022 29	31,542 48	44,479 81				44,479 81
				Base		76,022 29	31,542 48	44,479 81				44,479 81
05C5	896239100		TRIMBLE NAVIGATION LTD	COMMON STOCK NPV						15 Feb 2013	21 Feb 2013	1 000000
13KCEBBPQ28		779		Local	1,895 000	116,637 66	43,950 73	72,686 93				72,686 93
				Base		116,637 66	43,950 73	72,686 93				72,686 93

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SSB Trade ID		Lot		Shares/Par	Principal Net	Cost	Security	Gn/Ls	Curr Gn/Ls	Net Gn/Ls

896239100 Total

[illegible]

899896104 Total

05C5	902104108	II VI INC	COMMON STOCK NPV		05 Mar 2013	08 Mar 2013	1 000000
13CCEBBM40F		012	5,900 000	Local	102,018 14		
					103,193 45		
				Base	102,018 14		
					103,193 45		
					-1,175 31		-1,175 31
					-1,175 31	0 00	-1,175 31

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SSB Trade ID							Cost						
05C5	902104108	II VI INC			COMMON STOCK NPV			05 Feb 2013		08 Feb 2013		1 000000	
13BCEBBNF83		741		7,675 000	Local	130,884 20	134,238 94	-3,354 74				-3,354 74	
					Base	130,884 20	134,238 94	-3,354 74		0 00		-3,354 74	
05C5	902104108	II VI INC			COMMON STOCK NPV			15 Feb 2013		21 Feb 2013		1 000000	
13BKEBBRN7J		786		742 000	Local	13,169 24	12,977 89	191 35				191 35	
					Base	13,169 24	12,977 89	191 35		0 00		191 35	
05C5	902104108	II VI INC			COMMON STOCK NPV			19 Feb 2013		22 Feb 2013		1 000000	
13BLEBBMWF8		790		693 000	Local	12,335 67	12,120 86	214 81				214 81	
					Base	12,335 67	12,120 86	214 81		0 00		214 81	
902104108 Total													
					Local	258,407 25	262,531 14	-4,123 89				-4,123 89	
					Base	258,407 25	262,531 14	-4,123 89		0 00		-4,123 89	
05C5	902252105	TYLER TECHNOLOGIES INC			COMMON STOCK USD 01			30 Apr 2013		03 May 2013		1 000000	
13DVEBBQNPk		068		580 000	Local	36,562 79	25,072 99	11,489 80				11,489 80	
					Base	36,562 79	25,072 99	11,489 80		0 00		11,489 80	
05C5	902252105	TYLER TECHNOLOGIES INC			COMMON STOCK USD 01			15 Feb 2013		21 Feb 2013		1 000000	
13BKEBBPQ2G		759		805 000	Local	44,620 06	34,799 57	9,820 49				9,820 49	
					Base	44,620 06	34,799 57	9,820 49		0 00		9,820 49	
902252105 Total													
					Local	81,182 85	59,872 56	21,310 29				21,310 29	
					Base	81,182 85	59,872 56	21,310 29		0 00		21,310 29	
05CJ	90385D107	ULTIMATE SOFTWARE GROUP INC			COMMON STOCK USD 01			31 Jul 2012		03 Aug 2012		1 000000	
1205CJBBC42		454		173 000	Local	15,562 00	6,816 39	8,745 61				8,745 61	
					Base	15,562 00	6,816 39	8,745 61		0 00		8,745 61	
05CJ	90385D107	ULTIMATE SOFTWARE GROUP INC			COMMON STOCK USD 01			01 Aug 2012		06 Aug 2012		1 000000	
1205CJBBC5D		458		63 000	Local	6,000 91	2,482 27	3,518 64				3,518 64	
					Base	6,000 91	2,482 27	3,518 64		0 00		3,518 64	

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90385D107 Total														
05C5	903914109	ULTRA PETROLEUM CORP		COMMON STOCK NPV					18 Sep 2012	21 Sep 2012				
1205C5B8BWJ	596			Local	8,900 000	21,562 91	9,298 66	9,298 66	12,264 25	12,264 25		0 00		12,264 25
				Base		21,562 91	9,298 66	9,298 66	12,264 25	12,264 25		0 00		12,264 25
05CN	907818108	UNION PACIFIC CORP		COMMON STOCK USD2 5					25 Apr 2013	30 Apr 2013				
13DTEBGC3L	051			Local	100 000	14,907 92	10,711 72	10,711 72	4,196 20	4,196 20		0 00		4,196 20
				Base		14,907 92	10,711 72	10,711 72	4,196 20	4,196 20		0 00		4,196 20
05C5	909218109	UNIT CORP		COMMON STOCK USD 2					20 Sep 2012	25 Sep 2012				
1205C5B8BWV	601			Local	2,735 000	119,511 34	97,390 88	97,390 88	22,120 46	22,120 46		0 00		22,120 46
				Base		119,511 34	97,390 88	97,390 88	22,120 46	22,120 46		0 00		22,120 46
05CN	911312106	UNITED PARCEL SERVICE CL B		COMMON STOCK USD 01					20 Jul 2012	25 Jul 2012				
1205CNBBDGB	745			Local	350 000	27,455 55	25,554 89	25,554 89	1,900 66	1,900 66		0 00		1,900 66
				Base		27,455 55	25,554 89	25,554 89	1,900 66	1,900 66		0 00		1,900 66
05CN	911312106	UNITED PARCEL SERVICE CL B		COMMON STOCK USD 01					24 Jul 2012	27 Jul 2012				
1205CNBBDGV	754			Local	200 000	15,207 65	14,602 79	14,602 79	604 86	604 86		0 00		604 86
				Base		15,207 65	14,602 79	14,602 79	604 86	604 86		0 00		604 86
911312106 Total														
05C9	912DXS903	VANGUARD PRIME MONEY MARKET FD MUTUAL FUND							12 Mar 2013	12 Mar 2013				
13CNEBBL5PJ	307			Local	56,098 550	56,102 72	56,098 55	56,098 55	4 17	4 17		0 00		4 17
				Base		56,102 72	56,098 55	56,098 55	4 17	4 17		0 00		4 17
05C9	912DXS903	VANGUARD PRIME MONEY MARKET FD MUTUAL FUND							12 Mar 2013	12 Mar 2013				
13DSEBBLJ7R	307			Local	-56,098 550	-56,102 72	-56,098 55	-56,098 55	-4 17	-4 17		0 00		-4 17
				Base		-56,102 72	-56,098 55	-56,098 55	-4 17	-4 17		0 00		-4 17
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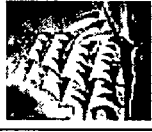
Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Lot	Security Description	Shares/Par	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
912DXS903 Total										
05CN	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1				15 Jun 2012	20 Jun 2012	1 000000
1205CNBBC9D	646			Local	100 000	7,391 86	7,520 19	-128 33		-128 33
				Base		7,391 86	7,520 19	-128 33	0 00	-128 33
05CN	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1				15 Apr 2013	18 Apr 2013	1 000000
13DLEBBHLBL	800			Local	100 000	9,512 84	7,536 46	1,976 38		1,976 38
				Base		9,512 84	7,536 46	1,976 38	0 00	1,976 38
913017109 Total										
				Local		16,904 70	15,056 65	1,848 05		1,848 05
				Base		16,904 70	15,056 65	1,848 05	0 00	1,848 05
05CJ	920253101	VALMONT INDUSTRIES		COMMON STOCK USD1				02 Jan 2013	07 Jan 2013	1 000000
13ABEBBGNDK	254			Local	145 000	20,131 56	12,037 50	8,094 06		8,094 06
				Base		20,131 56	12,037 50	8,094 06	0 00	8,094 06
05CJ	920253101	VALMONT INDUSTRIES		COMMON STOCK USD1				03 Jan 2013	08 Jan 2013	1 000000
13ACEBBFPTC	259			Local	131 000	18,430 34	10,875 26	7,555 08		7,555 08
				Base		18,430 34	10,875 26	7,555 08	0 00	7,555 08
05CJ	920253101	VALMONT INDUSTRIES		COMMON STOCK USD1				07 Feb 2013	12 Feb 2013	1 000000
13BFEBBHJ9G	368			Local	109 000	15,964 19	9,048 88	6,915 31		6,915 31
				Base		15,964 19	9,048 88	6,915 31	0 00	6,915 31
05CJ	920253101	VALMONT INDUSTRIES		COMMON STOCK USD1				08 Feb 2013	13 Feb 2013	1 000000
13BGEBBG04V	379			Local	181 000	26,637 24	15,026 11	11,611 13		11,611 13
				Base		26,637 24	15,026 11	11,611 13	0 00	11,611 13
05CJ	920253101	VALMONT INDUSTRIES		COMMON STOCK USD1				12 Feb 2013	15 Feb 2013	1 000000
13BIEBBFPMB	389			Local	134 000	20,004 49	11,124 31	8,880 18		8,880 18
				Base		20,004 49	11,124 31	8,880 18	0 00	8,880 18

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Base Currency: USD - US DOLLAR											
Fund	Asset ID	Security Name		Security Description			Maturity Date		Rate Trd Date	Slt Date	Sell Rate
SSB Trade ID		Lot	Shares/Par		Principal Net	Cost		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls	
05CJ	920253101	VALMONT INDUSTRIES		COMMON STOCK USD1				13 Feb 2013	19 Feb 2013	1 000000	
13BJEBBGP5		393	25 000	Local	3,878 03	2,075 43		1,802 60		1,802 60	
				Base	3,878 03	2,075 43		1,802 60	0 00	1,802 60	
920253101 Total											
				Local	105,045 85	60,187 49		44,858 36		44,858 36	
				Base	105,045 85	60,187 49		44,858 36	0 00	44,858 36	
05CN	92343V104	VERIZON COMMUNICATIONS INC		COMMON STOCK USD 1				12 Mar 2013	15 Mar 2013	1 000000	
13CIEBBFHQX		717	200 000	Local	9,640 78	7,907 97		1,732 81		1,732 81	
				Base	9,640 78	7,907 97		1,732 81	0 00	1,732 81	
05C5	92826C839	VISA INC CLASS A SHARES		COMMON STOCK USD 0001				30 Apr 2013	13 May 2013	1 000000	
13HEEBL38R		106	475 000	Local	80,463 19	30,142 48		50,320 71		50,320 71	
				Base	80,463 19	30,142 48		50,320 71	0 00	50,320 71	
05C5	92826C839	VISA INC CLASS A SHARES		COMMON STOCK USD 0001				15 Feb 2013	21 Feb 2013	1 000000	
13BKEBBPQ2C		756	660 000	Local	103,300 88	41,882 19		61,418 69		61,418 69	
				Base	103,300 88	41,882 19		61,418 69	0 00	61,418 69	
92826C839 Total											
				Local	183,764 07	72,024 67		111,739 40		111,739 40	
				Base	183,764 07	72,024 67		111,739 40	0 00	111,739 40	
05CJ	92849E101	VITAMIN SHOPPE INC		COMMON STOCK USD 01				10 Aug 2012	15 Aug 2012	1 000000	
1205CJBBC7N		503	104 000	Local	6,001 58	3,581 15		2,420 43		2,420 43	
				Base	6,001 58	3,581 15		2,420 43	0 00	2,420 43	
05CJ	92849E101	VITAMIN SHOPPE INC		COMMON STOCK USD 01				03 May 2013	08 May 2013	1 000000	
13EDEBBF7WB		734	420 000	Local	20,530 99	14,648 13		5,882 86		5,882 86	
				Base	20,530 99	14,648 13		5,882 86	0 00	5,882 86	
05CJ	92849E101	VITAMIN SHOPPE INC		COMMON STOCK USD 01				06 May 2013	09 May 2013	1 000000	
13EEEBBHMxz		738	74 000	Local	3,624 34	2,580 86		1,043 48		1,043 48	
				Base	3,624 34	2,580 86		1,043 48	0 00	1,043 48	

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Rate Trd Date	Security Gnl/Ls	Stl Date	Curr Gnl/Ls	Sell Rate	Net Gnl/Ls
05CJ	92849E101	VITAMIN SHOPPE INC			COMMON STOCK USD 01				06 May 2013		09 May 2013		1 000000	
13EEEEBBHMX1		740		393 000	Local	19,404 69	13,706 47		5,698 22				5,698 22	
					Base	19,404 69	13,706 47		5,698 22			0 00	5,698 22	
05CJ	92849E101	VITAMIN SHOPPE INC			COMMON STOCK USD 01				07 May 2013		10 May 2013		1 000000	
13FEFBBGGZ9		744		254 000	Local	11,429 79	8,858 63		2,571 16				2,571 16	
					Base	11,429 79	8,858 63		2,571 16			0 00	2,571 16	
92849E101 Total														
					Local	60,991 39	43,375 24		17,616 15				17,616 15	
					Base	60,991 39	43,375 24		17,616 15			0 00	17,616 15	
05CJ	928708106	VOLTERRA SEMICONDUCTOR CORP			COMMON STOCK USD 001				02 Jan 2013		07 Jan 2013		1 000000	
13ABEBBGNDM		256		496 000	Local	8,834 95	8,349 58		485 37				485 37	
					Base	8,834 95	8,349 58		485 37			0 00	485 37	
05CJ	928708106	VOLTERRA SEMICONDUCTOR CORP			COMMON STOCK USD 001				03 Jan 2013		08 Jan 2013		1 000000	
13ACEBBFPTD		260		144 000	Local	2,363 35	2,424 07		-60 72				-60 72	
					Base	2,363 35	2,424 07		-60 72			0 00	-60 72	
05CJ	928708106	VOLTERRA SEMICONDUCTOR CORP			COMMON STOCK USD 001				03 Jan 2013		08 Jan 2013		1 000000	
13ACEBBFPTH		263		963 000	Local	16,428 31	16,210 98		217 33				217 33	
					Base	16,428 31	16,210 98		217 33			0 00	217 33	
05CJ	928708106	VOLTERRA SEMICONDUCTOR CORP			COMMON STOCK USD 001				04 Jan 2013		09 Jan 2013		1 000000	
13ADEBBGBP1		273		287 000	Local	4,814 72	4,831 31		-16 59				-16 59	
					Base	4,814 72	4,831 31		-16 59			0 00	-16 59	
05CJ	928708106	VOLTERRA SEMICONDUCTOR CORP			COMMON STOCK USD 001				07 Jan 2013		10 Jan 2013		1 000000	
13AEEBBJZ71		281		467 000	Local	7,424 15	7,861 40		-437 25				-437 25	
					Base	7,424 15	7,861 40		-437 25			0 00	-437 25	
05CJ	928708106	VOLTERRA SEMICONDUCTOR CORP			COMMON STOCK USD 001				08 Jan 2013		11 Jan 2013		1 000000	
13AFE8BF0DH		288		323 000	Local	5,134 51	5,437 32		-302 81				-302 81	
					Base	5,134 51	5,437 32		-302 81			0 00	-302 81	

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Security Gn/Ls	Stl Date	Net Gn/Ls	Sell Rate
SSB Trade ID							Cost			Curr Gn/Ls		
05CJ	928708106	VOLTERRA SEMICONDUCTOR CORP			COMMON STOCK USD 001			09 Jan 2013		14 Jan 2013	1 000000	
13AGEBBHHTD		293		235 000	Local	3,673 95	3,955 95	-282 00			-282 00	
					Base	3,673 95	3,955 95	-282 00		0 00	-282 00	
05CJ	928708106	VOLTERRA SEMICONDUCTOR CORP			COMMON STOCK USD 001			21 Aug 2012		24 Aug 2012	1 000000	
1205CJBBC8D		523		205 000	Local	5,103 66	3,450 94	1,652 72			1,652 72	
					Base	5,103 66	3,450 94	1,652 72		0 00	1,652 72	
05CJ	928708106	VOLTERRA SEMICONDUCTOR CORP			COMMON STOCK USD 001			22 Aug 2012		27 Aug 2012	1 000000	
1205CJBBC8H		526		179 000	Local	4,364 76	3,013 26	1,351 50			1,351 50	
					Base	4,364 76	3,013 26	1,351 50		0 00	1,351 50	
05CJ	928708106	VOLTERRA SEMICONDUCTOR CORP			COMMON STOCK USD 001			17 Sep 2012		20 Sep 2012	1 000000	
1205CJBDDP		608		317 000	Local	7,143 77	5,336 32	1,807 45			1,807 45	
					Base	7,143 77	5,336 32	1,807 45		0 00	1,807 45	
05CJ	928708106	VOLTERRA SEMICONDUCTOR CORP			COMMON STOCK USD 001			02 Oct 2012		05 Oct 2012	1 000000	
1205CJBBDHV		672		320 000	Local	6,851 81	5,386 83	1,464 98			1,464 98	
					Base	6,851 81	5,386 83	1,464 98		0 00	1,464 98	
928708106 Total												
							66,257 96	5,879 98			5,879 98	
							66,257 96	5,879 98		0 00	5,879 98	
05C5	930427109	WAGEWORKS INC			COMMON STOCK USD 001			30 Apr 2013		13 May 2013	1 000000	
13EHEBBL38S		107		1,000 000	Local	26,025 41	23,657 16	2,368 25			2,368 25	
					Base	26,025 41	23,657 16	2,368 25		0 00	2,368 25	
05CN	931142103	WAL MART STORES INC			COMMON STOCK USD 1			07 Feb 2013		12 Feb 2013	1 000000	
13BFEBBGX89		606		200 000	Local	14,234 46	12,061 34	2,173 12			2,173 12	
					Base	14,234 46	12,061 34	2,173 12		0 00	2,173 12	
05C5	941053100	WASTE CONNECTIONS INC			COMMON STOCK USD 01			30 Apr 2013		13 May 2013	1 000000	
13EHEBBL38T		108		1,470 000	Local	55,429 80	50,673 71	4,756 09			4,756 09	
					Base	55,429 80	50,673 71	4,756 09		0 00	4,756 09	

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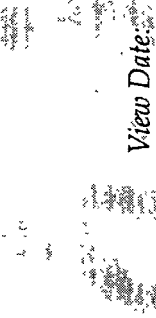
Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Lot	Security Description	Shares/Par	Principal Net	Maturity Date	Cost	Rate Trd Date	Security Gn/Ls	Stl Date	Sell Rate
SSB Trade ID												Net Gn/Ls
05C5	941053100	WASTE CONNECTIONS INC		COMMON STOCK USD 01					15 Feb 2013		21 Feb 2013	1 000000
138KEBBPQ2R		767		Local	1,225 000	43,932 29	42,556 58		1,375 71			1,375 71
				Base		43,932 29	42,556 58		1,375 71		0 00	1,375 71
941053100 Total				Local		99,362 09	93,230 29		6,131 80			6,131 80
				Base		99,362 09	93,230 29		6,131 80		0 00	6,131 80
05CN	949746101	WELLS FARGO + CO		COMMON STOCK USD1 666					21 Feb 2013		26 Feb 2013	1 000000
138OEBBFJPX		663		Local	100 000	3,521 42	3,063 57		457 85			457 85
				Base		3,521 42	3,063 57		457 85		0 00	457 85
05CN	949746101	WELLS FARGO + CO		COMMON STOCK USD1 666					21 Feb 2013		26 Feb 2013	1 000000
138OEBBFJP2		667		Local	300 000	10,576 08	9,190 71		1,385 37			1,385 37
				Base		10,576 08	9,190 71		1,385 37		0 00	1,385 37
949746101 Total				Local		14,097 50	12,254 28		1,843 22			1,843 22
				Base		14,097 50	12,254 28		1,843 22		0 00	1,843 22
05CF	97599Q915	WINSTON HEDGED EQ SERIES 1		LIMITED PARTNERSHIP					31 Dec 2012		11 Feb 2013	1 000000
138LEBBMKTW		075		Local	32,028 794	7,297,400 17	5,244,715 01		2,052,685 16			2,052,685 16
				Base		7,297,400 17	5,244,715 01		2,052,685 16		0 00	2,052,685 16
05CF	97599Q915	WINSTON HEDGED EQ SERIES 1		LIMITED PARTNERSHIP					31 Dec 2012		11 Feb 2013	1 000000
138QEBBFKS3		075		Local	-32,028 794	-7,297,400 17	-5,244,715 01		-2,052,685 16			-2,052,685 16
CXL				Base		-7,297,400 17	-5,244,715 01		-2,052,685 16		0 00	-2,052,685 16
05CF	97599Q915	WINSTON HEDGED EQ SERIES 1		LIMITED PARTNERSHIP					31 Dec 2012		11 Feb 2013	1 000000
138QEBBFKS6		090		Local	32,028 794	7,297,400 17	5,244,715 01		2,052,685 16			2,052,685 16
				Base		7,297,400 17	5,244,715 01		2,052,685 16		0 00	2,052,685 16
97599Q915 Total				Local		7,297,400 17	5,244,715 01		2,052,685 16			2,052,685 16
				Base		7,297,400 17	5,244,715 01		2,052,685 16		0 00	2,052,685 16

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Fund	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	981475106	WORLD FUEL SERVICES CORP			COMMON STOCK USD 01				18 Jun 2012		21 Jun 2012			1 000000
1205CJBBBCS0	276			487 000	Local	18,330 75	18,224 73		106 02					106 02
					Base	18,330 75	18,224 73		106 02			0 00		106 02
05CJ	981475106	WORLD FUEL SERVICES CORP			COMMON STOCK USD 01				21 Jun 2012		26 Jun 2012			1 000000
1205CJBBCTN	290			472 000	Local	16,986 18	17,663 39		-677 21					-677 21
					Base	16,986 18	17,663 39		-677 21			0 00		-677 21
05CJ	981475106	WORLD FUEL SERVICES CORP			COMMON STOCK USD 01				22 Jun 2012		27 Jun 2012			1 000000
1205CJBBCTV	297			626 000	Local	22,222 63	23,426 45		-1,203 82					-1,203 82
					Base	22,222 63	23,426 45		-1,203 82			0 00		-1,203 82
05CJ	981475106	WORLD FUEL SERVICES CORP			COMMON STOCK USD 01				04 Feb 2013		07 Feb 2013			1 000000
138CEBBFVM7	351			368 000	Local	15,603 00	13,770 19		1,832 81					1,832 81
					Base	15,603 00	13,770 19		1,832 81			0 00		1,832 81
05CJ	981475106	WORLD FUEL SERVICES CORP			COMMON STOCK USD 01				05 Feb 2013		08 Feb 2013			1 000000
138DEBBF703	354			496 000	Local	21,171 23	18,559 82		2,611 41					2,611 41
					Base	21,171 23	18,559 82		2,611 41			0 00		2,611 41
05CJ	981475106	WORLD FUEL SERVICES CORP			COMMON STOCK USD 01				06 Feb 2013		11 Feb 2013			1 000000
138EEBBHXPC	360			363 000	Local	15,514 02	13,583 09		1,930 93					1,930 93
					Base	15,514 02	13,583 09		1,930 93			0 00		1,930 93
981475106 Total														
							105,227 67		4,600 14					4,600 14
							105,227 67		4,600 14			0 00		4,600 14
05CF	ACI005NJ7	BLUE WATER PANADERO INV LLC			MUTUAL FUND				31 Jul 2012		31 Jul 2012			1 000000
1205CFBBBJX	788			5 851	Local	934,650 00	934,650 00		0 00					0 00
					Base	934,650 00	934,650 00		0 00			0 00		0 00
05C8	ACI00CYX9	CAPITAL GUARDIAN EMG MKT ETOP			LIMITED PARTNERSHIP				31 Aug 2012		31 Aug 2012			1 000000
1205C8BBBDN	361			671 358	Local	6,316 95	6,316 95		74 05					74 05
					Base	6,316 95	6,316 95		74 05			0 00		74 05

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Fund	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
05C8	ACI00CYX9	CAPITAL GUARDIAN EMG MKT ETOP			LIMITED PARTNERSHIP									
12KUEBBJB40	364			1,351 677	Local	13,287 00	12,720 38		31 Oct 2012	566 62	31 Oct 2012		1 000000	566 62
					Base	13,287 00	12,720 38			566 62		0 00		566 62
05C8	ACI00CYX9	CAPITAL GUARDIAN EMG MKT ETOP			LIMITED PARTNERSHIP									
13DTEBBD9S5	396			1,369 940	Local	14,001 00	12,911 05		28 Mar 2013	1,089 95	28 Mar 2013		1 000000	1,089 95
					Base	14,001 00	12,911 05			1,089 95		0 00		1,089 95
05C8	ACI00CYX9	CAPITAL GUARDIAN EMG MKT ETOP			LIMITED PARTNERSHIP									
13FTEBBGK8	396			-1,369 940	Local	-14,001 00	-12,911 05		28 Mar 2013	-1,089 95	28 Mar 2013		1 000000	-1,089 95
CXL					Base	-14,001 00	-12,911 05			-1,089 95		0 00		-1,089 95
05C8	ACI00CYX9	CAPITAL GUARDIAN EMG MKT ETOP			LIMITED PARTNERSHIP									
13FSEBBH219	403			1,407 778	Local	14,064 00	13,274 89		31 May 2013	789 11	31 May 2013		1 000000	789 11
					Base	14,064 00	13,274 89			789 11		0 00		789 11
05C8	ACI00CYX9	CAPITAL GUARDIAN EMG MKT ETOP			LIMITED PARTNERSHIP									
13FTEBBGK5	403			-1,407 778	Local	-14,064 00	-13,274 89		31 May 2013	-789 11	31 May 2013		1 000000	-789 11
CXL					Base	-14,064 00	-13,274 89			-789 11		0 00		-789 11
05C8	ACI00CYX9	CAPITAL GUARDIAN EMG MKT ETOP			LIMITED PARTNERSHIP									
13FTEBBGKJZ	404			1,407 778	Local	14,064 00	13,274 89		31 May 2013	789 11	31 May 2013		1 000000	789 11
					Base	14,064 00	13,274 89			789 11		0 00		789 11
05C8	ACI00CYX9	CAPITAL GUARDIAN EMG MKT ETOP			LIMITED PARTNERSHIP									
13FTEBBGMLF	407			1,369 940	Local	14,001 00	12,918 07		28 Mar 2013	1,082 93	28 Mar 2013		1 000000	1,082 93
					Base	14,001 00	12,918 07			1,082 93		0 00		1,082 93
ACI00CYX9 Total														
					Local	47,743 00	45,230 29			2,512 71				2,512 71
					Base	47,743 00	45,230 29			2,512 71		0 00		2,512 71
05CF	ACI00HJV9	SCOPIA PX INTERNATIONAL LTD			MUTUAL FUND				01 Jan 2013		01 Jan 2013		1 000000	
138QE8BF4M2	092			4,000 000	Local	4,007,892 00	4,000,000 00			7,892 00				7,892 00
					Base	4,007,892 00	4,000,000 00			7,892 00		0 00		7,892 00

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gnl/Ls	Curr Gnl/Ls	Net Gnl/Ls
05CI	B41RYX902	ORASCOM TELECOM MEDIA GDR			GDR			06 Jul 2012	06 Jul 2012	1 000000
1205CIBBB09	609	14,944 000	Local	15,376 64		0 00	0 00	15,376 64		15,376 64
		Base		15,376 64		0 00		15,376 64	0 00	15,376 64
05CN	G1151C101	ACCENTURE PLC CL A			COMMON STOCK USD	0022 5		17 Apr 2013	22 Apr 2013	1 000000
13DNEBBFGX3	009	125 000	Local	9,609 16		6,733 49	6,733 49	2,875 67		2,875 67
		Base		9,609 16		6,733 49		2,875 67	0 00	2,875 67
05CN	G1151C101	ACCENTURE PLC CL A			COMMON STOCK USD	0022 5		06 Nov 2012	09 Nov 2012	1 000000
12KEEBBGXTD	298	200 000	Local	13,691 69		10,705 97	10,705 97	2,985 72		2,985 72
		Base		13,691 69		10,705 97		2,985 72	0 00	2,985 72
05CN	G1151C101	ACCENTURE PLC CL A			COMMON STOCK USD	0022 5		28 Jun 2012	03 Jul 2012	1 000000
1205CNBDDC0	699	300 000	Local	17,000 97		16,058 95	16,058 95	942 02		942 02
		Base		17,000 97		16,058 95		942 02	0 00	942 02
G1151C101 Total										
		Local		40,301 82		33,498 41	33,498 41	6,803 41		6,803 41
		Base		40,301 82		33,498 41		6,803 41	0 00	6,803 41
05CN	G24140108	COOPER INDUSTRIES PLC			COMMON STOCK USD	01		04 Jun 2012	07 Jun 2012	1 000000
1205CNBBBC7Q	617	200 000	Local	13,431 19		10,955 65	10,955 65	2,475 54		2,475 54
		Base		13,431 19		10,955 65		2,475 54	0 00	2,475 54
05CN	G24140108	COOPER INDUSTRIES PLC			COMMON STOCK USD	01		10 Jul 2012	13 Jul 2012	1 000000
1205CNBDDFJ	722	300 000	Local	20,045 94		16,433 47	16,433 47	3,612 47		3,612 47
		Base		20,045 94		16,433 47		3,612 47	0 00	3,612 47
05CN	G24140108	COOPER INDUSTRIES PLC			COMMON STOCK USD	01		10 Jul 2012	13 Jul 2012	1 000000
1205CNBDD8	726	500 000	Local	33,402 35		27,389 13	27,389 13	6,013 22		6,013 22
		Base		33,402 35		27,389 13		6,013 22	0 00	6,013 22
05CN	G24140108	COOPER INDUSTRIES PLC			COMMON STOCK USD	01		11 Jul 2012	16 Jul 2012	1 000000
1205CNBDDFN	729	600 000	Local	40,017 12		32,866 95	32,866 95	7,150 17		7,150 17
		Base		40,017 12		32,866 95		7,150 17	0 00	7,150 17

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Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gnl/Ls	Curr Gnl/Ls	Net Gnl/Ls
G24140108 Total										
05CN	G2554F113	COVIDIEN PLC			COMMON STOCK USD 2			23 Aug 2012	28 Aug 2012	1 000000
1205CNBBDNV		060		100 000	Local	5,507 99	4,583 65	924 34		924 34
					Base	5,507 99	4,583 65	924 34	0 00	924 34
05CN	G2554F113	COVIDIEN PLC			COMMON STOCK USD 2			13 Feb 2013	19 Feb 2013	1 000000
138JEBBGGVS		632		100 000	Local	6,328 36	4,660 66	1,667 70		1,667 70
					Base	6,328 36	4,660 66	1,667 70	0 00	1,667 70
05CN	G2554F113	COVIDIEN PLC			COMMON STOCK USD 2			01 Aug 2012	06 Aug 2012	1 000000
1205CNBBDJG		788		300 000	Local	16,782 58	13,750 93	3,031 65		3,031 65
					Base	16,782 58	13,750 93	3,031 65	0 00	3,031 65
G2554F113 Total										
					Local	28,618 93	22,995 24	5,623 69		5,623 69
					Base	28,618 93	22,995 24	5,623 69	0 00	5,623 69
05CN	G29183103	EATON CORP PLC			COMMON STOCK USD 01			22 May 2013	28 May 2013	1 000000
13EQEBBFCP6		159		200 000	Local	13,822 61	11,764 37	2,058 24		2,058 24
					Base	13,822 61	11,764 37	2,058 24	0 00	2,058 24
05CN	G6852T105	PARTNERRE LTD			COMMON STOCK USD1			23 Apr 2013	26 Apr 2013	1 000000
13DREBBD8Q3		038		100 000	Local	9,299 87	6,460 82	2,839 05		2,839 05
					Base	9,299 87	6,460 82	2,839 05	0 00	2,839 05
05CN	G6852T105	PARTNERRE LTD			COMMON STOCK USD1			25 Apr 2013	30 Apr 2013	1 000000
13DTEBGC3Q		055		125 000	Local	11,879 57	8,076 03	3,803 54		3,803 54
					Base	11,879 57	8,076 03	3,803 54	0 00	3,803 54
05CN	G6852T105	PARTNERRE LTD			COMMON STOCK USD1			30 Apr 2013	03 May 2013	1 000000
13EAEBBJCNN		065		25 000	Local	2,372 65	1,615 21	757 44		757 44
					Base	2,372 65	1,615 21	757 44	0 00	757 44

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Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Lot	Security Description		Maturity Date		Rate Trd Date		Sell Rate
SSB Trade ID				Shares/Par	Principal Net	Cost	Security Gn/Ls	Stl Date	Curr Gn/Ls	Net Gn/Ls
05CN	G6852T105	PARTNERRE LTD		COMMON STOCK USD1				30 Apr 2013	03 May 2013	1 000000
13EAEBBJCNP		066		100 000	Local 9,381 60	6,460 82	2,920 78			2,920 78
					Base 9,381 60	6,460 82	2,920 78		0 00	2,920 78
05CN	G6852T105	PARTNERRE LTD		COMMON STOCK USD1				10 Sep 2012	13 Sep 2012	1 000000
1205CNBBDP9		102		100 000	Local 7,412 93	6,460 82	952 11			952 11
					Base 7,412 93	6,460 82	952 11		0 00	952 11
05CN	G6852T105	PARTNERRE LTD		COMMON STOCK USD1				10 Sep 2012	13 Sep 2012	1 000000
1205CNBBDQF		103		100 000	Local 7,397 51	6,460 82	936 69			936 69
					Base 7,397 51	6,460 82	936 69		0 00	936 69
05CN	G6852T105	PARTNERRE LTD		COMMON STOCK USD1				17 Sep 2012	20 Sep 2012	1 000000
1205CNBBDQ7		124		100 000	Local 7,644 97	6,460 82	1,184 15			1,184 15
					Base 7,644 97	6,460 82	1,184 15		0 00	1,184 15
05CN	G6852T105	PARTNERRE LTD		COMMON STOCK USD1				17 May 2013	22 May 2013	1 000000
13ENEBBFPH		140		200 000	Local 17,988 53	12,921 64	5,066 89			5,066 89
					Base 17,988 53	12,921 64	5,066 89		0 00	5,066 89
05CN	G6852T105	PARTNERRE LTD		COMMON STOCK USD1				17 May 2013	22 May 2013	1 000000
13ENEBBFPHQ		141		200 000	Local 17,954 55	12,921 64	5,032 91			5,032 91
					Base 17,954 55	12,921 64	5,032 91		0 00	5,032 91
05CN	G6852T105	PARTNERRE LTD		COMMON STOCK USD1				27 Sep 2012	02 Oct 2012	1 000000
1205CNBBDR1		148		100 000	Local 7,398 52	6,460 82	937 70			937 70
					Base 7,398 52	6,460 82	937 70		0 00	937 70
05CN	G6852T105	PARTNERRE LTD		COMMON STOCK USD1				27 Sep 2012	02 Oct 2012	1 000000
1205CNBBDR3		149		100 000	Local 7,397 46	6,460 82	936 64			936 64
					Base 7,397 46	6,460 82	936 64		0 00	936 64
05CN	G6852T105	PARTNERRE LTD		COMMON STOCK USD1				27 Nov 2012	30 Nov 2012	1 000000
12KSEBBDX24		374		150 000	Local 12,196 13	9,691 23	2,504 90			2,504 90
					Base 12,196 13	9,691 23	2,504 90		0 00	2,504 90

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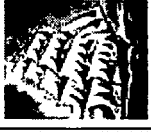
Fund	Asset ID	Security Name	Lot	Security Description	Shares/Par	Principal Net	Maturity Date	Cost	Rate Trd Date	Security Gn/Ls	Stl Date	Sell Rate
SSB Trade ID												Net Gn/Ls
05CN	G6852T105	PARTNERRE LTD		COMMON STOCK USD1					09 Jan 2013		14 Jan 2013	1 000000
13AGEBBGQL6		517		Local	300 000	24,823 90	19,382 46		5,441 44			5,441 44
				Base		24,823 90	19,382 46		5,441 44		0 00	5,441 44
G6852T105 Total												
				Local		143,148 19	109,833 95		33,314 24			33,314 24
				Base		143,148 19	109,833 95		33,314 24		0 00	33,314 24
05CN	G7945E105	SEADRILL LTD		COMMON STOCK USD2					13 Aug 2012		16 Aug 2012	1 000000
1205CNBBDL1		025		Local	200 000	8,030 26	6,666 81		1,363 45			1,363 45
				Base		8,030 26	6,666 81		1,363 45		0 00	1,363 45
05CN	G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175					09 Aug 2012		14 Aug 2012	1 000000
1205CNBBDLH		015		Local	400 000	13,091 70	12,410 46		681 24			681 24
				Base		13,091 70	12,410 46		681 24		0 00	681 24
05CN	G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175					21 May 2013		24 May 2013	1 000000
13EPEBBFC57		146		Local	100 000	3,602 14	3,102 62		499 52			499 52
				Base		3,602 14	3,102 62		499 52		0 00	499 52
05CN	G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175					21 May 2013		24 May 2013	1 000000
13EPEBBFC6C		150		Local	200 000	7,199 59	6,205 23		994 36			994 36
				Base		7,199 59	6,205 23		994 36		0 00	994 36
05CN	G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175					08 Oct 2012		11 Oct 2012	1 000000
1205CNBBDWD		210		Local	200 000	7,135 04	6,205 23		929 81			929 81
				Base		7,135 04	6,205 23		929 81		0.00	929 81
05CN	G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175					25 Oct 2012		30 Oct 2012	1 000000
12JTEBBFCF8		271		Local	200 000	7,412 25	6,205 23		1,207 02			1,207 02
				Base		7,412 25	6,205 23		1,207 02		0 00	1,207 02
05CN	G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175					24 Jul 2012		27 Jul 2012	1 000000
1205CNBBDG2		751		Local	200 000	6,472 41	6,205 23		267 18			267 18
				Base		6,472 41	6,205 23		267 18		0 00	267 18

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Base Currency: USD - US DOLLAR											
Fund	Asset ID	Security Name		Security Description			Maturity Date		Rate Trd Date	Sll Date	Sell Rate
SSB Trade ID		Lot	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls	
05CN	G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175				24 Jul 2012	27 Jul 2012	1 000000	
1205CNBBDGQ		756	300 000	Local	9,696 44	9,307 85		388 59		388 59	
				Base	9,696 44	9,307 85		388 59	0 00	388 59	
G9319H102 Total											
				Local	54,609 57	49,641 85		4,967 72		4,967 72	
				Base	54,609 57	49,641 85		4,967 72	0 00	4,967 72	
05CN	H0023R105	ACE LTD		COMMON STOCK CHF27 95				20 Mar 2013	25 Mar 2013	1 000000	
13COEBBFCXM		736	175 000	Local	15,481 56	12,294 95		3,186 61		3,186 61	
				Base	15,481 56	12,294 95		3,186 61	0 00	3,186 61	
05CN	H6169Q108	PENTAIR LTD REGISTERED		COMMON STOCK USD 167				04 Oct 2012	10 Oct 2012	1 000000	
1205CNBBDVW		201	100 000	Local	4,427 28	4,190 61		236 67		236 67	
				Base	4,427 28	4,190 61		236 67	0.00	236 67	
05CN	H6169Q108	PENTAIR LTD REGISTERED		COMMON STOCK USD 167				04 Oct 2012	10 Oct 2012	1 000000	
1205CNBBDV1		203	759 000	Local	33,568 98	31,806 76		1,762 22		1,762 22	
				Base	33,568 98	31,806 76		1,762 22	0 00	1,762 22	
05CN	H6169Q108	PENTAIR LTD REGISTERED		COMMON STOCK USD 167				15 Oct 2012	15 Oct 2012	1 000000	
12JLEBBGFFJ		227	0 772	Local	33 66	32 35		1 31		1 31	
				Base	33 66	32 35		1 31	0 00	1 31	
05CN	H6169Q108	PENTAIR LTD REGISTERED		COMMON STOCK USD 167				07 Jan 2013	10 Jan 2013	1 000000	
13AEEBBJBHZ		504	100 000	Local	4,994 38	4,190 61		803 77		803 77	
				Base	4,994 38	4,190 61		803 77	0 00	803 77	
05CI	H6169Q108	PENTAIR LTD REGISTERED		COMMON STOCK USD 167				10 Oct 2012	15 Oct 2012	1 000000	
1205CIBBBS9		707	617 000	Local	27,106 91	23,564 00		3,542 91		3,542 91	
				Base	27,106 91	23,564 00		3,542 91	0 00	3,542 91	
05CI	H6169Q108	PENTAIR LTD REGISTERED		COMMON STOCK USD 167				15 Oct 2012	15 Oct 2012	1 000000	
12JLEBBGFCV		736	0 853	Local	37 19	32 58		4 61		4 61	
				Base	37 19	32 58		4 61	0 00	4 61	

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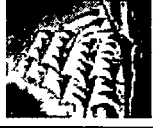
Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
H6169Q108 Total										
05CN	H84989104	TE CONNECTIVITY LTD			COMMON STOCK CHF 57			27 Jun 2012	02 Jul 2012	1 000000
1205CNBBDCL	691			500 000	Local	15,417 15	63,816 91	6,351 49		6,351 49
					Base	15,417 15	63,816 91	6,351 49	0 00	6,351 49
							16,543 92	-1,126 77	0 00	-1,126 77
05CN	H84989104	TE CONNECTIVITY LTD			COMMON STOCK CHF 57			03 Apr 2013	08 Apr 2013	1 000000
13DDEBBD96F	769			200 000	Local	8,262 33	6,617 57	1,644 76		1,644 76
					Base	8,262 33	6,617 57	1,644 76	0 00	1,644 76
05CN	H84989104	TE CONNECTIVITY LTD			COMMON STOCK CHF 57			11 Apr 2013	16 Apr 2013	1 000000
13DJEBBFN02	789			100 000	Local	4,174 28	3,308 78	865 50		865 50
					Base	4,174 28	3,308 78	865 50	0 00	865 50
05CN	H84989104	TE CONNECTIVITY LTD			COMMON STOCK CHF 57			11 Apr 2013	16 Apr 2013	1 000000
13DJEBBFN03	790			100 000	Local	4,161 91	3,308 79	853 12		853 12
					Base	4,161 91	3,308 79	853 12	0 00	853 12
05CN	H84989104	TE CONNECTIVITY LTD			COMMON STOCK CHF 57			12 Apr 2013	17 Apr 2013	1 000000
13DKEBBJ4RN	796			200 000	Local	8,291 17	6,617 57	1,673 60		1,673 60
					Base	8,291 17	6,617 57	1,673 60	0 00	1,673 60
H84989104 Total										
					Local	40,306 84	36,396 63	3,910 21		3,910 21
					Base	40,306 84	36,396 63	3,910 21	0 00	3,910 21
05CJ	M9068E105	SODASTREAM INTERNATIONAL LTD			COMMON STOCK			02 Nov 2012	07 Nov 2012	1 000000
12KCEBBS6F	015			303 000	Local	11,045 46	11,263 33	-217 87		-217 87
					Base	11,045 46	11,263 33	-217 87	0 00	-217 87
05CJ	M9068E105	SODASTREAM INTERNATIONAL LTD			COMMON STOCK			05 Nov 2012	08 Nov 2012	1 000000
12KDEBBFHK9	018			194 000	Local	6,913 38	7,211 51	-298 13		-298 13
					Base	6,913 38	7,211 51	-298 13	0 00	-298 13

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Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description		Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID						Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CJ	M9068E105	SODASTREAM INTERNATIONAL LTD		COMMON STOCK				05 Nov 2012	08 Nov 2012	1 000000
12KDEBBFHLB	019		468 000	Local		16,452 08	17,396 84	-944 76		-944 76
				Base		16,452 08	17,396 84	-944 76	0 00	-944 76
05CJ	M9068E105	SODASTREAM INTERNATIONAL LTD		COMMON STOCK				06 Nov 2012	09 Nov 2012	1 000000
12KEEBBHHQK	022		178 000	Local		6,176 42	6,616 74	-440 32		-440 32
				Base		6,176 42	6,616 74	-440 32	0 00	-440 32
05CJ	M9068E105	SODASTREAM INTERNATIONAL LTD		COMMON STOCK				20 Jun 2012	25 Jun 2012	1 000000
1205CJBBCTD	283		420 000	Local		15,641 07	15,612 54	28 53		28 53
				Base		15,641 07	15,612 54	28 53	0 00	28 53
05CJ	M9068E105	SODASTREAM INTERNATIONAL LTD		COMMON STOCK				10 Jul 2012	13 Jul 2012	1 000000
1205CJBBCX0	345		351 000	Local		13,360 80	13,047 62	313 18		313 18
				Base		13,360 80	13,047 62	313 18	0 00	313 18
05CJ	M9068E105	SODASTREAM INTERNATIONAL LTD		COMMON STOCK				09 Oct 2012	12 Oct 2012	1 000000
1205CJBBDK0	709		1 000	Local		37 62	37 17	0 45		0 45
				Base		37 62	37 17	0 45	0 00	0 45
05CJ	M9068E105	SODASTREAM INTERNATIONAL LTD		COMMON STOCK				11 Oct 2012	16 Oct 2012	1 000000
1205CJBBDKQ	756		526 000	Local		19,134 92	19,552.85	-417 93		-417 93
				Base		19,134 92	19,552.85	-417 93	0 00	-417 93
M9068E105 Total										
					Local	88,761 75	90,738 60	-1,976 85		-1,976 85
					Base	88,761 75	90,738 60	-1,976 85	0 00	-1,976 85

05C5	N22717107	CORE LABORATORIES N V			COMMON STOCK EUR 02			30 Apr 2013	03 May 2013	1 000000
13DVEBBQ31X	081			265 000	Local	37,417 96	14,853 28	22,564 68		22,564 68
					Base	37,417 96	14,853 28	22,564 68	0 00	22,564 68
05C5	N22717107	CORE LABORATORIES N V			COMMON STOCK EUR 02			15 Feb 2013	21 Feb 2013	1 000000
13BKEBBPQ13	750			370 000	Local	49,282 89	20,738 55	28,544 34		28,544 34
					Base	49,282 89	20,738 55	28,544 34	0 00	28,544 34

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Fund	Asset ID	Security Name	Security Description		Maturity Date		Rate Trd Date		SII Date		Sell Rate		
SSB Trade ID		Lot	Shares/Par	Principal Net	Cost	Security	Gn/Ls		Curr	Gn/Ls		Net	Gn/Ls
N22717107 Total													
				86,700 85	35,591 83		51,109 02					51,109 02	
				86,700 85	35,591 83		51,109 02			0 00		51,109 02	
US DOLLAR Total													
				51,479,197 52	44,837,688 39		6,641,509 13					6,641,509 13	
				51,479,197 52	44,837,688 39		6,641,509 13			0 00		6,641,509 13	
US DOLLAR Total Gains													
							7,698,324 31					7,698,324 31	
							7,698,324 31			0 00		7,698,324 31	
US DOLLAR Total Losses													
							-1,056,815 18					-1,056,815 18	
							-1,056,815 18			0 00		-1,056,815 18	
US DOLLAR Net Gains/Losses													
							6,641,509 13			0 00		6,641,509 13	
EQUITY Total													
				52,414,274 15	45,695,353 69		6,700,176 37			18,744 09		6,718,920 46	
EQUITY Total Gains													
							7,878,928 91			21,935 89		7,900,864 80	
EQUITY Total Losses													
							-1,178,752 54			-3,191 80		-1,181,944 34	
EQUITY Net Gains/Losses													
							6,700,176 37			18,744 09		6,718,920 46	

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Fund	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
SSB Trade ID														

FIXED INCOME

US DOLLAR

05CA	018490AM4	ALLERGAN INC			SR UNSECURED 04/16 5 75		01 Apr 2016		5 750 25 Apr 2013		30 Apr 2013		1 000000	
13DTEBBHDRD	252			250,000 000	Local	285,560 00	241,745 00		43,815 00				43,815 00	
					Base	285,560 00	241,745 00		43,815 00			0 00	43,815 00	
05CA	02364WAV7	AMERICA MOVIL SAB DE CV			COMPANY GUAR 03/20 5		30 Mar 2020		5 000 15 Feb 2013		21 Feb 2013		1 000000	
13BLEBBGDF3	151			250,000 000	Local	283,910 00	264,760 00		19,150 00				19,150 00	
					Base	283,910 00	264,760 00		19,150 00			0 00	19,150 00	
05CA	05348EAQ2	AVALONBAY COMMUNITIES IN			SR UNSECURED 09/22 2 95		15 Sep 2022		2 950 30 Jan 2013		04 Feb 2013		1 000000	
13AUEBBH99P	109			155,000 000	Local	151,861 25	153,600 75		-1,739 50				-1,739 50	
					Base	151,861 25	153,600 75		-1,739 50			0 00	-1,739 50	
05CA	06849RAB8	BARRICK NA FINANCE LLC			COMPANY GUAR 09/18 6 8		15 Sep 2018		6 800 23 Apr 2013		26 Apr 2013		1 000000	
13DSEBBJC2K	248			200,000 000	Local	240,374 00	191,450 00		48,924 00				48,924 00	
					Base	240,374 00	191,450 00		48,924 00			0 00	48,924 00	
05CA	10112RAR5	BOSTON PROPERTIES LP			SR UNSECURED 11/20 5 625		15 Nov 2020		5 625 09 May 2013		13 May 2013		1 000000	
13EHEBBFM8C	284			150,000 000	Local	181,021 50	166,037 80		14,983 70				14,983 70	
					Base	181,021 50	166,037 80		14,983 70			0 00	14,983 70	
05CA	20030NAP6	COMCAST CORP			COMPANY GUAR 01/17 6 5		15 Jan 2017		6 500 11 Apr 2013		16 Apr 2013		1 000000	
13DJE8BFZNP	237			150,000 000	Local	179,743 50	149,976 00		29,767 50				29,767 50	
					Base	179,743 50	149,976 00		29,767 50			0 00	29,767 50	
05CA	209615CA9	CONSOLIDATED NATURAL GAS			SR UNSECURED 12/14 5		01 Dec 2014		5 000 04 Mar 2013		06 Mar 2013		1 000000	
13CCEBBF717	174			250,000 000	Local	267,232 50	263,480 76		3,751 74				3,751 74	
					Base	267,232 50	263,480 76		3,751 74			0 00	3,751 74	
05CA	210371AL4	CONSTELLATION ENERGY GRO			COMPANY GUAR 12/20 5 15		01 Dec 2020		5 150 02 Oct 2012		05 Oct 2012		1 000000	
1205CABBBC2	738			150,000 000	Local	175,585 50	164,092 50		11,493 00				11,493 00	
					Base	175,585 50	164,092 50		11,493 00			0 00	11,493 00	

Realized Gain/Loss

by Report Date Composite

June 1, 2012 to May 31, 2013

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STATE STREET

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Cost	Rate Trd Date	Security Gnl/Ls	Stl Date	Curr Gnl/Ls	Sell Rate	Net Gnl/Ls
05CA	24702RAJ0	DELL INC			SR UNSECURED 06/19 5 875		15 Jun 2019		5 875	16 Jan 2013	22 Jan 2013		1 000000	
13ALEBBF130		084		150,000 000	Local	151,461 00	178,753 80		-27,292 80				-27,292 80	
					Base	151,461 00	178,753 80		-27,292 80			0 00	-27,292 80	
05CA	25179MAP8	DEVON ENERGY CORPORATION			SR UNSECURED 05/22 3 25		15 May 2022		3 250	31 Jan 2013	05 Feb 2013		1 000000	
13BAEBBJ47C		115		150,000 000	Local	150,642 00	153,519 38		-2,877 38				-2,877 38	
					Base	150,642 00	153,519 38		-2,877 38			0 00	-2,877 38	
05CA	25477GEW1	DIST OF COLUMBIA INCOME TAX SE			DISGEN 12/22 FIXED 4 709		01 Dec 2022		4 709	02 Apr 2013	05 Apr 2013		1 000000	
13DCEBBFXDC		222		10,000 000	Local	11,895 00	10,000 00		1,895 00				1,895 00	
					Base	11,895 00	10,000 00		1,895 00			0 00	1,895 00	
05CA	26439RAC0	SPECTRA ENERGY CAPITAL			COMPANY GUAR 07/18 6 75		15 Jul 2018		6 750	03 May 2013	08 May 2013		1 000000	
13EDEBBF7V8		268		150,000 000	Local	180,294 00	136,566 00		43,728 00				43,728 00	
					Base	180,294 00	136,566 00		43,728 00			0 00	43,728 00	
05CA	277432AN0	EASTMAN CHEMICAL CO			SR UNSECURED 08/22 3 6		15 Aug 2022		3 600	29 Jan 2013	01 Feb 2013		1 000000	
13ATEBBJBZ4		103		150,000 000	Local	155,082 00	152,368 36		2,713 64				2,713 64	
					Base	155,082 00	152,368 36		2,713 64			0 00	2,713 64	
05CA	29379VAP8	ENTERPRISE PRODUCTS OPER			COMPANY GUAR 09/20 5 2		01 Sep 2020		5 200	31 Jan 2013	05 Feb 2013		1 000000	
13BDEBBL7D		128		66,000 000	Local	77,146 74	72,456 78		4,689 96				4,689 96	
					Base	77,146 74	72,456 78		4,689 96			0 00	4,689 96	
05CA	29379VAP8	ENTERPRISE PRODUCTS OPER			COMPANY GUAR 09/20 5 2		01 Sep 2020		5 200	05 Feb 2013	08 Feb 2013		1 000000	
13BDEBBF700		129		84,000 000	Local	97,934 76	92,217 72		5,717 04				5,717 04	
					Base	97,934 76	92,217 72		5,717 04			0 00	5,717 04	
29379VAP8 Total														
					Local	175,081 50	164,674 50		10,407 00				10,407 00	
					Base	175,081 50	164,674 50		10,407 00			0 00	10,407 00	
05CA	3133XSP93	FEDERAL HOME LOAN BANK			BONDS 12/13 3 125		13 Dec 2013		3 125	31 Aug 2012	04 Sep 2012		1 000000	
1205CABBBC3		672		500,000 000	Local	518,279 00	513,645 00		4,634 00				4,634 00	
					Base	518,279 00	513,645 00		4,634 00			0 00	4,634 00	

Realized Gain/Loss

by Report Date - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Fund	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
05CA	31428XAR7	FEDEX CORP			COMPANY GUAR 01/19 8		15 Jan 2019		8 000 24 May 2013		29 May 2013		1 000000	
13SEBBL4N3		301		200,000 000	Local	261,018 00	211,180 00		49,838 00				49,838 00	
					Base	261,018 00	211,180 00		49,838 00			0 00	49,838 00	
05CA	449909AL4	ICI WILMINGTON			COMPANY GUAR 12/13 5 625		01 Dec 2013		5 625 08 Mar 2013		13 Mar 2013		1 000000	
13CGEBBGQH9		194		400,000 000	Local	412,708 00	401,300 00		11,408 00				11,408 00	
					Base	412,708 00	401,300 00		11,408 00			0 00	11,408 00	
05CA	500255AR5	KOHL S CORPORATION			SR UNSECURED 11/21 4		01 Nov 2021		4 000 31 Jan 2013		05 Feb 2013		1 000000	
13B8EBBJ2XT		119		34,000 000	Local	34,206 72	35,376 64		-1,169 92				-1,169 92	
					Base	34,206 72	35,376 64		-1,169 92			0 00	-1,169 92	
05CA	500255AR5	KOHL S CORPORATION			SR UNSECURED 11/21 4		01 Nov 2021		4 000 31 Jan 2013		05 Feb 2013		1 000000	
13B8EBBJ2XV		120		116,000 000	Local	116,621 76	120,696 76		-4,075 00				-4,075 00	
					Base	116,621 76	120,696 76		-4,075 00			0 00	-4,075 00	
					Local	150,828 48	156,073 40		-5,244 92				-5,244 92	
					Base	150,828 48	156,073 40		-5,244 92			0 00	-5,244 92	
500255AR5 Total														
05CA	5447122E1	LOS ANGELES CNTY CA MET TRANSP			LOSTRN 06/21 FIXED 4 28		01 Jun 2021		4 280 27 Sep 2012		02 Oct 2012		1 000000	
1205CABBBC9		724		25,000 000	Local	28,375 00	25,000 00		3,375 00				3,375 00	
					Base	28,375 00	25,000 00		3,375 00			0 00	3,375 00	
05CA	564759NH7	MANUF + TRADERS TRUST CO			SUBORDINATED 04/13 VAR		01 Apr 2013		1 000 02 Jul 2012		02 Jul 2012		1 000000	
1205CABB12		630		100,000 000	Local	100,000 00	99,982 00		18 00				18 00	
					Base	100,000 00	99,982 00		18 00			0 00	18 00	
05CA	61747YCJ2	MORGAN STANLEY			SR UNSECURED 09/19 5 625		23 Sep 2019		5 625 08 May 2013		10 May 2013		1 000000	
13CEGBBFJKN		281		150,000 000	Local	174,976 50	170,409 00		4,567 50				4,567 50	
					Base	174,976 50	170,409 00		4,567 50			0 00	4,567 50	
05CA	61747YDD4	MORGAN STANLEY			SR UNSECURED 04/16 3 8		29 Apr 2016		3 800 14 Jan 2013		17 Jan 2013		1 000000	
13AJEBBJ8VD		077		150,000 000	Local	158,427 00	146,584 46		11,842 54				11,842 54	
					Base	158,427 00	146,584 46		11,842 54			0 00	11,842 54	

Realized Gain/Loss

by Report Date - Composite

June 1, 2012 to May 31, 2013

Base Currency: USD - US DOLLAR

Fund Asset ID Security Name Lot

SSB Trade ID

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 64971MZ88 NEW YORK CITY NY TRANSITIONAL NYCGEN 05/13 FIXED 1 5 01 May 2013 1 500 01 May 2013 01 May 2013 1 000000
13EAEBBG8C8 263 125,000 000 Local 125,000 00 -1,388 75
Base 125,000 00 -1,388 75 0 00

05CA 682680AQ6 ONEOK INC 251 65,000 000 Local 70,060 25 01 Feb 2022 4 250 25 Apr 2013 30 Apr 2013 1 000000
13DTEBBHDRC 251 65,000 000 Local 70,060 25 65,528 38 4,531 87
Base 70,060 25 65,528 38 0 00

05CA 74367FAN8 PROTECTIVE LIFE SECD TR 721 100,000 000 Local 100,000 00 28 Sep 2012 5 450 28 Sep 2012 28 Sep 2012 1 000000
1205CABBBDB 721 100,000 000 Local 100,000 00 88,859 00 11,141 00
Base 100,000 00 88,859 00 0 00

05CA 808513AC9 CHARLES SCHWAB CORP 046 200,000 000 Local 212,442 00 01 Jun 2014 4 950 21 Dec 2012 21 Dec 2012 1 000000
12LOEBBFR4C 046 200,000 000 Local 212,442 00 201,202 00 11,240 00
Base 212,442 00 11,240 00 0 00

05CA 855030AH5 STAPLES INC 729 100,000 000 Local 100,000 00 01 Oct 2012 7 375 01 Oct 2012 01 Oct 2012 1 000000
1205CABBBDB 729 100,000 000 Local 100,000 00 98,055 00 1,945 00
Base 100,000 00 98,055 00 0 00

05CA 855244AC3 STARBUCKS CORP 236 100,000 000 Local 119,986 00 15 Aug 2017 6 250 11 Apr 2013 16 Apr 2013 1 000000
13DJEBBFZNN 236 100,000 000 Local 119,986 00 94,664 97 25,321 03
Base 119,986 00 94,664 97 0 00

05CA 912828SC5 US TREASURY N/B 668 550,000 000 Local 557,390 63 31 Jan 2017 0 875 31 Aug 2012 04 Sep 2012 1 000000
1205CABBBFD 668 550,000 000 Local 557,390 63 544,628 90 12,761 73
Base 557,390 63 544,628 90 0 00

05CA 912828SF8 US TREASURY N/B 611 270,000 000 Local 283,658 20 15 Feb 2022 2 000 01 Jun 2012 04 Jun 2012 1 000000
1205CABBB06 611 270,000 000 Local 283,658 20 263,381 83 20,276 37
Base 283,658 20 263,381 83 0 00

05CA 912828SQ4 TSY INFL IX N/B 186 718,129 500 Local 775,131 03 15 Apr 2017 0 125 04 Mar 2013 07 Mar 2013 1 000000
13CEEBBK5GF 186 718,129 500 Local 775,131 03 769,455 67 5,675 36
Base 775,131 03 769,455 67 0 00

STATE STREET.



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Realized Gain/Loss

by Report Date - Composite

June 1, 2012 to May 31, 2013



View Date: September 9, 2013



STATE STREET.

Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date	Rate Trd Date	Stl Date	Sell Rate
SSB Trade ID							Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CA	912828TE0	TSY INFL IX N/B			07/22 0 125		15 Jul 2022	0 125 29 Jan 2013	30 Jan 2013	1 000000
13ATKBBQD20		104		250,357 500	Local	270,151 39	269,231 21	920 18		920 18
					Base	270,151 39	269,231 21	920 18	0 00	920 18
05CA	912828TE0	TSY INFL IX N/B			07/22 0 125		15 Jul 2022	0 125 04 Mar 2013	07 Mar 2013	1 000000
13CDEBBGCHV		179		210,000 000	Local	228,941 53	226,154 21	2,787 32		2,787 32
					Base	228,941 53	226,154 21	2,787 32	0 00	2,787 32
912828TE0 Total										
					Local	499,092 92	495,385 42	3,707 50		3,707 50
					Base	499,092 92	495,385 42	3,707 50	0 00	3,707 50
US DOLLAR Total										
					Local	7,237,116 76	6,862,748 63	374,368 13		374,368 13
					Base	7,237,116 76	6,862,748 63	374,368 13	0 00	374,368 13
US DOLLAR Total Gains										
					Local			412,911 48		412,911 48
					Base			412,911 48	0 00	412,911 48
US DOLLAR Total Losses										
					Local			-38,543 35		-38,543 35
					Base			-38,543 35	0 00	-38,543 35
US DOLLAR Net Gains/Losses										
					Base			374,368 13	0 00	374,368 13
FIXED INCOME Total										
					Base	7,237,116 76	6,862,748 63	374,368 13	0 00	374,368 13
FIXED INCOME Total Gains										
					Base			412,911 48	0 00	412,911 48
FIXED INCOME Total Losses										
					Base			-38,543 35	0 00	-38,543 35
FIXED INCOME Net Gains/Losses										
					Base			374,368 13	0 00	374,368 13

Realized Gain/Loss

by Report Date - Composite

June 1, 2012 to May 31, 2013

View Date: September 9, 2013



STATE STREET

Base Currency: USD - US DOLLAR							
Fund	Asset ID	Security Name	Lot	Shares/Par	Security Description	Principal Net	Maturity Date
SSB Trade ID							Cost
							Rate
							Trd Date
							Security Gn/Ls
							Stl Date
							Curr Gn/Ls
							Sell Rate
							Net Gn/Ls
COMPOSITE Total							
COMPOSITE Total Gains							
COMPOSITE Total Losses							
COMPOSITE Net Gains/Losses							

Realized Gain/Loss

Currency Summary by Report Date - Composite

June 1, 2012 to May 31, 2013

View Date: September 9, 2013



STATE STREET.

Base Currency: USD - US DOLLAR			
Local Currency	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls

CANADIAN DOLLAR

EQUITY

Gross Gains	Local	27,159 56		27,159 56
	Base	27,329 33	2,185 94	29,515 27
Gross Losses	Local	-25,206 71		-25,206 71
	Base	-24,651 52	-651 95	-25,303 47
Net Gains/Losses	Base	2,677 81	1,533 99	4,211 80

EQUITY Total

	Local	1,952 85		1,952 85
	Base	2,677 81	1,533 99	4,211 80

CANADIAN DOLLAR Total

	Local	1,952 85		1,952 85
	Base	2,677 81	1,533 99	4,211 80

CANADIAN DOLLAR Total Gains

	Local	27,159 56		27,159 56
	Base	27,329 33	2,185 94	29,515 27

CANADIAN DOLLAR Total Losses

	Local	-25,206 71		-25,206 71
	Base	-24,651 52	-651 95	-25,303 47

CANADIAN DOLLAR Net Gains/Losses

	Base	2,677 81	1,533 99	4,211 80
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EURO CURRENCY

IRELAND

EQUITY

EQUITY Total	Local	0 00		0 00
	Base	0 00	0 00	0 00

IRELAND Total

	Local	0 00		0 00
	Base	0 00	0 00	0 00

ITALY

EQUITY

	Local	0 00		0 00
	Base	0 00	0 00	0 00

Realized Gain/Loss

Currency Summary by Report Date: Composite

June 1, 2012 to May 31, 2013

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September 9, 2013



STATE STREET.

Base Currency: USD - US DOLLAR

Local Currency	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Gross Gains	Local 12,582 18		12,582 18
	Base 16,941 27	0 00	16,941 27
Gross Losses	Local 0 00		0 00
	Base 0 00	-273 68	-273 68
Net Gains/Losses	Base 16,941 27	-273 68	16,667 59
EQUITY Total	Local 12,582 18		12,582 18
	Base 16,941 27	-273 68	16,667 59
ITALY Total	Local 12,582 18		12,582 18
	Base 16,941 27	-273 68	16,667 59
NETHERLANDS			
EQUITY			
Gross Gains	Local 4,256 60		4,256 60
	Base 5,603 42	0 00	5,603 42
Gross Losses	Local 0 00		0 00
	Base 0 00	-267 50	-267 50
Net Gains/Losses	Base 5,603 42	-267 50	5,335 92
EQUITY Total	Local 4,256 60		4,256 60
	Base 5,603 42	-267 50	5,335 92
NETHERLANDS Total	Local 4,256 60		4,256 60
	Base 5,603 42	-267 50	5,335 92
SPAIN			
EQUITY			
Gross Gains	Local 19,293 15		19,293 15
	Base 24,511 82	0 01	24,511 83
Gross Losses	Local 0 00		0 00
	Base 0 00	-304 43	-304 43

Realized Gain/Loss

Currency Summary by Report Date - Composite
January, 2012 to May 31, 2013



STATE STREET.

View Date: September 9, 2013

Base Currency: USD - US DOLLAR

Local Currency	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Net Gains/Losses	Base	-304 42	24,207 40
EQUITY Total	Local		19,293 15
	Base	-304 42	24,207 40
SPAIN Total	Local		19,293 15
	Base	-304 42	24,207 40
EURO CURRENCY Total	Local		36,131 93
	Base	-845 60	46,210 91
EURO CURRENCY Total Gains	Local		36,131 93
	Base	0 01	47,056 52
EURO CURRENCY Total Losses	Local		0 00
	Base	-845 61	-845 61
EURO CURRENCY Net Gains/Losses	Base	-845 60	46,210 91
HONG KONG DOLLAR			
EQUITY			
Gross Gains	Local		459,504 71
	Base	477 99	59,704 62
Gross Losses	Local		-421,290 06
	Base	0 00	-54,315 11
Net Gains/Losses	Base	477 99	5,389 51
EQUITY Total	Local		38,214 65
	Base	477 99	5,389 51
HONG KONG DOLLAR Total	Local		38,214 65
	Base	477 99	5,389 51
HONG KONG DOLLAR Total Gains	Local		459,504 71
	Base	477 99	59,704 62

Realized Gain/Loss

Currency Summary by Report Date - Composite

June 1, 2012 to May 31, 2013

View Date:

September 9, 2013



STATE STREET.

Base Currency: USD - US DOLLAR			
Local Currency	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
HONG KONG DOLLAR Total Losses			
Local	-421,290 06		-421,290 06
Base	-54,315 11	0 00	-54,315 11
HONG KONG DOLLAR Net Gains/Losses			
Base	4,911 52	477 99	5,389 51
JAPANESE YEN			
EQUITY			
Gross Gains			
Local	630,586 00		630,586 00
Base	7,212 87	19,136 57	26,349 44
Gross Losses			
Local	-3,384,068 00		-3,384,068 00
Base	-42,970 73	0 00	-42,970 73
Net Gains/Losses			
Base	-35,757 86	19,136 57	-16,621 29
EQUITY Total			
Local	-2,753,482 00		-2,753,482 00
Base	-35,757 86	19,136 57	-16,621 29
JAPANESE YEN Total			
Local	-2,753,482 00		-2,753,482 00
Base	-35,757 86	19,136 57	-16,621 29
JAPANESE YEN Total Gains			
Local	630,586 00		630,586 00
Base	7,212 87	19,136 57	26,349 44
JAPANESE YEN Total Losses			
Local	-3,384,068 00		-3,384,068 00
Base	-42,970 73	0 00	-42,970 73
JAPANESE YEN Net Gains/Losses			
Base	-35,757 86	19,136 57	-16,621 29
POUND STERLING			
EQUITY			
Gross Gains			
Local	1,063 80		1,063 80
Base	1,682 35	135 38	1,817 73
Net Gains/Losses			
Base	1,682 35	135 38	1,817 73

Realized Gain/Loss

Currency Summary by Report Date - Composite

June 1, 2012 to May 31, 2013

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STATE STREET.

Base Currency: USD - US DOLLAR					
Local Currency				Curr Gn/Ls	Net Gn/Ls
EQUITY Total					
	Local	1,063 80			1,063 80
	Base	1,682 35		135 38	1,817 73
POUND STERLING Total					
	Local	1,063 80			1,063 80
	Base	1,682 35		135 38	1,817 73
POUND STERLING Total Gains					
	Local	1,063 80			1,063 80
	Base	1,682 35		135 38	1,817 73
POUND STERLING Net Gains/Losses					
	Base	1,682 35		135 38	1,817 73
SWISS FRANC					
EQUITY					
Gross Gains					
	Local	36,394 75			36,394 75
	Base	38,096 91		0 00	38,096 91
Gross Losses					
	Local	0 00			0 00
	Base	0 00		-1,694 24	-1,694 24
Net Gains/Losses					
	Base	38,096 91		-1,694 24	36,402 67
EQUITY Total					
	Local	36,394 75			36,394 75
	Base	38,096 91		-1,694 24	36,402 67
SWISS FRANC Total					
	Local	36,394 75			36,394 75
	Base	38,096 91		-1,694 24	36,402 67
SWISS FRANC Total Gains					
	Local	36,394 75			36,394 75
	Base	38,096 91		0 00	38,096 91
SWISS FRANC Total Losses					
	Local	0 00			0 00
	Base	0 00		-1,694 24	-1,694 24
SWISS FRANC Net Gains/Losses					
	Base	38,096 91		-1,694 24	36,402 67
US DOLLAR					

Realized Gain/Loss

Currency Summary by Report Date - Composite

June 1, 2012 to May 31, 2013

View Date: September 9, 2013



STATE STREET.

Base Currency: USD - US DOLLAR

Local Currency

Net Gn/Ls

Curr Gn/Ls

Security Gn/Ls

EQUITY

Gross Gains	Local	7,698,324 31			7,698,324 31
	Base	7,698,324 31	0 00		7,698,324 31

Gross Losses	Local	-1,056,815 18			-1,056,815 18
	Base	-1,056,815 18	0 00		-1,056,815 18

Net Gains/Losses	Base	6,641,509 13	0 00		6,641,509 13
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EQUITY Total	Local	6,641,509 13			6,641,509 13
	Base	6,641,509 13	0 00		6,641,509 13

FIXED INCOME

Gross Gains	Local	412,911 48			412,911 48
	Base	412,911 48	0 00		412,911 48

Gross Losses	Local	-38,543 35			-38,543 35
	Base	-38,543 35	0 00		-38,543 35

Net Gains/Losses	Base	374,368 13	0 00		374,368 13
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FIXED INCOME Total

	Local	374,368 13			374,368 13
	Base	374,368 13	0 00		374,368 13

US DOLLAR Total

	Local	7,015,877 26			7,015,877 26
	Base	7,015,877 26	0 00		7,015,877 26

US DOLLAR Total Gains

	Local	8,111,235 79			8,111,235 79
	Base	8,111,235 79	0 00		8,111,235 79

US DOLLAR Total Losses

	Local	-1,095,358 53			-1,095,358 53
	Base	-1,095,358 53	0 00		-1,095,358 53

US DOLLAR Net Gains/Losses

	Base	7,015,877 26	0 00		7,015,877 26
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COMPOSITE Total

	Base	7,074,544 50	18,744 09		7,093,288 59
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Realized Gain/Loss

Currency Summary by Report Date - Composite

June 1, 2012 to May 31, 2013

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STATE STREET.

Base Currency: USD - US DOLLAR

Local Currency

Security Gn/Ls

Curr Gn/Ls

Net Gn/Ls

COMPOSITE Total Gains

Base

8,291,840 39

21,935 89

8,313,776.28

COMPOSITE Total Losses

Base

-1,217,295 89

-3,191 80

-1,220,487 69

COMPOSITE Net Gains/Losses

Base

7,074,544 50

18,744 09

7,093,288 59

Realized Gain/Loss

Fund Summary by Report Date - Composite

June 1, 2012 to May 31, 2013

View Date:

September 9, 2013



STATE STREET.

Base Currency: USD - US DOLLAR					
Asset Type	Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
EQUITY					
Gross Gains	Base		7,878,928 91	21,935 89	7,900,864 80
Gross Losses	Base		-1,178,752 54	-3,191 80	-1,181,944 34
Net Gains/Losses	Base		6,700,176 37	18,744 09	6,718,920 46
EQUITY Total	Base	52,414,274 15	6,700,176 37	18,744 09	6,718,920 46
FIXED INCOME					
Gross Gains	Base		412,911 48	0 00	412,911 48
Gross Losses	Base		-38,543 35	0 00	-38,543 35
Net Gains/Losses	Base		374,368 13	0 00	374,368 13
FIXED INCOME Total	Base	7,237,116 76	374,368 13	0 00	374,368 13
COMPOSITE Total					
COMPOSITE Total Gains	Base	59,651,390 91	7,074,544 50	18,744 09	7,093,288 59
COMPOSITE Total Losses	Base		8,291,840 39	21,935 89	8,313,776 28
COMPOSITE Net Gains/Losses	Base		-1,217,295 89	-3,191 80	-1,220,487 69
COMPOSITE Net Gains/Losses	Base		7,074,544 50	18,744 09	7,093,288 59