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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

▶ Do not enter social security numbers on this form as it may be made public.

▶ Information about Form 990-PF and its separate instructions is at *www.irs.gov/form990pf.*

OMB No 1545-0052

2014

Open to Public Inspection

For calendar year 2014 or tax year beginning 07/01, 2014, and ending 06/30, 2015

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
2 HAMILL ROAD, QUADRANGLE EAST

B Telephone number (see instructions)
(410) 464-2004

City or town, state or province, country, and ZIP or foreign postal code
BALTIMORE, MD 21210-1813

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

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

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

H Check type of organization. ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ $ 207,660,811.

J Accounting method ☐ Cash ☒ Accrual ☐ Other (specify) _____
(Part I, column (d) must be on cash basis)

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

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)				
	2 Check ▶ ☐ if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments	216,785.	216,785.		ATCH 1
	4 Dividends and interest from securities	2,236,199.	2,236,199.		ATCH 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	8,286,928.			
	b Gross sales price for all assets on line 6a 169,083,677.				
	7 Capital gain net income (from Part IV, line 2)		8,286,928.		
	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	313,616.	4,753,172.		
	12 **Total.** Add lines 1 through 11	11,053,528.	15,493,084.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	175,044.	87,522.		87,522.
	14 Other employee salaries and wages	138,541.	69,271.		69,270.
	15 Pension plans, employee benefits	45,709.	22,855.		22,854.
	16a Legal fees (attach schedule) ATCH 4	6,857.	3,429.		3,428.
	b Accounting fees (attach schedule) ATCH 5	63,035.	31,518.		31,517.
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see instructions) [6]	202,639.	28,883.		28,883.
	19 Depreciation (attach schedule) and depletion	8,786.	8,786.		
	20 Occupancy	88,424.	44,212.		44,212.
	21 Travel, conferences, and meetings	6,273.	3,137.		3,136.
	22 Printing and publications				
	23 Other expenses (attach schedule) ATCH 7	1,410,668.	1,006,203.		404,465.
	24 **Total operating and administrative expenses.** Add lines 13 through 23	2,145,976.	1,305,816.		695,287.
	25 Contributions, gifts, grants paid	8,197,594.			8,929,438.
	26 **Total expenses and disbursements.** Add lines 24 and 25	10,343,570.	1,305,816.	0.	9,624,725.
	27 Subtract line 26 from line 12.				
	a **Excess of revenue over expenses and disbursements**	709,958.			
	b **Net investment income** (if negative, enter -0-)		14,187,268.		
	c **Adjusted net income** (if negative, enter -0-)				

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

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	28,518.	237,218.	237,218.
	2 Savings and temporary cash investments	4,019,268.	11,179,914.	11,179,914.
	3 Accounts receivable ▶ 110,702.			
	Less allowance for doubtful accounts ▶	4,425,179.	110,702.	110,702.
	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) ▶ *		* 548,976.	ATCH 8
	Less allowance for doubtful accounts ▶	535,643.	548,976.	548,976.
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U S and state government obligations (attach schedule) [9]	678,700.	7,620,744.	7,620,744.
	b Investments - corporate stock (attach schedule) ATCH 10	51,037,742.	50,086,831.	50,086,831.
	c Investments - corporate bonds (attach schedule) ATCH 11	9,928,110.	2,325,357.	2,325,357.
	11 Investments - land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule) ATCH 12	141,669,486.	135,360,763.	135,360,763.
	14 Land, buildings, and equipment basis ▶ 190,877. Less accumulated depreciation (attach schedule) ▶ 170,038.	26,363.	20,839.	20,839.
	15 Other assets (describe ▶ ATCH 13)	4,100.	169,467.	169,467.
	16 **Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	212,353,109.	207,660,811.	207,660,811.
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable	1,606,747.	874,903.	
	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)	42,795.		
	23 **Total liabilities** (add lines 17 through 22)	1,649,542.	874,903.	
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ [X] and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted	210,703,567.	206,785,908.	
	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)	210,703,567.	206,785,908.	
	31 **Total liabilities and net assets/fund balances** (see instructions)	212,353,109.	207,660,811.	

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	210,703,567.
2	Enter amount from Part I, line 27a	2	709,958.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	211,413,525.
5	Decreases not included in line 2 (itemize) ▶ ATCH 15	5	4,627,617.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	206,785,908.

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			(l) Gains (Col (h) gain minus col (k), but not less than -0-) **or** Losses (from col (h))
	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a				
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	8,286,928.
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))
2013	806,973.	209,890,399.	0.003845
2012	9,552,198.	204,565,503.	0.046695
2011	9,094,945.	189,919,926.	0.047888
2010	8,780,214.	184,936,117.	0.047477
2009	7,613,629.	184,588,377.	0.041247

2	**Total** of line 1, column (d)	2	0.187152
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	0.037430
4	Enter the net value of noncharitable-use assets for 2014 from Part X, line 5	4	206,535,787.
5	Multiply line 4 by line 3	5	7,730,635.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	141,873.
7	Add lines 5 and 6	7	7,872,508.
8	Enter qualifying distributions from Part XII, line 4	8	9,624,725.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary - see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ [X] and enter 1% of Part I, line 27b	1	141,873.
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	141,873.
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	141,873.
6	Credits/Payments		
a	2014 estimated tax payments and 2013 overpayment credited to 2014 — 6a: 307,205.		
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	307,205.
8	Enter any **penalty** for underpayment of estimated tax Check here [X] if Form 2220 is attached	8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	165,332.
11	Enter the amount of line 10 to be **Credited to 2015 estimated tax** ▶ 165,332. **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)?	1b		X
	If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ▶ $ _____ (2) On foundation managers ▶ $ _____			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ _____			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a	X	
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b	X	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ MD,			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2014 or the taxable year beginning in 2014 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

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

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 ▶ WWW.FRANCE-MERRICKFDN.ORG

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

			Yes	No
16	At any time during calendar year 2014, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See the instructions for exceptions and filing requirements for FinCEN Form 114, (formerly 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 2014?	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 2014, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2014? ☐ 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		X
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 2014 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 2014)*	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 2014?	4b		X

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

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

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATCH 16		403,378.	35,818.	0

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

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

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

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

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

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over $50,000 for professional services ▶		

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

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

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities	1a	198,622,894.
b	Average of monthly cash balances	1b	10,373,456.
c	Fair market value of all other assets (see instructions)	1c	684,652.
d	**Total** (add lines 1a, b, and c)	1d	209,681,002.
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	209,681,002.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	3,145,215.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	206,535,787.
6	**Minimum investment return.** Enter 5% of line 5	6	10,326,789.

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	10,326,789.
2a	Tax on investment income for 2014 from Part VI, line 5	2a	141,873.		
b	Income tax for 2014 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	141,873.
3	Distributable amount before adjustments Subtract line 2c from line 1			3	10,184,916.
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	10,184,916.
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	10,184,916.

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	9,624,725.
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	9,624,725.
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	141,873.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	9,482,852.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2013	(c) 2013	(d) 2014
1 Distributable amount for 2014 from Part XI, line 7				10,184,916.
2 Undistributed income, if any, as of the end of 2014				
a Enter amount for 2013 only			190,415.	
b Total for prior years 20 12 ,20 11 ,20 10				
3 Excess distributions carryover, if any, to 2014				
a From 2009				
b From 2010				
c From 2011				
d From 2012				
e From 2013				
f Total of lines 3a through e	0			
4 Qualifying distributions for 2014 from Part XII, line 4: ▶ $ 9,624,725.				
a Applied to 2013, but not more than line 2a			190,415.	
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 2014 distributable amount				9,434,310.
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2014 *(If an amount appears in column (d), the same amount must be shown in column (a).)*				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
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 2013 Subtract line 4a from line 2a Taxable amount - see instructions				
f Undistributed income for 2014 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2015				750,606.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)				
8 Excess distributions carryover from 2009 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2015. Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2010				
b Excess from 2011				
c Excess from 2012				
d Excess from 2013				
e Excess from 2014				

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2014, 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
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed	(a) 2014	(b) 2013	(c) 2012	(d) 2011	
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed .					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter (1) Value of all assets . . . (2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test- enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed . . .					
c "Support" alternative test - enter (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942 (j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income .					

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

1 Information Regarding Foundation Managers:

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

N/A

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

N/A

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

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

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

ATCH 17

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

ATCH 18

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 19

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
ATCH 20				
Total ▶ **3a**				8,929,438.
b *Approved for future payment*				
ATCH 21				
Total ▶ **3b**				8,197,594.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue.					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	2,452,984.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	8,286,928.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b ATCH 22				313,616.	
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)				11,053,528.	
13 **Total.** Add line 12, columns (b), (d), and (e)				13	11,053,528.

(See worksheet in line 13 instructions to verify calculations)

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

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

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

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

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

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

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

b If "Yes," complete the following schedule

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

Sign Here

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

▶ [signature] Signature of officer or trustee — Date: 11/11/15 — ▶ Executive Director Title

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

Paid Preparer Use Only

Print/Type preparer's name: PHILIP H CORNBLATT , CPA	Preparer's signature: [signature]	Date: 11/6/15	Check ☐ if self-employed — PTIN: P00252478
Firm's name ▶ COHNREZNICK LLP			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)	
169083677.		SEE SCHEDULE ATTACHED 160796749.					VAR 8,286,928.	VAR
TOTAL GAIN(LOSS)		.....					8,286,928.	

ATTACHMENT 1

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INTEREST	216,785.	216,785.
TOTAL	216,785.	216,785.

ATTACHMENT 2

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
DIVIDEND INCOME	2,236,199.	2,236,199.
TOTAL	2,236,199.	2,236,199.

ATTACHMENT 3

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
LITIGATION INCOME	20,536.	20,536.
OTHER INCOME	67,688.	67,688.
PARTNERSHIP INCOME		4,439,556.
OTHER GAINS/LOSSES	225,392.	225,392.
TOTALS	313,616.	4,753,172.

ATTACHMENT 4

FORM 990PF, PART I - LEGAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
LEGAL FEES	6,857.	3,429.		3,428.
TOTALS	6,857.	3,429.		3,428.

ATTACHMENT 5

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ACCOUNTING FEES	63,035.	31,518.		31,517.
TOTALS	63,035.	31,518.		31,517.

ATTACHMENT 6

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
EXCISE TAX	141,873.		
PAYROLL TAX	57,766.	28,883.	28,883.
PENALTY TAX	1,249.		
OTHER	1,751.		
TOTALS	202,639.	28,883.	28,883.

ATTACHMENT 7

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
PAYROLL EXPENSES	13,115.	6,558.	6,557.
INVESTMENT ADVISORY FEES	370,682.	185,341.	185,341.
OTHER ADMINISTRATIVE EXPENSES	51,748.	25,874.	25,874.
TELEPHONE	8,365.	4,183.	4,182.
DIRECTORS FEES	125,000.	62,500.	62,500.
CUSTODIAL FEES	171,686.	85,843.	85,843.
DUES & SUBSCRIPTIONS	1,944.	972.	972.
MEALS	3,535.	1,768.	1,767.
INSURANCE	21,904.	10,952.	10,952.
EMPLOYEE BENEFITS	40,854.	20,427.	20,427.
MISCELLANEOUS EXPENSE	100.	50.	50.
FUND MANAGEMENT FEE EXPENSE	601,735.	601,735.	
TOTALS	1,410,668.	1,006,203.	404,465.

ATTACHMENT 8

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

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

BEGINNING BALANCE DUE	535,643.
ENDING BALANCE DUE	548,976.
ENDING FAIR MARKET VALUE	548,976.

TOTAL BEGINNING OTHER NOTES AND LOANS RECEIVABLE	535,643.
TOTAL ENDING BOOK - OTHER NOTES AND LOANS RECEIVABLE	548,976.
TOTAL ENDING FMV - OTHER NOTES AND LOANS RECEIVABLE	548,976.

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

ATTACHMENT 9

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
U.S. GOVERNMENTAL OBLIGATIONS	678,700.	7,620,744.	7,620,744.
US OBLIGATIONS TOTAL	678,700.	7,620,744.	7,620,744.

ATTACHMENT 10

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
DOMESTIC CORPORATE STOCKS	51,037,742.	50,086,831.	50,086,831.
TOTALS	51,037,742.	50,086,831.	50,086,831.

ATTACHMENT 11

FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
DOMESTIC CORPORATE BONDS	9,928,110.	2,325,357.	2,325,357.
TOTALS	9,928,110.	2,325,357.	2,325,357.

ATTACHMENT 12

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
INVESTMENT IN PARTNERSHIPS	55,118,452.	45,436,572.	45,436,572.
INVESTMENT IN ANTIQUES	51,225.	51,225.	51,225.
MUTUAL FUNDS	59,773,997.	51,898,765.	51,898,765.
FOREIGN EQUITIES	7,596,362.	7,544,569.	7,544,569.
HEDGE FUND	19,129,450.	30,429,632.	30,429,632.
TOTALS	141,669,486.	135,360,763.	135,360,763.

ATTACHMENT 13

FORM 990PF, PART II - OTHER ASSETS

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
SECURITY DEPOSIT	4,100.	4,100.	4,100.
MD UNEMPLOYMENT INSURANCE FUND		35.	35.
FEDERAL EXCISE TAX RECEIVABLE		165,332.	165,332.
TOTALS	4,100.	169,467.	169,467.

ATTACHMENT 14

FORM 990PF, PART II - OTHER LIABILITIES

DESCRIPTION	BEGINNING BOOK VALUE
EXCISE TAX PAYABLE	42,795.
TOTALS	42,795.

ATTACHMENT 15

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

DESCRIPTION	AMOUNT
UNREALIZED GAIN/LOSS ON SECURITIES	4,627,617.
TOTAL	4,627,617.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES ATTACHMENT 16

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
AMY M. GROSS 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	EXECUTIVE DIRECTOR 40.00	194,375.	26,568.	0
ROBERT M. PINKARD 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	SECRETARY 1.00	23,000.	0	0
WALTER D. PINKARD, JR. 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	PRESIDENT 1.00	23,500.	0	0
FREEMAN A. HRAWBOWSKI 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	DIRECTOR 1.00	12,000.	0	0
ROBERT G. MERRICK III 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	VICE-PRESIDENT 1.00	25,500.	0	0

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES ATTACHMENT 16 (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	13,000.	0	0
PATRICIA G. STERLING 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	ASSISTANT TREASURER 20.00	43,303.	3,982.	0
ROSANNE DIFONZO 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	ASSISTANT SECRETARY 21.00	55,700.	5,268.	0
JULIET A. EURICH 2 HAMILL ROAD, QUADRANGLE EAST 302 BALTIMORE, MD 21210-1813	DIRECTOR 1.00	13,000.	0	0
	GRAND TOTALS	403,378.	35,818.	0

ATTACHMENT 17

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

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

ATTACHMENT 18

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 19

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 20

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
SEE SCHEDULE ATTACHED	NONE PC	GRANTS ARE TO BE USED IN ACCORDANCE WITH THE ESSTABLISHED PURPOSE OF THE RECIPIENT ORGANIZATION.	8,929,438
		TOTAL CONTRIBUTIONS PAID	8,929,438

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

ATTACHMENT 21

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
SEE SCHEDULE ATTACHED	PC	GRANTS ARE TO BE USED IN ACCORDANCE WITH THE ESTABLISHED PURPOSE OF THE RECIPIENT ORGANIZATION	8,197,594
		TOTAL CONTRIBUTIONS APPROVED	8,197,594

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

ATTACHMENT 22

DESCRIPTION	BUSINESS CODE	AMOUNT	EXCLUSION CODE	AMOUNT	RELATED OR EXEMPT FUNCTION INCOME
LITIGATION INCOME			01	20,536.	
OTHER INCOME			01	67,688.	
OTHER GAINS/LOSSES			01	225,392.	
TOTALS				313,616.	

France-Merrick Foundation, Inc.

Schedules of Grants Paid and Approved for Future Funding
Year Ended June 30, 2015 and
Period from June 1, 2013 through June 30, 2014

	2015	2014
Grants paid		
Baltimore Community Foundation	$ 1,123,833	$ 43,833
Center Stage	500,000	-
Irvine Nature Center	365,500	10,000
University of Baltimore Foundation	306,000	146,000
Baltimore School for the Arts Foundation	306,000	3,900
Hebcac	300,000	-
University of Maryland Foundation	300,000	-
UMBC Foundation	280,000	770,000
St. Ambrose Housing Aid Center	250,000	-
Creative Alliance	211,500	-
Johns Hopkins University	205,000	500,000
Baltimore Arts Realty Corp.	200,000	-
Fund for Educational Excellence	200,000	-
Maryland Family Network	200,000	-
Catholic Charities	165,500	171,000
Institute of Notre Dame	153,000	-
Green Street Academy	150,000	-
People Encouraging People	150,000	-
Severn School	150,000	-
Sultana Education Foundation	150,000	-
United Way of Central Maryland	137,167	121,667
Babe Ruth Birthplace Foundation, Inc.	122,500	1,667
Biotechnical Institute of Maryland	120,000	-
US Lacrosse Foundation	101,000	201,000
First Fruits Farm, Inc.	100,500	-
Mosaic Community Services	100,000	100,000
Blue Water Baltimore	100,000	1,500
Biohealth Innovation	100,000	-
Light House - Annapolis Area Ministries	100,000	-
Maryland Historical Society	100,000	-
University System of Maryland Foundation	100,000	-
City Neighbors Charter School	90,000	-
Westminster Rescue Mission	89,500	-
Jane Addams Resource Center	83,000	-
Green & Healthy Homes Initiative	75,000	-
Patterson Park Public Charter School	75,000	-
Habitat for Humanity of the Chesapeake	72,350	-
The League for People with Disabilities	61,250	-
Bishop John T. Walker School	58,000	58,000
American Red Cross of the Chesapeake	52,500	-
Talbot Hospice Foundation, Inc.	50,000	50,000
Maryland Public Broadcasting Foundation	50,000	500
Baltimore Tech	50,000	-

France-Merrick Foundation, Inc.

Schedules of Grants Paid and Approved for Future Funding
Year Ended June 30, 2015 and
Period from June 1, 2013 through June 30, 2014

	2015	2014
Grants paid (Continued)		
Share Our Strength	50,000	-
Thread	50,000	-
University of Maryland Baltimore Foundation	50,000	-
Health Care for the Homeless, Inc.	45,000	-
Project Liberty Ship-Baltimore, Inc.	45,000	-
Diakon Kathryn'S Kloset	40,000	-
Gilman School	36,000	2,500
Carroll Hospital Center Foundation	35,000	-
Episcopal Community Services of Maryland	32,000	-
Jewish Museum of Maryland	30,000	-
Baltimore Design School	27,400	1,400
St. Albans Church	27,000	25,400
A Step Forward	25,000	-
Arts Every Day	25,000	-
Partners In Care	25,000	-
Tuerk House	25,000	-
Free Union Country School	20,500	3,000
Living Classrooms Foundation	20,000	455,000
Parks and People Foundation	20,000	100,000
Kipp Baltimore	20,000	50,000
Maryland Art Place, Inc.	20,000	30,000
Middle Grades Partnership	20,000	30,000
Bell	20,000	-
Radio Reading Network of Maryland	20,000	-
Wypr	20,000	-
Ymca of Central Maryland	20,000	-
Young Audiences of Maryland	20,000	-
Institute for Integrative Health	17,400	200,000
Art with a Heart	16,000	500
Bach Concert Series	15,000	-
Baltimore Office of Promotion & the Arts	15,000	-
Paul's Place	15,000	-
Southeast Community Development Corp.	15,000	-
The 6Th Branch	15,000	-
B & O Railroad Museum	14,500	18,600
~~Jhu~~ School of Nursing	13,400	13,333
Johns Hopkins Medicine	13,400	13,333
Field School	13,333	16,334
Homewood House Museum	12,500	17,600
Association of Baltimore Area Grantmakers	11,000	11,000
St. Lawrence University	10,000	165,668
Caroline County Historical Society	10,000	-
Civic Works	10,000	-

France-Merrick Foundation, Inc.

Schedules of Grants Paid and Approved for Future Funding
Year Ended June 30, 2015 and
Period from June 1, 2013 through June 30, 2014

	2015	2014
Grants paid (Continued)		
Hopeway Foundation	10,000	-
Marylandcan	10,000	-
Nami - Virginia	10,000	-
Wounded Warrior Project	10,000	-
Washington College	9,200	79,263
Chesapeake Bay Foundation	7,500	407,500
Garrison Forest School	7,500	66,000
Frostburg State University Foundation	7,000	-
St. Joseph's Episcopal Church	7,000	-
Urban Institute	7,000	-
The 2030 Group	6,667	6,667
Harvard Business School Fund	6,667	-
Coppin State University	6,334	7,000
Oldfields School	5,000	155,000
Avalon Foundation	5,000	10,000
Blair Academy	5,000	5,668
Next One Up	5,000	5,500
Cystic Fibrosis Foundation	5,000	2,000
Superheroes for Kids, Inc.	5,000	2,000
Bridges to Community	5,000	500
Caramoor Center the Music & the Arts	5,000	-
Charlottesville Area Community Foundation	5,000	-
Help USA	5,000	-
Interfaith Partners for the Chesapeake	5,000	-
Robert E. Lee Nature Council	5,000	-
~~Ymca~~ of Greenwich	5,000	-
Washington Jesuit Academy	4,500	6,000
New Community for Children	4,000	2,000
Duke University	3,900	100,000
Baltimore Station	3,500	1,500
Hippodrome Foundation, Inc.	3,400	500
Foundation for Educational Development	3,334	-
The Leadership	3,268	3,900
Assn of American Colleges & Universities	3,267	-
Camp Pasquaney	3,000	3,500
Williams College	3,000	3,000
Potomac Conservancy	3,000	2,000
Choral Arts Society of Washington	2,700	3,000
Notre Dame Preparatory	2,600	102,700
Gettysburg College	2,500	120,500
Nami - Metropolitan Baltimore	2,500	40,000
The Maryland Spca	2,500	3,666
The Associated	2,200	2,000

Schedules of Grants Paid and Approved for Future Funding
Year Ended June 30, 2015 and
Period from June 1, 2013 through June 30, 2014

	2015	2014
Grants paid (Continued)		
The Nature Conservancy	2,000	202,000
Communities in Schools	2,000	3,000
Some	2,000	2,000
Squam Lakes Conservation Society	2,000	2,000
World Wildlife Fund	2,000	2,000
Five Smooth Stones Foundation	2,000	-
Gonzaga College High School	2,000	-
Susan G. Komen - Maryland	2,000	-
Walk the Walk Foundation, Inc	2,000	-
One Love Foundation	1,700	2,200
Evergreen House - ~~Jhu~~	1,700	-
St. Ursula School	1,400	1,200
Loyola High School, Blakefield	1,200	1,200
St. John the Evangelist Church, Hydes	1,200	1,200
Washington Winter Show	1,100	-
Baltimore Museum of Art	1,000	600,000
American Bird Conservancy	1,000	1,000
Squam Lakes Association	1,000	1,000
St. Margaret Parish	1,000	700
Homeless Persons Representation Project	1,000	500
Chosen Children Usa	1,000	-
Green Door	1,000	-
No Boundaries Coalition, Inc	1,000	-
Race for Hope DC	1,000	-
Pearlstone Center	800	700
Maryland Science Center	700	100,700
Village Learning Place	700	-
Boys Hope Girls Hope	668	-
Bonner-Prendergast Catholic High School	600	500
Animal Rescue, Inc	600	-
St. Paul's School	500	100,000
Kingsville Volunteer Fire Company	500	500
Loon Preservation Committee	500	500
Penn-Mar Organization	500	500
Salesianum School	500	500
Boys' Latin School of Maryland	500	-
Children'S Shelter of Cebu	500	-
Church of the Nativity	500	-
Greater Ruxton Area Foundation	500	-
Mission East Asia Support	500	-
National Multiple Sclerosis Society	500	-
New Heart Fellowship Church	500	-
Princeton Alumin Corps	500	-

France-Merrick Foundation, Inc.

Schedules of Grants Paid and Approved for Future Funding
Year Ended June 30, 2015 and
Period from June 1, 2013 through June 30, 2014

	2015	2014
Grants paid (Continued)		
Princeton University	500	-
Sacred Protion Children's Outreach	500	-
The Arc	500	-
Washington National Cathedral	500	-
Enoch Pratt Free Library	-	510,000
Maryland Institute College of Art	-	345,000
Maryland Food Bank	-	300,000
St. Vincent De Paul Society	-	250,000
Calvert School	-	210,000
University of Maryland Medical Center	-	200,000
Family Recovery Program	-	150,000
Umbf	-	150,000
Chesapeake Shakespeare Company	-	125,000
Bolton Hill Nursery & Day Care	-	100,000
Episcopal Housing Corporation	-	100,000
Friends School of Baltimore	-	100,000
Mount Vernon Place Conservancy	-	100,000
Producers Club of Maryland	-	100,000
Saint Ignatius Loyola Academy	-	100,000
Sheppard Pratt Health System	-	100,000
Trust for Public Land	-	100,000
United Ministries	-	100,000
Center for Urban Families Fund	-	80,000
American Visionary Art Museum	-	75,000
Father Martin's Ashley	-	50,700
Baltimore Office of Promotion and the Arts	-	50,000
Cal Ripken, Sr. Foundation	-	50,000
Chase Brexton Health Services	-	50,000
Chesapeake Conservancy	-	50,000
Cromwell Valley Park Council	-	50,000
Digital Harbor Foundation	-	50,000
Good Shepherd Center	-	50,000
Goodwill Industries of the Chesapeake	-	50,000
Historic St. Mary's City Foundation	-	50,000
Hopewell Cancer Support	-	50,000
Jemicy School	-	50,000
Mcdonogh School	-	50,000
St. Joseph Medical Center Foundation	-	50,000
Wide Angle Youth Media	-	48,500
St. Paul's School - Bridges Program	-	27,500
Associated Black Charities	-	25,000
Mercy High School	-	25,000
School Sisters of Notre Dame	-	25,000

France-Merrick Foundation, Inc.

Schedules of Grants Paid and Approved for Future Funding
Year Ended June 30, 2015 and
Period from June 1, 2013 through June 30, 2014

	2015	2014
Grants paid (Continued)		
Single Carrot Theatre	-	25,000
B'More Clubhouse	-	20,000
Pigtown Main Street	-	20,000
Woman'S Industrial Exchange	-	20,000
Action In Maturity	-	18,000
Suffield Academy	-	17,500
Business Volunteers Unlimited Maryland	-	16,000
Baltimore Clayworks	-	15,000
Concert Artists of Baltimore, Inc.	-	10,000
Pumpkin Theatre	-	10,000
St. Mary's Outreach Center	-	10,000
Trust for the National Mall	-	10,000
Woodberry Forest School	-	10,000
Greenwich Hospital	-	7,500
Abilities Network	-	5,000
Building Goodness Foundation	-	5,000
Public Justice Center, Inc.	-	5,000
Scenic Hudson, Inc.	-	5,000
Tandem Friends School	-	5,000
Women for Women International	-	5,000
Association of American Colleges and Universities	-	3,400
Maryland Healthcare Education Institute	-	3,333
University of Maryland Educational Foundation	-	3,333
Karma 4 Cara	-	3,000
Maryland Humanities Council	-	3,000
The Odyssey School	-	3,000
Ben Hair Just Swim for Life Foundation	-	2,000
Cool Kids Campaign	-	2,000
Gow School	-	2,000
Morgan State University Foundation	-	2,000
St. Joseph Church	-	2,000
House Rabbit Society - Baltimore - Dc	-	1,000
K-9 Lifesavers Dog Rescue	-	1,000
Leukemia & Lymphoma Society	-	1,000
Maryvale Preparatory School	-	1,000
Outward Bound	-	1,000
The Deerwood Foundation	-	1,000
American Red Cross - Central Maryland Chapter	-	700
Catholic Relief Services	-	700
International Youth Foundation	-	700
Project Liberty Ship - Baltimore, Inc.	-	700
Mid-Shore Community Foundation	-	668
Animal Rescue, Inc.	-	600

See Independent Auditor's Report.

France-Merrick Foundation, Inc.

Schedules of Grants Paid and Approved for Future Funding
Year Ended June 30, 2015 and
Period from June 1, 2013 through June 30, 2014

	2015	2014
Grants paid (Continued)		
St. Peter Parish	-	550
Baltimore Educational Scholarship Trust	-	500
Baltimore Tree Trust	-	500
Bpi Foundation	-	500
Chocorua Island Chapel	-	500
Doctors Without Borders	-	500
North Point Ministries Foundation	-	500
Ransomed Heart Ministries	-	500
Rosati-Kain High School	-	500
Southern Poverty Law Center	-	500
Vehicles for Change	-	500
Total grants paid	8,929,438	9,928,383
Less payments on grant commitments made in prior years	(1,020,000)	(4,090,000)
Plus multi-year grant commitments approved for future funding	250,000	420,000
Less grant returned, rescinded, or conditioned in the current year	-	(150,000)
Present value discount adjustment, net	38,156	56,893
Total grants paid and approved for future funding expense	$ 8,197,594	$ 6,165,276

See Independent Auditor's Report.

ɛed Asset Rollward
ne 30, 2015

PBA

rpose: To test management's assertions on the completeness of fixed assets, and depreciation expense

ɔcedures.

1) Tie beginning balance and depreciation to PY amounts
2) Trace additions and disposals to supporting documantion
3) Perform Computer and Office Equipment Expense scan to determine capitalizable items have not been improperly expensed
4) Foot detail schedule and recalculate a sample of depreciation expense
5) Perform a reasonableness test of depreciation expense

Account #	Account Description		Balance 7/1/2014		Additions	Disposals	Balance 6/30/2015
50-000	Furniture & Fixtures	PY	187,615	{aa}	3,262	-	190,877
						Variance	-
						Per TB	190,877 TB

				Cost	Begin Accum	CY Depreciation	CY Ending Accum	NBV
FMF000010	01/01/1992	SL100HM	7	22,350	22,350	-	22,350	-
FMF000020	06/30/1992	SL100HY	7	1,946	1,946	-	1,946	-
FMF000030	06/30/1992	SL100FM	10	303	303	-	303	-
FMF000040	04/01/1992	SL100FM	10	3,945	3,945	-	3,945	-
FMF000050	06/29/1992	SL100FM	10	1,938	1,938	-	1,938	-
FMF000060	01/01/1992	SL100FM	10	1,682	1,682	-	1,682	-
FMF000070	10/23/1996	SL100FM	10	1,250	1,250	-	1,250	-
FMF000080	03/10/1997	SL100FM	10	743	743	-	743	-
FMF000090	02/18/1999	SL100MQ	5	12,180	12,180	-	12,180	-
FMF000100	05/15/2000	SL100FM	10	4,246	4,246	-	4,246	-
FMF000110	01/15/2001	SL100FM	10	4,243	4,243	0	4,243	-
FMF000120	03/03/2001	SL100FM	10	800	800	-	800	-
FMF000130	05/31/2001	SL100FM	10	4,500	4,500	-	4,500	-
FMF000140	07/10/2002	SL100FM	5	46,632	46,632	-	46,632	(0)
FMF000150	07/25/2000	SL100FM	10	462	462	(0)	462	-
FMF000160	10/25/2003	SL100FM	10	8,650	8,650	-	8,650	-
FMF000170	01/19/2004	SL100FM	5	1,980	1,980	-	1,980	-
FMF000180	06/04/2007	SL100FM	10	6,521	4,618	652	5,270	1,251
FMF000190	07/20/2007	SL100FM	10	3,228	2,260	323	2,583	645
FMF000200	08/01/2007	SL100FM	10	6,727	4,654	673	5,327	1,400
FMF000210	10/16/2007	SL100FM	10	1,595	1,078	160	1,238	358
FMF000220	05/31/2008	SL100FM	10	14,506	8,946	1,451	10,397	4,109
FMF000230	10/31/2008	SL100FM	10	9,011	4,921	901	5,822	3,189
FMF000240	09/30/2008	SL100FM	10	1,925	1,076	193	1,269	657
FMF000250	3/1/2010	SL100FM	5	9,268	8,556	712	9,268	-
Computer Server	5/31/2011	SL100FM	5	6,500	4,008	1,300	5,308	1,192
Computer Server	9/19/2011	SL100FM	5	1,442	636	288	924	517
Computer Server	9/30/2011	SL100FM	5	4,678	2,067	936	3,003	1,675
Computer Equipment	11/8/2013	SL100FM	5	4,365	582	873	1,455	2,910
Computer Equipment	1/8/2015	SL100FM	5	{a} 3,262 {aa}	-	326	326	2,936
		Total		190,877	PY 161,252	8,786	170,038 TB	17,903
				F	F	F	Variance. 0	F
							Per TB 170,038	

te CohnReznick performed a computer and office equipment scan and noted one transaction that should be capitalized, which is listed above for $3,261 96, CR recorded AJE #4 to properly recorded the addition No matenal transactions appeared to be improperly exp
- See WP R 4 for invoice support of the current year fixed asset addition

te· No depreciation was recorded for FY 14-15 CR will record the following depreciation for current year

AJE # 5

Name	Account	Debit	Credit
Depreciation Exp	5150	8,786	
Accumulated Depreciation	1255		8,786

nclusion: CohnReznick deems the fixed assets and depreciation fairly stated as of 6/30/15

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

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

Holdings

Composite

As of: *June 30, 2015* *View Date:* *November 2, 2015*

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
CASH									
EURO CURRENCY								Exchange Rate	0 897505
INTERNATIONAL									
EUR	EURO CURRENCY								
		281 430	05CI Local	1 000000	281 43	1 000000	281 43	0 00	[redacted]
			Base	1 119248	314 99	1 114200	313 57	-1 42	0 00
INTERNATIONAL Total									
		281 430	Local		281 43		281 43	0 00	0 01
			Base		314 99		313 57	-1.42	0 00
EURO CURRENCY Total									
		281 430	Local		281 43		281 43	0 00	0 01
			Base		314 99		313 57	-1 42	0 00
JAPANESE YEN								Exchange Rate	122 365000
JPY	JAPANESE YEN								
		54,198 000	05CI Local	1 000000	54,198.00	1 000000	54,198.00	0 00	0 06
			Base	0 008067	437 24	0 008172	442 92	5 68	0.00
JAPANESE YEN Total									[redacted]
		54,198.000	Local		54,198 00		54,198 00	0 00	0 06
			Base		437 24		442 92	5 68	0 00
POUND STERLING								Exchange Rate	0 635849
GBP	POUND STERLING								
		1,563 910	05CI Local	1 000000	1,563 91	1 000000	1,563 91	0 00	0 09
			Base	1 535344	2,401 14	1.572700	2,459 56	58.42	0 00
POUND STERLING Total									
		1,563 910	Local		1,563 91		1,563 91	0 00	0 09
			Base		2,401 14		2,459 56	58 42	0 00

& 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
US DOLLAR									Exchange Rate	1 000000
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									
		0 000	05CB	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									
		217,362 800	05CF	Local	1 000000	217,362 80	1 000000	217,362 80	0 00	0 11
				Base	1 000000	217,362 80	1 000000	217,362 80	0 00	0 10
US DOLLAR Total										
		217,362 800		Local		217,362.80		217,362 80	0 00	0 11
				Base		217,362 80		217,362 80	0 00	0 10
CASH Total										
		273,406 140		Base		220,516 17		220,578 85	62 68	0 11
CASH EQUIVALENT										
US DOLLAR									Exchange Rate	1 000000
83499Z9R9	SSGA FUNDS SSGA TREASURY FUND						0 0094	01 Dec 2030		
		4,076,025 490	05C8	Local	100 000000	4,076,025 49	100 000000	4,076,025 49	0 00	2 04
				Base	100 000000	4,076,025 49	100.000000	4,076,025.49	0 00	1 95
	SSGA FUNDS SSGA TREASURY FUND						0 0100	01 Dec 2030		
		2,242,715 620	05CD	Local	100 000000	2,242,715.62	100 000000	2,242,715 62	0 00	1 12
				Base	100 000000	2,242,715 62	100 000000	2,242,715 62	0 00	1 07
	SSGA FUNDS SSGA TREASURY FUND						0 0101	01 Dec 2030		
		16,315 520	05C6	Local	100 000000	16,315 52	100 000000	16,315 52	0 00	0 01

& Issue has redenominated but Local is not converted
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Holdings

Composite

As of: *June 30, 2015* *View Date:* *November 2, 2015*



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
		Base	100 000000	16,315 52	100 000000	16,315 52	0 00	0 01
SSGA FUNDS SSGA TREASURY FUND					0 0350	01 Dec 2030		
	5,380 200	05C4 Local	100 000000	5,380 20	100 000000	5,380.20	0.00	0 00
		Base	100 000000	5,380 20	100 000000	5,380 20	0.00	0.00
SSGA FUNDS SSGA TREASURY FUND					0 0350	01 Dec 2030		
	415,408 340	05C5 Local	100 000000	415,408 34	100 000000	415,408 34	0 00	[redacted]
		Base	100 000000	415,408 34	100.000000	415,408.34	0.00	0 20
SSGA FUNDS SSGA TREASURY FUND					0 0350	01 Dec 2030		
	2,873,717 500	05C9 Local	100 000000	2,873,717 50	100 000000	2,873,717 50	0 00	1 44
		Base	100 000000	2,873,717 50	100.000000	2,873,717 50	0 00	1 38
SSGA FUNDS SSGA TREASURY FUND					0.0350	01 Dec 2030		
	1,211,094 440	05CA Local	100 000000	1,211,094 44	100 000000	1,211,094 44	0.00	0 61
		Base	100.000000	1,211,094 44	100 000000	1,211,094 44	0 00	0 58
SSGA FUNDS SSGA TREASURY FUND					0 0350	01 Dec 2030		
	282,872 000	05CF Local	100 000000	282,872.00	100.000000	282,872.00	0 00	0 14
		Base	100 000000	282,872 00	100 000000	282,872 00	0 00	0 14
SSGA FUNDS SSGA TREASURY FUND					0 0350	01 Dec 2030		
	262,974 830	05CI Local	100 000000	262,974 83	100 000000	262,974 83	0 00	[redacted]
		Base	100 000000	262,974 83	100 000000	262,974 83	0 00	0 13
SSGA FUNDS SSGA TREASURY FUND					0 0350	01 Dec 2030		
	470,376 220	05CJ Local	100 000000	470,376 22	100 000000	470,376 22	0 00	0 24
		Base	100 000000	470,376 22	100 000000	470,376 22	0 00	0 23
SSGA FUNDS SSGA TREASURY FUND					0 0350	01 Dec 2030		
	60,863 640	05CM Local	100 000000	60,863 64	100 000000	60,863 64	0 00	0 03
		Base	100 000000	60,863 64	100 000000	60,863 64	0 00	0 03
SSGA FUNDS SSGA TREASURY FUND					0.0350	01 Dec 2030		

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted



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
		80,851 210	05CN	Local	100 000000	80,851 21	100 000000	80,851 21	0 00	0 04
				Base	100 000000	80,851.21	100 000000	80,851 21	0 00	0 04
83499Z9R9 Total										
		11,998,595 010		Local		11,998,595 01		11,998,595 01	0 00	6 01
				Base		11,998,595 01		11,998,595 01	0 00	5 75
US DOLLAR Total										
		11,998,595 010		Local		11,998,595 01		11,998,595 01	0 00	6 01
				Base		11,998,595 01		11,998,595 01	0 00	5 75
CASH EQUIVALENT Total										
		11,998,595 010		Base		11,998,595 01		11,998,595 01	0 00	5.75
EQUITY										
CANADIAN DOLLAR								Exchange Rate		1 248450
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK NPV									
		6,268 000	05CI	Local	31 453393	197,149.87	33.900000	212,485 20	15,335 33	73 59
				Base	29 270999	183,470 62	27.153671	170,199 21	-13,271 41	0.08
257287953	DOMINION DIAMOND CORP COMMON STOCK NPV									
		4,358 000	05CI	Local	13 330514	58,094 38	17 500000	76,265 00	18,170 62	
				Base	13.552676	59,062 56	14 017382	61,087 75	2,025.19	0 03
CANADIAN DOLLAR Total										
		10,626.000		Local		255,244 25		288,750 20	33,505 95	100 00
				Base		242,533 18		231,286 96	-11,246 22	0 11
DANISH KRONE								Exchange Rate		6 695300
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK 2									
		4,319 000	05CI	Local	198 744566	858,377 78	364 600000	1,574,707 40	716,329 62	100 00
				Base	35 794649	154,597 09	54 456111	235,195 94	80,598 85	0 11

& 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
DANISH KRONE Total										
		4,319.000		Local		858,377 78		1,574,707.40	716,329 62	100 00
				Base		154,597 09		235,195 94	80,598 85	0 11
EURO CURRENCY									Exchange Rate	0 897505
FINLAND										
B09M9D905	KONE OYJ B COMMON STOCK NPV									
		2,346.000	05CI	Local	18 328248	42,998 07	36.400000	85,394 40	42,396 33	3.00
				Base	24.480797	57,431 95	40.556877	95,146 43	37,714.48	0 05
FINLAND Total										
		2,346 000		Local		42,998 07		85,394 40	42,396 33	3 00
				Base		57,431 95		95,146 43	37,714 48	0 05
FRANCE										
468232004	PERNOD RICARD SA COMMON STOCK EUR1 55									
		5,275 000	05CM	Local	69.641903	367,361 04	103 600000	546,490 00	179,128.96	19 21
				Base	93 461299	493,008 35	115 431112	608,899 11	115,890 76	0 29
529878902	SOCIETE BIC SA COMMON STOCK EUR3 82									
		1,205.000	05CI	Local	79 133129	95,355 42	143 000000	172,315 00	76,959 58	6 06
				Base	105 068822	126,607 93	159 330589	191,993 36	65,385 43	
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR 5									
		770.000	05CI	Local	71 516442	55,067 66	65 220000	50,219 40	-4,848.26	1 77
				Base	79 587052	61,282 03	72 668119	55,954 45	-5,327 58	0 03
567173901	SANOFI COMMON STOCK EUR2									
		1,970 000	05CI	Local	62 852284	123,819 00	88 240000	173,832 80	50,013 80	6 11
				Base	84 540076	166,543 95	98 317001	193,684 49	27,140 54	0 09
713666907	JC DECAUX SA COMMON STOCK NPV									
		1,310 000	05CM	Local	33 354321	43,694 16	37 430000	49,033 30	5,339 14	1 72
				Base	35 886069	47,010.75	41 704503	54,632 90	7,622 15	0 03

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



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
721247906	ESSILOR INTERNATIONAL COMMON STOCK EUR 18							
	493 000	05CI Local	110.992982	54,719 54	107 000000	52,751.00	-1,968.54	1 85
		Base	123 518499	60,894 62	119 219392	58,775 16	-2,119 46	0 03
FRANCE Total								
	11,023 000	Local		740,016 82		1,044,641 50	304,624 68	36 72
		Base		955,347 63		1,163,939 47	208,591 84	[redacted]
GERMANY								
484628904	SAP SE COMMON STOCK NPV							
	1,813 000	05CI Local	53 610452	97,195 75	62 600000	113,493 80	16,298 05	3 99
		Base	70 185036	127,245 47	69 748915	126,454 78	-790 69	0 06
575602909	BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1 0							
	1,173 000	05CI Local	51 425166	60,321 72	98 180000	115,165 14	54,843 42	4 05
		Base	70 698687	82,929 56	109.392148	128,316 99	45,387.43	0.06
592296909	CARL ZEISS MEDITEC AG BR COMMON STOCK NPV							
	3,799 000	05CI Local	22 525022	85,572 56	22 870000	86,883 13	1,310 57	3 05
		Base	30 249989	114,919 71	25 481752	96,805 18	-18,114 53	0 05
GERMANY Total								
	6,785.000	Local		243,090 03		315,542.07	72,452 04	[redacted]
		Base		325,094 74		351,576.95	26,482 21	0 17
IRELAND								
B1L9ZC901	TOTAL PRODUCE PLC COMMON STOCK EUR 01							
	120,690 000	05CI Local	0 446223	53,854 60	1 211000	146,155 59	92,300 99	5 14
		Base	0 607052	73,265 07	1 349296	162,846 55	89,581 48	0 08
BWT6H8900	PADDY POWER PLC COMMON STOCK EUR 09							
	1,368 000	05CI Local	41 346308	56,561 75	76 870000	105,158 16	48,596 41	3.70
		Base	56 669254	77,523 54	85 648548	117,167 21	39,643 67	0.06

& Issue has redenominated but Local is not converted
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Holdings

Composite

As of: *June 30, 2015* *View Date:* *November 2, 2015*



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
IRELAND Total										
		122,058.000		Local		110,416 35		251,313 75	140,897 40	8 83
				Base		150,788 61		280,013 76	129,225 15	0 13
ITALY										
B019M6902	AZIMUT HOLDING SPA COMMON STOCK NPV									
		10,109 000	05CI	Local	8 420396	85,121 78	26 240000	265,260 16	180,138 38	[redacted]
				Base	11 579507	117,057 24	29 236606	295,552 85	178,495 61	0 14
ITALY Total										
		10,109 000		Local		85,121 78		265,260.16	180,138.38	9.32
				Base		117,057 24		295,552 85	178,495.61	0.14
NETHERLANDS										
567151907	WOLTERS KLUWER COMMON STOCK EUR 12									
		4,676 000	05CI	Local	14 679698	68,642 27	26 645000	124,592 02	55,949 75	4 38
				Base	20 273323	94,798 06	29 687857	138,820 42	44,022 36	0 07
B0CCH4904	HEINEKEN HOLDING NV COMMON STOCK EUR1 6									
		10,250 000	05CM	Local	29 396204	301,311 09	62 950000	645,237 50	343,926 41	22.68
				Base	39 459984	404,464 84	70 138885	718,923 57	314,458 73	0.34
NETHERLANDS Total										
		14,926 000		Local		369,953 36		769,829 52	399,876 16	[redacted]
				Base		499,262 90		857,743 99	358,481 09	0 41
SPAIN										
B01SPF907	GRIFOLS SA COMMON STOCK EUR 5									
		3,127 000	05CI	Local	13 902996	43,474 67	36 130000	112,978 51	69,503 84	3 97
				Base	18 761689	58,667 80	40 256043	125,880 65	67,212 85	0 06
SPAIN Total										
		3,127 000		Local		43,474 67		112,978 51	69,503 84	3 97
				Base		58,667 80		125,880 65	67,212 85	0 06
EURO CURRENCY Total										
		170,374 000		Local		1,635,071 08		2,844,959 91	1,209,888 83	99.99

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Holdings

Composite

As of: *June 30, 2015* *View Date:* *November 2, 2015*



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
		Base		2,163,650 87		3,169,854 10	1,006,203 23	1 52
HONG KONG DOLLAR							Exchange Rate	7 752550
632758900	KINGDEE INTERNATIONAL SFTWR COMMON STOCK HKD.025							
	194,000 000	05CI Local	4 490336	871,125 18	4 620000	896,280 00	25,154 82	46 78
		Base	0 577370	112,009.75	0.595933	115,610 99	3,601 24	[redacted]
B27WRM901	KINGSOFT CORP LTD COMMON STOCK USD.0005							
	39,000 000	05CI Local	9 164026	357,397 00	26 150000	1,019,850 00	662,453 00	53.22
		Base	1.179901	46,016 14	3 373084	131,550 26	85,534 12	0 06
HONG KONG DOLLAR Total								
	233,000 000	Local		1,228,522 18		1,916,130.00	687,607.82	100 00
		Base		158,025 89		247,161 25	89,135 36	0 12
JAPANESE YEN							Exchange Rate	122 365000
622959906	RAKUTEN INC COMMON STOCK							
	6,800.000	05CI Local	791 906618	5,384,965 00	1,977 500000	13,447,000 00	8,062,035 00	13 94
		Base	8 426001	57,296 81	16 160667	109,892 53	52,595 72	0 05
647453901	JAPAN TOBACCO INC COMMON STOCK							
	5,600 000	05CI Local	2,221 766429	12,441,892 00	4,360 500000	24,418,800 00	11,976,908 00	[redacted]
		Base	20 160830	112,900 65	35 635190	199,557 06	86,656 41	0 10
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK							
	8,000 000	05CI Local	1,535 445625	12,283,565 00	2,636 500000	21,092,000 00	8,808,435 00	21 87
		Base	16 447858	131,582 86	21 546194	172,369 55	40,786 69	0 08
677690000	SAPPORO HOLDINGS LTD COMMON STOCK							
	24,000 000	05CI Local	388.322458	9,319,739 00	455 000000	10,920,000 00	1,600,261 00	11 32
		Base	4 397367	105,536 80	3 718384	89,241 20	-16,295 60	0 04
698526001	YAMAHA MOTOR CO LTD COMMON STOCK							
	9,900 000	05CI Local	2,047 268081	20,267,954 00	2,677 000000	26,502,300.00	6,234,346 00	27.48

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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
			Base	19 451558	192,570 42	21 877171	216,583 99	24,013 57	0 10
JAPANESE YEN Total									
	54,300 000		Local		59,698,115 00		96,380,100.00	36,681,985 00	99 94
			Base		599,887 54		787,644 33	187,756.79	0 38
POUND STERLING								Exchange Rate	0 6358
019790005	MANAGEMENT CONSULTING GROUP COMMON STOCK GBP 01								
	176,220.000	05CI	Local	0 200353	35,306 24	0 152500	26,873 55	-8,432 69	1 61
			Base	0 324467	57,177 53	0 239837	42,264 04	-14,913 49	0 02
023740905	DIAGEO PLC COMMON STOCK GBP 2893518								
	5,701 000	05CI	Local	11 613591	66,209 08	18 410000	104,955 41	38,746 33	6 30
			Base	21 023685	119,856 03	28 953415	165,063 42	45,207 39	0 08
	DIAGEO PLC COMMON STOCK GBP 2893518								
	9,500 000	05CM	Local	13 310096	126,445 91	18 410000	174,895 00	48,449 09	10 49
			Base	20.849093	198,066 38	28 953415	275,057 44	76,991 06	0 13
023740905 Total									
	15,201 000		Local		192,654 99		279,850 41	87,195 42	16 79
			Base		317,922 41		440,120 86	122,198 45	0 21
024249906	DCC PLC COMMON STOCK EUR 25								
	3,138 000	05CI	Local	25 400918	79,708 08	50 000000	156,900 00	77,191 92	9 41
			Base	39 995714	125,506 55	78 635022	246,756 70	121,250 15	0 12
026349902	BAE SYSTEMS PLC COMMON STOCK GBP 025								
	26,502 000	05CI	Local	3 288420	87,149 70	4.512000	119,577 02	32,427 32	7 17
			Base	5 070065	134,366 86	7 096024	188,058 83	53,691 97	0.09
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP 25								
	5,650 000	05CM	Local	28 992641	163,808 42	34 150000	192,947 50	29,139 08	11 58
			Base	45 419837	256,622 08	53 707720	303,448 62	46,826.54	0 15

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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
048354906	SABMILLER PLC COMMON STOCK USD 1							
	12,850 000	05CM Local	21 877535	281,126 33	33 040000	424,564 00	143,437 67	25 47
		Base	34 371475	441,673 45	51 962022	667,711 99	226,038 54	0 32
B2B0DG904	RELX PLC COMMON STOCK GBP.144397							
	18,010 000	05CI Local	6 078016	109,465 07	10 350000	186,403 50	76,938 43	11 18
		Base	10 803340	194,568 15	16 277450	293,156 87	98,588 72	[redacted]4
B2QKY0906	SHIRE PLC COMMON STOCK GBP.05							
	1,264 000	05CI Local	44 859201	56,702 03	50 950000	64,400 80	7,698 77	3 86
		Base	70.193710	88,724 85	80 129087	101,283 17	12,558 32	0 05
B2R84W905	UBM PLC COMMON STOCK GBP 1							
	17,969 000	05CI Local	4 682862	84,146 34	5 345000	96,044 31	11,897 97	5 76
		Base	8 044994	144,560.49	8 406084	151,048 93	6,488 44	0 07
B83VD9908	MAN GROUP PLC COMMON STOCK USD 03428571							
	74,891 000	05CI Local	1 603770	120,107 96	1 569000	117,503 98	-2,603 98	7 05
		Base	2 625853	196,652 74	2 467567	184,798 56	-11,854 18	0 09
POUND STERLING Total								
	351,695 000	Local		1,210,175 16		1,665,065 07	454,889 91	[redacted]91
		Base		1,957,775 11		2,618,648.57	660,873 46	[redacted]5
SINGAPORE DOLLAR						Exchange Rate		1 346500
629438904	UOB KAY HIAN HOLDINGS LTD COMMON STOCK NPV							
	80,809 000	05CI Local	1 729214	139,736 06	1 500000	121,213 50	-18,522 56	100.00
		Base	1 186767	95,901 45	1 113999	90,021 17	-5,880 28	0 04
SINGAPORE DOLLAR Total								
	80,809 000	Local		139,736 06		121,213 50	-18,522 56	100 00
		Base		95,901 45		90,021 17	-5,880 28	0 04

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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
SWISS FRANC							Exchange Rate	0 934550
596228908	CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10 0							
	45 000	05CI Local	2,772 106444	124,744 79	4,944 000000	222,480 00	97,735 21	14 89
		Base	3,082 286000	138,702 87	5,290 246643	238,061.10	99,358 23	0 11
598061901	GIVAUDAN REG COMMON STOCK CHF10 0							
	87.000	05CI Local	1,401.499080	121,930 42	1,618 000000	140,766 00	18,835 58	9 42
		Base	1,513 457011	131,670 76	1,731 314536	150,624 36	18,953 60	0 07
711038901	ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK NPV							
	891 000	05CI Local	180 230730	160,585 58	262 000000	233,442 00	72,856 42	15 62
		Base	179 179966	159,649 35	280 348831	249,790 81	90,141.46	0 12
712387901	NESTLE SA REG COMMON STOCK CHF 1							
	2,300 000	05CI Local	46 056030	105,928 87	67 500000	155,250 00	49,321 13	10 39
		Base	45 329017	104,256 74	72 227275	166,122 73	61,865 99	0 08
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2 25							
	349 000	05CI Local	311 671146	108,773 23	364 100000	127,070 90	18,297 67	8 50
		Base	314.256676	109,675 58	389 599272	135,970 15	26,294 57	0.07
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1 0							
	8,095 000	05CM Local	52 732595	426,870 36	76 050000	615,624.75	188,754 39	41.19
		Base	57 057569	461,881 02	81 376063	658,739 23	196,858 21	0 32
SWISS FRANC Total								
	11,767 000	Local		1,048,833 25		1,494,633 65	445,800.40	100 00
		Base		1,105,836 32		1,599,308.38	493,472 06	0 77
US DOLLAR							Exchange Rate	1 000000
002824100	ABBOTT LABORATORIES COMMON STOCK NPV							
	4,675 000	05CN Local	34 559837	161,567.24	49 080000	229,449 00	67,881 76	0 11
		Base	34 559837	161,567 24	49 080000	229,449 00	67,881 76	0 11

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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
00287Y109	ABBVIE INC COMMON STOCK USD 01							
	3,975 000	05CN Local	58 107180	230,976 04	67 190000	267,080 25	36,104 21	0 13
		Base	58 107180	230,976 04	67 190000	267,080 25	36,104 21	0 13
00434H108	ACCELERON PHARMA INC COMMON STOCK USD 001							
	1,067.000	05CJ Local	34 859035	37,194 59	31 640000	33,759 88	-3,434 71	0 02
		Base	34 859035	37,194 59	31 640000	33,759 88	-3,434 71	0 02
007551922	ADVENT FUND II B LP							
	1,000,000 000	05CF Local	0 563954	563,953 72	0 110358	110,358 00	-453,595 72	0 06
		Base	0 563954	563,953 72	0 110358	110,358 00	-453,595 72	0 05
00762W107	ADVISORY BOARD CO/THE COMMON STOCK USD 01							
	2,109 000	05CJ Local	49.003936	103,349 30	54.670000	115,299 03	11,949 73	0 06
		Base	49 003936	103,349 30	54 670000	115,299 03	11,949 73	0 06
008916108	AGRIUM INC COMMON STOCK NPV							
	1,475 000	05CN Local	99 417871	146,641 36	105 950000	156,276 25	9,634 89	0 08
		Base	99.417871	146,641.36	105 950000	156,276 25	9,634 89	0 07
014339105	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD 0001							
	336 000	05CJ Local	46 476488	15,616 10	52 970000	17,797 92	2,181 82	0 01
		Base	46 476488	15,616 10	52 970000	17,797 92	2,181 82	0 01
02099C978	ALPHAMETRIX GROUP LLC ALTERNATIVE INVESTMENT							
	20,000 000	05CF Local	100 000000	2,000,000 00	0 000050	1 00	-1,999,999 00	0 00
		Base	100 000000	2,000,000 00	0.000050	1 00	-1,999,999 00	0 00
02209S103	ALTRIA GROUP INC COMMON STOCK USD 333							
	6,500 000	05CM Local	27 344102	177,736 66	48.910000	317,915 00	140,178 34	0 16
		Base	27 344102	177,736 66	48 910000	317,915 00	140,178 34	0 15
03027X100	AMERICAN TOWER CORP REIT USD 01							
	3,149 000	05C5 Local	68 742931	216,471 49	93 290000	293,770.21	77,298 72	0 15

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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
			Base	68 742931	216,471 49	93.290000	293,770 21	77,298 72	0 14
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD 01								
	2,075 000	05CN	Local	62 292761	129,257 48	124 930000	259,229.75	129,972.27	0 13
			Base	62 292761	129,257 48	124 930000	259,229 75	129,972 27	0 12
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR								
	4,750 000	05CM	Local	62 310554	295,975 13	120 670000	573,182 50	277,207 37	[redacted]9
			Base	62.310554	295,975 13	120 670000	573,182 50	277,207 37	0 27
03662Q105	ANSYS INC COMMON STOCK USD 01								
	4,262 000	05C5	Local	43 180906	184,037 02	91 240000	388,864 88	204,827 86	0 19
			Base	43 180906	184,037 02	91 240000	388,864 88	204,827 86	0 19
036990968	ANTHEM CAPITAL L P								
	1 000	05CF	Local	791,641 000000	791,641 00	0 000000	0.00	-791,641 00	0 00
			Base	791,641 000000	791,641 00	0 000000	0 00	-791,641 00	0 00
03699B923	ANTHEM CAPITAL II LP								
	579,308 270	05CF	Local	1 726191	999,996 86	0 000000	0 00	-999,996 86	0 00
			Base	1 726191	999,996 86	0 000000	0 00	-999,996 86	0 00
037833100	APPLE INC COMMON STOCK USD 00001								
	3,875.000	05CN	Local	87 102201	337,521 03	125 425000	486,021 88	148,500 85	[redacted]24
			Base	87 102201	337,521 03	125 425000	486,021 88	148,500 85	0 23
038222105	APPLIED MATERIALS INC COMMON STOCK USD 01								
	14,450.000	05CN	Local	16 149333	233,357 86	19 220000	277,729 00	44,371 14	0 14
			Base	16 149333	233,357 86	19 220000	277,729 00	44,371 14	0 13
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV								
	2,975 000	05CN	Local	44 856689	133,448 65	48 220000	143,454 50	10,005.85	0 07
			Base	44 856689	133,448 65	48 220000	143,454 50	10,005 85	0.07
043632108	ASCENT CAPITAL GROUP INC 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
	1,648 000	05CJ Local	47.459132	78,212 65	42 740000	70,435 52	-7,777 13	0.04
		Base	47 459132	78,212 65	42 740000	70,435 52	-7,777 13	0 03
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD 1							
	1,675 000	05CN Local	53 017570	88,804 43	80 230000	134,385 25	45,580 82	0 07
		Base	53 017570	88,804 43	80 230000	134,385 25	45,580 82	0 06
053484101	AVALONBAY COMMUNITIES INC REIT USD 01							
	900 000	05CN Local	157 837856	142,054 07	159 870000	143,883 00	1,828 93	0 07
		Base	157 837856	142,054 07	159.870000	143,883 00	1,828 93	0 07
05534B760	BCE INC COMMON STOCK NPV							
	4,150 000	05CN Local	45 200836	187,583 47	42 500000	176,375 00	-11,208 47	0 09
		Base	45 200836	187,583 47	42 500000	176,375 00	-11,208 47	0 08
059995928	THE BALTIMORE FUND LLC LIMITED PARTNERSHIP							
	217,708 060	05CF Local	1 000000	217,708 06	0 000000	0 00	-217,708 06	0 00
		Base	1 000000	217,708 06	0.000000	0 00	-217,708 06	0 00
05999M954	BAIN CAPITAL X BAIN CAPITAL X							
	5,000,000 000	05CF Local	0 382052	1,910,258.56	0 635809	3,179,045 00	1,268,786 44	1.59
		Base	0 382052	1,910,258 56	0 635809	3,179,045 00	1,268,786 44	1 52
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1							
	2,600 000	05CN Local	119 079888	309,607 71	141 650000	368,290 00	58,682 29	0 18
		Base	119 079888	309,607 71	141 650000	368,290 00	58,682 29	0 18
084670108	BERKSHIRE HATHAWAY INC CL A COMMON STOCK USD5							
	5 000	05CM Local	111,751 344000	558,756 72	204,850 000000	1,024,250 00	465,493 28	0 51
		Base	111,751 344000	558,756 72	204,850 000000	1,024,250 00	465,493 28	0 49
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD 0033							
	850 000	05CM Local	75.237400	63,951 79	136 110000	115,693 50	51,741 71	0 06
		Base	75 237400	63,951 79	136 110000	115,693 50	51,741 71	0 06

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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
09062X103	BIOGEN INC COMMON STOCK USD 0005							
	516 000	05C5 Local	365 379050	188,535 59	403 940000	208,433 04	19,897 45	0 10
		Base	365 379050	188,535 59	403 940000	208,433 04	19,897 45	0 10
09202G101	BLACK DIAMOND INC COMMON STOCK USD 0001							
	2,020 000	05CJ Local	9.393574	18,975 02	9 240000	18,664.80	-310 22	0.01
		Base	9 393574	18,975 02	9.240000	18,664 80	-310 22	0.01
09227Q100	BLACKBAUD INC COMMON STOCK USD 001							
	2,183 000	05C5 Local	43 252144	94,419 43	56 950000	124,321 85	29,902 42	0 06
		Base	43 252144	94,419 43	56.950000	124,321.85	29,902 42	0.06
	BLACKBAUD INC COMMON STOCK USD 001							
	2,001 000	05CJ Local	40 380160	80,800 70	56 950000	113,956 95	33,156 25	0 06
		Base	40 380160	80,800 70	56 950000	113,956 95	33,156.25	0 05
09227Q100 Total								
	4,184 000	Local		175,220 13		238,278 80	63,058 67	0 12
		Base		175,220 13		238,278 80	63,058 67	0.11
093671105	H+R BLOCK INC COMMON STOCK NPV							
	6,950 000	05CN Local	30 247610	210,220 89	29 650000	206,067 50	-4,153 39	0 10
		Base	30 247610	210,220 89	29 650000	206,067 50	-4,153 39	0
109194100	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD 001							
	2,420 000	05CJ Local	38 313087	92,717 67	57 800000	139,876 00	47,158 33	0 07
		Base	38 313087	92,717 67	57 800000	139,876 00	47,158 33	0 07
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD 01							
	4,950 000	05CN Local	23 934273	118,474 65	23 130000	114,493 50	-3,981.15	0 06
		Base	23 934273	118,474 65	23 130000	114,493 50	-3,981 15	0 05
11133B409	BROADSOFT INC COMMON STOCK							
	4,624 000	05CJ Local	27 818389	128,632 23	34 570000	159,851 68	31,219 45	0 08
		Base	27 818389	128,632 23	34 570000	159,851 68	31,219 45	0 08

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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
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD 01							
	4,456 000	05CJ Local	23 403472	104,285 87	50 010000	222,844 56	118,558 69	0 11
		Base	23 403472	104,285 87	50.010000	222,844 56	118,558 69	0 11
115233546	BROWN ADVISORY MORTGAGE SECURI BROWN ADVISORY							
	462,353 637	05CA Local	10 054374	4,648,676 29	10 060000	4,651,277 59	2,601 30	[redacted]
		Base	10 054374	4,648,676 29	10 060000	4,651,277 59	2,601 30	[redacted]
115637100	BROWN FORMAN CORP CLASS A COMMON STOCK USD 15							
	3,000 000	05CM Local	49 546223	148,638.67	111 420000	334,260 00	185,621 33	0 17
		Base	49 546223	148,638 67	111 420000	334,260 00	185,621 33	0 16
115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP							
	1,000,000 000	05CF Local	0 020518	20,517 75	0 748700	748,700 00	728,182 25	0 37
		Base	0.020518	20,517 75	0 748700	748,700 00	728,182 25	0 36
125134106	CEB INC COMMON STOCK USD 01							
	1,825 000	05CJ Local	55.825699	101,881 90	87 060000	158,884 50	57,002 60	0 08
		Base	55 825699	101,881 90	87 060000	158,884 50	57,002 60	0 08
126650100	CVS HEALTH CORP COMMON STOCK USD 01							
	3,200 000	05CN Local	47 564997	152,207 99	104 880000	335,616 00	183,408 01	[redacted]
		Base	47 564997	152,207 99	104 880000	335,616 00	183,408 01	[redacted]
14056V105	CAPITOL ACQUISITION CORP II COMMON STOCK USD 0001							
	2,658 000	05CJ Local	10 724312	28,505 22	10 550000	28,041 90	-463 32	0 01
		Base	10 724312	28,505 22	10 550000	28,041 90	-463 32	0 01
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV							
	3,550 000	05CN Local	47 604324	168,995 35	83 650000	296,957 50	127,962 15	0 15
		Base	47 604324	168,995 35	83 650000	296,957 50	127,962 15	0 14
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK NPV							
	1,215.000	05CJ Local	29 825136	36,237.54	26.450000	32,136 75	-4,100 79	0 02

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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
		Base	29 825136	36,237 54	26 450000	32,136 75	-4,100 79	0.02
143130102	CARMAX INC COMMON STOCK USD 5							
	4,724 000	05C5 Local	47 441636	224,114 29	66 210000	312,776 04	88,661 75	0 16
		Base	47 441636	224,114 29	66 210000	312,776 04	88,661 75	0 15
143658300	CARNIVAL CORP COMMON STOCK USD 01							
	5,113 000	05CI Local	34 277027	175,258 44	49 390000	252,531 07	77,272 63	[redacted]
		Base	34.277027	175,258 44	49 390000	252,531 07	77,272 63	0 12
14964U108	CAVIUM INC COMMON STOCK USD 001							
	1,166 000	05CJ Local	29 152736	33,992 09	68 810000	80,232 46	46,240 37	0.04
		Base	29 152736	33,992 09	68 810000	80,232 46	46,240 37	0 04
151020104	CELGENE CORP COMMON STOCK USD 01							
	2,124 000	05C5 Local	40 779233	86,615 09	115 735000	245,821 14	159,206 05	0 12
		Base	40 779233	86,615 09	115 735000	245,821 14	159,206 05	0 12
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	9,500 000	05CN Local	21 426588	203,552 59	19 030000	180,785 00	-22,767 59	0 09
		Base	21 426588	203,552 59	19 030000	180,785 00	-22,767 59	0 09
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD 01							
	1,875 000	05CJ Local	45 204357	84,758 17	70 340000	131,887 50	47,129 33	[redacted]
		Base	45 204357	84,758 17	70.340000	131,887 50	47,129 33	0 06
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD 01							
	323 000	05C5 Local	651 911703	210,567 48	604 990000	195,411 77	-15,155 71	0 10
		Base	651 911703	210,567 48	604 990000	195,411 77	-15,155 71	0.09
178566105	CITY NATIONAL CORP COMMON STOCK USD1							
	1,763 000	05CJ Local	73 833761	130,168 92	90 390000	159,357 57	29,188 65	0 08
		Base	73 833761	130,168 92	90 390000	159,357 57	29,188 65	0.08
19099N929	CARLYLE/RIVERSTONE RNWBLE ENGY INFRASTRUCTURE							

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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
	1,314,076 560	05CF Local	1.000000	1,314,076 56	0 028082	36,901 90	-1,277,174 66	0 02
		Base	1 000000	1,314,076 56	0.028082	36,901.90	-1,277,174 66	0 02
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD 001							
	3,117 000	05CJ Local	33.858749	105,537.72	33 840000	105,479 28	-58 44	0 05
		Base	33 858749	105,537 72	33 840000	105,479 28	-58 44	0 05
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD 0001							
	781 000	05CJ Local	13 183624	10,296 41	28 900000	22,570 90	12,274 49	0 01
		Base	13 183624	10,296 41	28 900000	22,570 90	12,274 49	0 01
194014106	COLFAX CORP COMMON STOCK USD 001							
	848 000	05CJ Local	42 942842	36,415 53	46 150000	39,135 20	2,719 67	0 02
		Base	42 942842	36,415 53	46 150000	39,135 20	2,719 67	0 02
20030N200	COMCAST CORP SPECIAL CL A COMMON STOCK USD 01							
	3,750 000	05CM Local	21 290445	79,839 17	59 940000	224,775 00	144,935 83	0 11
		Base	21 290445	79,839.17	59 940000	224,775 00	144,935 83	0 11
20786W107	CONNECTONE BANCORP INC COMMON STOCK NPV							
	2,800 000	05CJ Local	18 944825	53,045 51	21 530000	60,284.00	7,238 49	0 03
		Base	18 944825	53,045 51	21 530000	60,284 00	7,238 49	0 03
21871D103	CORELOGIC INC COMMON STOCK USD1							
	2,900 000	05CJ Local	25 654562	74,398 23	39 690000	115,101 00	40,702.77	0 06
		Base	25 654562	74,398 23	39 690000	115,101 00	40,702 77	0 06
22160N109	COSTAR GROUP INC COMMON STOCK USD 01							
	863 000	05C5 Local	65 565736	56,583 23	201 260000	173,687 38	117,104 15	0 09
		Base	65 565736	56,583 23	201 260000	173,687 38	117,104 15	0 08
	COSTAR GROUP INC COMMON STOCK USD.01							
	312 000	05CJ Local	61 362500	19,145 10	201.260000	62,793 12	43,648 02	0 03
		Base	61 362500	19,145 10	201 260000	62,793 12	43,648 02	0 03

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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
22160N109 Total									
	1,175 000		Local		75,728 33		236,480 50	160,752 17	0 12
			Base		75,728 33		236,480 50	160,752 17	0 11
229991906	CRTI EXEMPT INVESTORS I LLC PRIVATE PLACEMENT								
	1 000	05CD	Local	874.050000	874.05	1 000000	1 00	-873 05	0 00
			Base	874 050000	874 05	1 000000	1 00	-873 05	[redacted]
233203611	DFA EMERGING MARKETS SMALL CAP DFA EMERGING								
	285,891 967	05C8	Local	19 066279	5,450,895 87	20 960000	5,992,295 63	541,399 76	3 00
			Base	19 066279	5,450,895 87	20 960000	5,992,295 63	541,399 76	2 87
23899C919	DAVIDSON KEMPNER INST PARTNERS								
	10,000,000 000	05CL	Local	1 000000	10,000,000 00	1 234738	12,347,380 00	2,347,380 00	6 18
			Base	1 000000	10,000,000 00	1 234738	12,347,380 00	2,347,380 00	5 91
247361702	DELTA AIR LINES INC COMMON STOCK USD 0001								
	2,525 000	05CN	Local	44 093655	111,336 48	41 080000	103,727 00	-7,609 48	0 05
			Base	44 093655	111,336 48	41 080000	103,727 00	-7,609 48	0 05
24802Y105	DEMANDWARE INC COMMON STOCK USD 01								
	525 000	05CJ	Local	51 680933	27,132 49	71 080000	37,317 00	10,184 51	0 02
			Base	51 680933	27,132 49	71 080000	37,317 00	10,184 51	[redacted]
25179M103	DEVON ENERGY CORP COMMON STOCK USD 1								
	3,325 000	05CN	Local	67 932704	225,876 24	59 490000	197,804 25	-28,071 99	0 10
			Base	67 932704	225,876 24	59 490000	197,804 25	-28,071 99	0 09
25389M877	DIGITALGLOBE INC COMMON STOCK USD 001								
	2,053 000	05CJ	Local	30 288188	62,181 65	27 790000	57,052 87	-5,128 78	0 03
			Base	30 288188	62,181 65	27 790000	57,052 87	-5,128 78	0 03
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD 01								
	5,753 000	05C5	Local	56 439193	324,694 68	57 620000	331,487 86	6,793 18	0 17
			Base	56 439193	324,694 68	57 620000	331,487 86	6,793 18	0 16

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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
	DISCOVER FINANCIAL SERVICES COMMON STOCK USD 01							
	2,525 000	05CN Local	48 916911	123,515 20	57 620000	145,490 50	21,975 30	0 07
		Base	48 916911	123,515 20	57 620000	145,490 50	21,975 30	0 07
254709108 Total								
	8,278 000	Local		448,209 88		476,978 36	28,768 48	0 24
		Base		448,209 88		476,978 36	28,768 48	[redacted]
26746E103	DYAX CORP COMMON STOCK USD.01							
	2,465 000	05CJ Local	8 473091	20,886 17	26 500000	65,322 50	44,436 33	0 03
		Base	8 473091	20,886 17	26 500000	65,322 50	44,436 33	0 03
278865100	ECOLAB INC COMMON STOCK USD1							
	2,875 000	05C5 Local	52.770696	151,715 75	113 070000	325,076 25	173,360 50	0 16
		Base	52 770696	151,715 75	113 070000	325,076 25	173,360 50	0 16
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD 01							
	1,680 000	05CJ Local	41 661881	69,991 96	43 510000	73,096 80	3,104.84	0 04
		Base	41 661881	69,991.96	43.510000	73,096 80	3,104 84	0 04
29266S106	ENDOLOGIX INC COMMON STOCK USD 001							
	806 000	05CJ Local	13 613499	10,972 48	15 340000	12,364 04	1,391 56	0 01
		Base	13 613499	10,972 48	15 340000	12,364 04	1,391 56	[redacted]
294429105	EQUIFAX INC COMMON STOCK USD1 25							
	975 000	05CN Local	69 056246	67,329 84	97 090000	94,662.75	27,332 91	0.05
		Base	69 056246	67,329 84	97 090000	94,662 75	27,332 91	0 05
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD 01							
	2,044 000	05CJ Local	35 577847	72,721 12	37 410000	76,466 04	3,744 92	0 04
		Base	35 577847	72,721 12	37 410000	76,466 04	3,744 92	0 04
30066A105	EXAMWORKS GROUP INC COMMON STOCK							
	5,064 000	05C5 Local	27 306133	138,278 26	39 100000	198,002 40	59,724 14	0.10
		Base	27 306133	138,278 26	39 100000	198,002 40	59,724 14	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
30214U102	EXPONENT INC COMMON STOCK USD 001							
	2,904 000	05C5 Local	32 748423	95,101 42	44 780000	130,041 12	34,939 70	0 07
		Base	32 748423	95,101 42	44 780000	130,041 12	34,939 70	0 06
303250104	FAIR ISAAC CORP COMMON STOCK USD 01							
	2,051 000	05CJ Local	55 516173	113,863 67	90 780000	186,189 78	72,326 11	0.09
		Base	55 516173	113,863 67	90 780000	186,189 78	72,326 11	0.09
307395905	FARALLON CAPITAL INST PARTNERS L P.							
	12,991 996	05CF Local	1 000000	12,991 99	69 273420	900,000 00	887,008 01	0.45
		Base	1.000000	12,991.99	69 273420	900,000 00	887,008.01	0.43
311900104	FASTENAL CO COMMON STOCK USD 01							
	2,806 000	05C5 Local	11 977883	33,609 94	42.180000	118,357 08	84,747 14	0 06
		Base	11 977883	33,609 94	42 180000	118,357 08	84,747 14	0 06
338488109	FLAMEL TECHNOLOGIES SP ADR ADR							
	6,298 000	05CI Local	14 279254	89,930 74	21 190000	133,454 62	43,523 88	0.07
		Base	14.279254	89,930 74	21 190000	133,454.62	43,523 88	0 06
344419106	FOMENTO ECONOMICO MEX SP ADR ADR							
	1,784 000	05CI Local	48 652920	86,796 81	89.090000	158,936 56	72,139.75	0.08
		Base	48 652920	86,796 81	89 090000	158,936 56	72,139 75	0 08
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.							
	2,050 000	05CN Local	45 900883	94,096 81	47 300000	96,965 00	2,868 19	0 05
		Base	45 900883	94,096 81	47 300000	96,965 00	2,868 19	0 05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1							
	1,425 000	05CN Local	137 770526	196,323 00	141.690000	201,908 25	5,585 25	0.10
		Base	137 770526	196,323 00	141 690000	201,908 25	5,585 25	0 10
372460105	GENUINE PARTS CO COMMON STOCK USD1							
	1,275 000	05CN Local	85 238180	108,678 68	89 530000	114,150 75	5,472 07	0 06

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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
		Base	85 238180	108,678 68	89 530000	114,150 75	5,472 07	0 05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	1,950 000	05CN Local	100 213251	195,415 84	117 080000	228,306.00	32,890.16	0 11
		Base	100 213251	195,415 84	117 080000	228,306 00	32,890 16	0.11
37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV							
	378 000	05CJ Local	42 830079	16,189 77	103 450000	39,104 10	22,914 33	[illegible]
		Base	42 830079	16,189 77	103 450000	39,104.10	22,914 33	0 02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD 01							
	925 000	05CN Local	158 625384	146,728 48	208 790000	193,130.75	46,402 27	0 10
		Base	158 625384	146,728 48	208 790000	193,130 75	46,402 27	0 09
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	4,500.000	05CN Local	39 945158	179,753 21	41 570000	187,065 00	7,311 79	0 09
		Base	39 945158	179,753 21	41 570000	187,065 00	7,311 79	0 09
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	6,267.000	05C5 Local	14 408387	90,297.36	33 050000	207,124 35	116,826 99	0 10
		Base	14 408387	90,297 36	33 050000	207,124 35	116,826 99	0 10
	HEALTHCARE SERVICES GROUP COMMON STOCK USD 01							
	2,259 000	05CJ Local	29 494542	66,628 17	33 050000	74,659 95	8,031 78	[illegible]
		Base	29 494542	66,628 17	33 050000	74,659 95	8,031 78	0 04
421906108 Total								
	8,526 000	Local		156,925 53		281,784 30	124,858.77	0 14
		Base		156,925 53		281,784 30	124,858 77	0 13
422806109	HEICO CORP COMMON STOCK USD 01							
	2,029 000	05CJ Local	35 393746	71,813 91	58 300000	118,290 70	46,476 79	0 06
		Base	35 393746	71,813 91	58 300000	118,290 70	46,476 79	0 06
428291108	HEXCEL CORP COMMON STOCK USD 01							
	2,680 000	05CJ Local	29 870922	80,054 07	49.740000	133,303.20	53,249 13	0 07

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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
			Base	29 870922	80,054 07	49 740000	133,303 20	53,249 13	0 06
429999980	HIGHLAND CAPITAL PARTNERS IV LP								
	1,000,000 000	05CF	Local	0 000002	2 00	0 215629	215,629 00	215,627 00	0 11
			Base	0 000002	2 00	0.215629	215,629 00	215,627 00	0.10
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	4,800 000	05CN	Local	68.999867	331,199 36	111 130000	533,424 00	202,224 64	[redacted]
			Base	68 999867	331,199 36	111 130000	533,424 00	202,224 64	0 26
43739Q100	HOMEAWAY INC COMMON STOCK USD 0001								
	2,455 000	05CJ	Local	26 948081	66,157 54	31 120000	76,399 60	10,242 06	0 04
			Base	26 948081	66,157 54	31 120000	76,399 60	10,242 06	0.04
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1								
	4,550 000	05CN	Local	71 204420	323,980 11	101 970000	463,963 50	139,983 39	0 23
			Base	71 204420	323,980 11	101 970000	463,963.50	139,983 39	0 22
45167R104	IDEX CORP COMMON STOCK USD 01								
	1,430 000	05CJ	Local	29 539238	42,241 11	78 580000	112,369 40	70,128 29	0 06
			Base	29 539238	42,241 11	78 580000	112,369 40	70,128 29	0 05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD 1								
	1,486 000	05CJ	Local	28 051009	41,683 80	64 140000	95,312 04	53,628 24	[redacted]
			Base	28 051009	41,683 80	64 140000	95,312 04	53,628 24	0 05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD 01								
	1,650.000	05CN	Local	94 756630	156,348 44	91 790000	151,453.50	-4,894 94	0 08
			Base	94.756630	156,348 44	91 790000	151,453 50	-4,894 94	0 07
45245E109	IMAX CORP COMMON STOCK NPV								
	6,250 000	05C5	Local	26 473773	165,461 08	40 270000	251,687 50	86,226 42	0 13
			Base	26 473773	165,461.08	40 270000	251,687 50	86,226 42	0 12
45337C102	INCYTE CORP COMMON STOCK USD 001								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Fund	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Comp
	05CJ Local	637 000	19 440031	12,383 30	104 210000	66,381 77	53,998 47	0 03
	Base		19 440031	12,383 30	104 210000	66,381 77	53,998 47	0 03
45666Q102	INFORMATICA CORP COMMON STOCK USD 001							
	05CJ Local	1,824 000	31 484759	57,428 20	48 470000	88,409 28	30,981 08	0 04
	Base		31 484759	57,428 20	48 470000	88,409 28	30,981 08	0 04
458140100	INTEL CORP COMMON STOCK USD 001							
	05CN Local	12,075.000	26 657569	321,890 14	30 415000	367,261 13	45,370 99	0 18
	Base		26 657569	321,890 14	30 415000	367,261 13	45,370 99	0 18
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD 01							
	05CJ Local	4,366 000	31 862542	139,111 86	44 470000	194,156 02	55,044 16	0 10
	Base		31 862542	139,111 86	44 470000	194,156.02	55,044 16	0 09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1							
	05CN Local	4,725 000	44 113788	208,437 65	47.590000	224,862 75	16,425 10	0 11
	Base		44 113788	208,437 65	47.590000	224,862 75	16,425 10	0 11
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD 001							
	05C5 Local	366 000	433 213579	158,556 17	484 500000	177,327 00	18,770 83	0 09
	Base		433 213579	158,556.17	484 500000	177,327 00	18,770 83	0 08
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1 0							
	05CN Local	6,625 000	37 860367	250,824 93	67 760000	448,910.00	198,085 07	0.22
	Base		37 860367	250,824 93	67 760000	448,910 00	198,085 07	0 22
478160104	JOHNSON + JOHNSON COMMON STOCK USD1							
	05CN Local	3,500 000	76 255351	266,893 73	97 460000	341,110 00	74,216 27	0 17
	Base		76 255351	266,893.73	97.460000	341,110 00	74,216 27	0 16
486606106	KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON MLP							
	05CN Local	3,325 000	32 477020	107,986 09	30 690000	102,044 25	-5,941 84	0 05
	Base		32.477020	107,986 09	30 690000	102,044 25	-5,941 84	0 05

& Issue has redenominated but Local is not converted
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Holdings

Composite

As of: *June 30, 2015* *View Date:* *November 2, 2015*



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
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	2,725 000	05CN Local	111 883262	304,881 89	105 970000	288,768 25	-16,113 64	0 14
		Base	111 883262	304,881 89	105 970000	288,768 25	-16,113 64	0 14
49456B101	KINDER MORGAN INC W/I COMMON STOCK USD 01							
	13 000	05C4 Local	0 000000	0.00	38 390000	499 07	499.07	[redacted]
		Base	0 000000	0.00	38 390000	499 07	499 07	[redacted]
	KINDER MORGAN INC W/I COMMON STOCK USD 01							
	3,800 000	05CN Local	33 775866	128,348.29	38 390000	145,882 00	17,533 71	0 07
		Base	33 775866	128,348 29	38 390000	145,882 00	17,533 71	0 07
49456B101 Total								
	3,813 000	Local		128,348 29		146,381 07	18,032 78	0 07
		Base		128,348 29		146,381 07	18,032 78	0.07
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD 01							
	3,959 000	05CJ Local	17 180106	68,016 04	26 740000	105,863 66	37,847 62	0 05
		Base	17 180106	68,016 04	26 740000	105,863 66	37,847 62	0 05
501014104	KRISPY KREME DOUGHNUTS INC COMMON STOCK NPV							
	39 000	05CJ Local	18 487436	721 01	19 260000	751 14	30.13	0 00
		Base	18 487436	721 01	19 260000	751 14	30 13	[redacted]
501889208	LKQ CORP COMMON STOCK USD 01							
	16,182 000	05C5 Local	18 641691	301,659 84	30.245000	489,424.59	187,764 75	0 24
		Base	18 641691	301,659 84	30 245000	489,424 59	187,764 75	0 23
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD 1							
	266 000	05CJ Local	115 790000	30,800 14	121 220000	32,244 52	1,444 38	0 02
		Base	115 790000	30,800 14	121 220000	32,244 52	1,444 38	0 02
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1							
	3,700 000	05CN Local	47.978430	177,520 19	52 060000	192,622 00	15,101 81	0.10
		Base	47 978430	177,520 19	52 060000	192,622.00	15,101 81	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
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	1,678 000	05CJ Local	51 148605	85,827 36	66 870000	112,207 86	26,380 50	0 06
		Base	51 148605	85,827 36	66 870000	112,207 86	26,380 50	0 05
531465102	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD 01							
	2,194 000	05CJ Local	28 731076	63,035 98	32 220000	70,690 68	7,654 70	[illegible]
		Base	28 731076	63,035 98	32 220000	70,690 68	7,654.70	[illegible]
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1							
	1,100 000	05CN Local	169.268000	186,194 80	185 900000	204,490 00	18,295 20	0 10
		Base	169 268000	186,194 80	185 900000	204,490 00	18,295 20	0 10
54999N919	LUBERT ADLER REAL ESTATE FD V FD V LP							
	4,399,126 060	05CD Local	1 000000	4,399,126 06	0 286224	1,259,135 46	-3,139,990 60	0 63
		Base	1 000000	4,399,126 06	0 286224	1,259,135 46	-3,139,990 60	0 60
54999N935	LUBERT ADLER REAL ESTATE FD VI LP							
	1,861,309 800	05CD Local	0 999999	1,861,307 21	0 759773	1,414,172 93	-447,134 28	0 71
		Base	0 999999	1,861,307 21	0 759773	1,414,172 93	-447,134 28	0 68
55099Q983	LUBERT ADLER REAL ESTATE FUND IV							
	3,315,129 510	05CD Local	1 000948	3,318,271 38	0 128379	425,593 01	-2,892,678 37	[illegible]
		Base	1 000948	3,318,271 38	0 128379	425,593 01	-2,892,678 37	0 20
55405Y100	MA COM TECHNOLOGY SOLUTIONS COMMON STOCK USD 001							
	2,516 000	05CJ Local	34 363716	86,459 11	38 250000	96,237 00	9,777 89	0 05
		Base	34.363716	86,459 11	38 250000	96,237 00	9,777 89	0 05
55608B105	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD							
	2,625 000	05CN Local	62 886240	165,076 38	82 630000	216,903 75	51,827 37	0 11
		Base	62 886240	165,076 38	82 630000	216,903 75	51,827.37	0 10
55616P104	MACY S INC COMMON STOCK USD 01							
	3,725 000	05CN Local	54 031605	201,267 73	67 470000	251,325 75	50,058 02	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
		Base	54 031605	201,267 73	67 470000	251,325 75	50,058 02	0 12
56585A102	MARATHON PETROLEUM CORP COMMON STOCK							
	2,880 000	05CN Local	23 728385	68,337 75	52 310000	150,652 80	82,315 05	0 08
		Base	23 728385	68,337 75	52 310000	150,652 80	82,315 05	0 07
570535104	MARKEL CORP COMMON STOCK NPV							
	393 000	05C5 Local	357 813003	140,620 51	800 680000	314,667 24	174,046 73	[redacted]
		Base	357 813003	140,620 51	800 680000	314,667 24	174,046 73	0 15
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1							
	2,100 000	05CN Local	34 001729	71,403 63	56 700000	119,070.00	47,666 37	0 06
		Base	34 001729	71,403 63	56 700000	119,070 00	47,666 37	0 06
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD 01							
	1,750 000	05CM Local	73 678034	128,936 56	141 510000	247,642 50	118,705 94	0 12
		Base	73 678034	128,936 56	141 510000	247,642 50	118,705 94	0 12
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD 0001							
	1,643 000	05C5 Local	88 494900	145,397 12	93 480000	153,587 64	8,190 52	0 08
		Base	88 494900	145,397 12	93 480000	153,587 64	8,190 52	0 07
	MASTERCARD INC CLASS A COMMON STOCK USD 0001							
	8,625 000	05CM Local	37 618111	324,456 21	93 480000	806,265 00	481,808 79	[redacted]
		Base	37.618111	324,456 21	93 480000	806,265 00	481,808.79	0 39
57636Q104 Total								
	10,268 000	Local		469,853 33		959,852 64	489,999 31	0 48
		Base		469,853 33		959,852 64	489,999 31	0 46
577933104	MAXIMUS INC COMMON STOCK NPV							
	2,794 000	05CJ Local	19 845132	55,447 30	65 730000	183,649 62	128,202 32	0 09
		Base	19 845132	55,447 30	65 730000	183,649 62	128,202 32	0.09
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1							
	1,381 000	05C5 Local	103 534280	142,980 84	100 450000	138,721 45	-4,259 39	0 07

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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
			Base	103 534280	142,980 84	100 450000	138,721 45	-4,259 39	0 07
581768926	ICT TREASURY PORTFOLIO INST								
	3,036,763 250	05CF	Local	1.000000	3,036,763 25	1 000000	3,036,763 25	0 00	1 52
			Base	1 000000	3,036,763 25	1 000000	3,036,763 25	0.00	1 45
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD 01								
	1,316 000	05CJ	Local	48 306315	63,571 11	54 320000	71,485 12	7,914 01	[redacted]
			Base	48 306315	63,571 11	54.320000	71,485 12	7,914 01	0 03
58933Y105	MERCK + CO. INC COMMON STOCK USD 5								
	4,225 000	05CN	Local	43 982021	185,824 04	56 930000	240,529 25	54,705 21	0 12
			Base	43.982021	185,824 04	56 930000	240,529 25	54,705 21	0 12
594918104	MICROSOFT CORP COMMON STOCK USD 00000625								
	10,875 000	05CN	Local	30 611069	332,895 38	44 150000	480,131 25	147,235 87	0 24
			Base	30 611069	332,895 38	44 150000	480,131 25	147,235 87	0 23
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD 001								
	897 000	05CJ	Local	24 895864	22,331 59	24 110000	21,626 67	-704 92	0 01
			Base	24 895864	22,331 59	24 110000	21,626 67	-704 92	0 01
615369105	MOODY S CORP COMMON STOCK USD 01								
	3,358 000	05C5	Local	73.477918	246,738 85	107 960000	362,529 68	115,790 83	[redacted]
			Base	73.477918	246,738.85	107 960000	362,529 68	115,790 83	0 17
	MOODY S CORP COMMON STOCK USD 01								
	1,300.000	05CN	Local	53.503423	69,554 45	107 960000	140,348 00	70,793 55	0 07
			Base	53 503423	69,554 45	107 960000	140,348 00	70,793 55	0 07
615369105 Total									
	4,658 000		Local		316,293 30		502,877 68	186,584 38	0 25
			Base		316,293 30		502,877.68	186,584.38	0 24
63699A937	GEM REALTY FUND III LP								
	33,585 192	05CD	Local	1 000000	33,585 19	9 724226	326,590 00	293,004 81	0 16

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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
		Base	1 000000	33,585 19	9 724226	326,590 00	293,004 81	0 16
641069406	NESTLE SA SPONS ADR ADR							
	14,695 000	05CM Local	57 545864	845,636 47	72 160000	1,060,391 20	214,754 73	0 53
		Base	57.545864	845,636.47	72.160000	1,060,391 20	214,754 73	0 51
65339F101	NEXTERA ENERGY INC COMMON STOCK USD 01							
	2,575.000	05CN Local	73 491324	189,240.16	98 030000	252,427 25	63,187 09	[redacted]
		Base	73 491324	189,240 16	98 030000	252,427 25	63,187 09	0 12
66987G102	NOVADAQ TECHNOLOGIES INC COMMON STOCK							
	3,125 000	05CJ Local	13.138762	41,058 63	12 110000	37,843 75	-3,214 88	0 02
		Base	13 138762	41,058 63	12 110000	37,843 75	-3,214 88	0 02
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 2							
	2,750 000	05CN Local	87 517876	240,674 16	77 770000	213,867 50	-26,806.66	0 11
		Base	87 517876	240,674 16	77 770000	213,867 50	-26,806 66	0 10
682143102	OMEROS CORP COMMON STOCK USD 01							
	1,479 000	05CJ Local	20 864882	30,859 16	17 990000	26,607 21	-4,251 95	0 01
		Base	20 864882	30,859 16	17 990000	26,607 21	-4,251 95	0 01
68389X105	ORACLE CORP COMMON STOCK USD 01							
	4,625 000	05CN Local	42 917269	198,492 37	40 300000	186,387 50	-12,104 87	[redacted]
		Base	42 917269	198,492 37	40 300000	186,387 50	-12,104 87	0 09
69199A970	OVERLOOK PARTNERS FUND LP							
	4,750,000 000	05C8 Local	1 000000	4,750,000 00	1 603998	7,618,990 50	2,868,990 50	3 81
		Base	1 000000	4,750,000 00	1 603998	7,618,990 50	2,868,990 50	3 65
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.							
	2,225 000	05CN Local	86 157025	191,699 38	95 650000	212,821 25	21,121.87	0 11
		Base	86 157025	191,699 38	95 650000	212,821.25	21,121 87	0 10
69354N106	PRA GROUP INC 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
	5,740 000	05C5 Local	57 234561	328,526 38	62 310000	357,659 40	29,133 02	0 18
		Base	57 234561	328,526 38	62 310000	357,659 40	29,133 02	0 17
695263103	PACWEST BANCORP COMMON STOCK NPV							
	5,000 000	05CN Local	45 529768	227,648 84	46 760000	233,800 00	6,151 16	0 12
		Base	45 529768	227,648 84	46 760000	233,800 00	6,151 16	0 11
70338T102	PATRIOT NATIONAL INC COMMON STOCK USD 001							
	1,328.000	05CJ Local	14 000000	18,592 00	16 000000	21,248 00	2,656 00	0 01
		Base	14 000000	18,592 00	16 000000	21,248 00	2,656 00	0 01
705573103	PEGASYSTEMS INC COMMON STOCK USD.01							
	3,741 000	05CJ Local	13 948487	52,181 29	22 890000	85,631 49	33,450 20	0 04
		Base	13 948487	52,181 29	22 890000	85,631 49	33,450 20	0 04
713448108	PEPSICO INC COMMON STOCK USD 017							
	4,675 000	05CN Local	69 977994	327,147 12	93 340000	436,364 50	109,217 38	0 22
		Base	69 977994	327,147 12	93 340000	436,364.50	109,217.38	0 21
717081103	PFIZER INC COMMON STOCK USD.05							
	10,600 000	05CN Local	24 191437	256,429 23	33 530000	355,418 00	98,988 77	0 18
		Base	24 191437	256,429 23	33 530000	355,418 00	98,988 77	0 17
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV							
	10,250.000	05CM Local	73 550954	753,897 28	80.170000	821,742 50	67,845 22	0 41
		Base	73 550954	753,897 28	80 170000	821,742 50	67,845 22	0 39
74005P104	PRAXAIR INC COMMON STOCK USD 01							
	850 000	05CN Local	123 152635	104,679 74	119 550000	101,617 50	-3,062 24	0 05
		Base	123 152635	104,679 74	119.550000	101,617 50	-3,062.24	0 05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD 2							
	950 000	05CN Local	82 099232	77,994 27	77 730000	73,843 50	-4,150 77	0 04
		Base	82 099232	77,994.27	77 730000	73,843 50	-4,150.77	0.04

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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
741511109	PRICESMART INC COMMON STOCK USD 0001							
	569 000	05CJ Local	74 369069	42,316 00	91.240000	51,915 56	9,599 56	0 03
		Base	74 369069	42,316 00	91 240000	51,915 56	9,599 56	0 02
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	4,100 000	05CN Local	69 823522	286,276.44	78 240000	320,784 00	34,507 56	0 16
		Base	69.823522	286,276 44	78 240000	320,784 00	34,507 56	[illegible]
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1							
	2,513 000	05CJ Local	49 081994	123,343 05	57 740000	145,100 62	21,757 57	0 07
		Base	49 081994	123,343 05	57 740000	145,100 62	21,757.57	0 07
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD 01							
	2,225 000	05CN Local	86 581663	192,644 20	87 520000	194,732 00	2,087 80	0.10
		Base	86 581663	192,644 20	87 520000	194,732 00	2,087 80	0 09
747525103	QUALCOMM INC COMMON STOCK USD 0001							
	3,419 000	05C5 Local	48 351328	165,313 19	62 630000	214,131 97	48,818 78	0 11
		Base	48 351328	165,313 19	62 630000	214,131 97	48,818 78	0 10
755111507	RAYTHEON COMPANY COMMON STOCK USD.01							
	1,950 000	05CN Local	101 276323	197,488 83	95 680000	186,576 00	-10,912 83	[illegible]
		Base	101 276323	197,488 83	95 680000	186,576 00	-10,912 83	[illegible]
756207106	RECEPTOS INC COMMON STOCK USD 001							
	423 000	05CJ Local	46 378251	19,618 00	190 050000	80,391 15	60,773.15	0 04
		Base	46 378251	19,618 00	190 050000	80,391 15	60,773 15	0 04
756577102	RED HAT INC COMMON STOCK USD 0001							
	4,928 000	05C5 Local	50 421416	248,476 74	75 930000	374,183 04	125,706 30	0 19
		Base	50 421416	248,476 74	75 930000	374,183 04	125,706 30	0 18
768996928	RIVER HOTEL LTD I							
	1 000	05CF Local	66,675 000000	66,675 00	0.000000	0.00	-66,675.00	0 00

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STATE STREET.

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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
		Base	66,675 000000	66,675 00	0 000000	0.00	-66,675 00	0 00
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD 01							
	2,276.000	05CJ Local	12 838049	29,219 40	25 800000	58,720 80	29,501 40	0 03
		Base	12 838049	29,219 40	25 800000	58,720.80	29,501 40	0 03
774995922	ROCKWOOD CAPITAL REAL ESTATE PTNRS V							
	398,576 140	05CD Local	1 001711	399,258 13	0 563562	224,622 37	-174,635 76	[redacted]
		Base	1 001711	399,258 13	0 563562	224,622.37	-174,635 76	0 11
774995955	ROCKWOOD CAPITAL REAL EST VII LP							
	6,589,008 586	05CD Local	1 000000	6,589,008 59	0 546524	3,601,051 33	-2,987,957 26	1 80
		Base	1 000000	6,589,008 59	0 546524	3,601,051 33	-2,987,957 26	1 73
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD 01							
	2,018.000	05C5 Local	66.870124	134,943.91	172 460000	348,024.28	213,080 37	0 17
		Base	66 870124	134,943 91	172 460000	348,024 28	213,080 37	0 17
77956H302	T ROWE PRICE INTERNATIONAL FUN T ROWE PRICE INTL DISC							
	124,589 860	05C8 Local	44 278685	5,516,675 12	57 030000	7,105,359 72	1,588,684 60	3 56
		Base	44 278685	5,516,675 12	57 030000	7,105,359 72	1,588,684 60	3.40
783549108	RYDER SYSTEM INC COMMON STOCK USD 5							
	2,900.000	05CN Local	81.048124	235,039 56	87 370000	253,373 00	18,333 44	[redacted]
		Base	81 048124	235,039 56	87 370000	253,373.00	18,333 44	0 12
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD 01							
	9,788 000	05C5 Local	23 532219	230,333 36	49 030000	479,905 64	249,572 28	0 24
		Base	23 532219	230,333 36	49 030000	479,905 64	249,572 28	0 23
78463M107	SPS COMMERCE INC COMMON STOCK USD 001							
	473 000	05CJ Local	61 290148	28,990 24	65 800000	31,123 40	2,133 16	0.02
		Base	61 290148	28,990 24	65 800000	31,123 40	2,133 16	0 01
790849103	ST JUDE MEDICAL INC COMMON STOCK USD 1							

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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
		3,100.000	05CN Local	63 435148	196,648 96	73 070000	226,517 00	29,868 04	0.11
			Base	63 435148	196,648 96	73 070000	226,517 00	29,868 04	0 11
803866300	SASOL LTD SPONSORED ADR ADR								
		4,361 000	05CI Local	38 101174	166,159 22	37 060000	161,618 66	-4,540 56	0 08
			Base	38 101174	166,159 22	37 060000	161,618 66	-4,540 56	0 08
806407102	HENRY SCHEIN INC COMMON STOCK USD 01								
		943 000	05CJ Local	54 579989	51,468 93	142 120000	134,019.16	82,550 23	0 07
			Base	54 579989	51,468 93	142 120000	134,019 16	82,550.23	0 06
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD 01								
		600 000	05CN Local	59 564717	35,738 83	59 210000	35,526 00	-212 83	0 02
			Base	59.564717	35,738 83	59 210000	35,526 00	-212 83	0 02
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD 01								
		1,250 000	05CM Local	38 849232	48,561 54	65 370000	81,712 50	33,150 96	0 04
			Base	38 849232	48,561 54	65 370000	81,712 50	33,150 96	0 04
82799F943	SILVER LAKE PARTNERS II TE								
		1,000,000 000	05CF Local	0 028783	28,782 84	0 427244	427,244 00	398,461 16	0 21
			Base	0 028783	28,782 84	0.427244	427,244 00	398,461 16	0 20
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD 25								
		825 000	05CN Local	83 209915	68,648 18	104 100000	85,882 50	17,234 32	0 04
			Base	83 209915	68,648 18	104 100000	85,882 50	17,234 32	0 04
832696405	JM SMUCKER CO/THE COMMON STOCK NPV								
		1,450 000	05CN Local	101 355862	146,966 00	108 410000	157,194 50	10,228 50	0 08
			Base	101 355862	146,966 00	108 410000	157,194 50	10,228 50	0 08
833034101	SNAP ON INC COMMON STOCK USD1								
		1,525 000	05CN Local	58 821377	89,702 60	159 250000	242,856 25	153,153 65	0 12
			Base	58 821377	89,702 60	159 250000	242,856 25	153,153 65	0 12

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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
855244109	STARBUCKS CORP COMMON STOCK USD 001							
	3,750 000	05CN Local	40 478672	151,795 02	53 615000	201,056 25	49,261 23	0 10
		Base	40.478672	151,795 02	53 615000	201,056.25	49,261.23	0 10
858912108	STERICYCLE INC COMMON STOCK USD 01							
	2,206 000	05C5 Local	79 082783	174,456 62	133 910000	295,405 46	120,948 84	0 15
		Base	79 082783	174,456 62	133 910000	295,405 46	120,948 84	[illegible]
867224107	SUNCOR ENERGY INC COMMON STOCK NPV							
	7,950 000	05CN Local	33 256928	264,392 58	27 520000	218,784 00	-45,608 58	0 11
		Base	33 256928	264,392 58	27.520000	218,784 00	-45,608 58	0 10
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD							
	2,372 000	05CJ Local	35 865649	85,073 32	45 730000	108,471 56	23,398 24	0 05
		Base	35 865649	85,073 32	45 730000	108,471 56	23,398 24	0 05
872540109	TJX COMPANIES INC COMMON STOCK USD1							
	3,050 000	05CN Local	46 846951	142,883 20	66 170000	201,818 50	58,935 30	0 10
		Base	46 846951	142,883 20	66 170000	201,818 50	58,935 30	0.10
87582Y108	TANGOE INC/CT COMMON STOCK USD 0001							
	7,913 000	05C5 Local	13 218648	104,599 16	12.580000	99,545 54	-5,053 62	0 05
		Base	13 218648	104,599 16	12 580000	99,545 54	-5,053 62	[illegible]
87612E106	TARGET CORP COMMON STOCK USD 0833							
	3,200 000	05CN Local	80 120631	256,386 02	81 630000	261,216.00	4,829 98	0 13
		Base	80 120631	256,386 02	81 630000	261,216 00	4,829 98	0 13
878155100	TEAM INC COMMON STOCK USD 3							
	1,559 000	05CJ Local	39.938608	62,264.29	40.250000	62,749 75	485 46	0 03
		Base	39 938608	62,264 29	40 250000	62,749 75	485 46	0 03
87918A105	TELADOC INC COMMON STOCK USD 001							
	49 000	05CJ Local	19 000000	931 00	19 000000	931 00	0 00	0 00

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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
			Base	19 000000	931 00	19 000000	931 00	0 00	0 00
881624209	TEVA PHARMACEUTICAL SP ADR ADR								
	1,967 000	05CI	Local	39 605328	77,903 68	59 100000	116,249 70	38,346 02	0 06
			Base	39 605328	77,903 68	59 100000	116,249 70	38,346 02	0 06
	TEVA PHARMACEUTICAL SP ADR ADR								
	2,225 000	05CN	Local	60 878054	135,453 67	59 100000	131,497 50	-3,956 17	[redacted]
			Base	60 878054	135,453.67	59.100000	131,497.50	-3,956 17	0 06
881624209 Total									
	4,192.000		Local		213,357 35		247,747 20	34,389 85	0 12
			Base		213,357 35		247,747 20	34,389 85	0.12
88579Y101	3M CO COMMON STOCK USD 01								
	1,175 000	05CN	Local	109.747685	128,953.53	154 300000	181,302 50	52,348 97	0 09
			Base	109 747685	128,953 53	154 300000	181,302 50	52,348 97	0 09
887317303	TIME WARNER INC COMMON STOCK USD 01								
	3,475 000	05CN	Local	66 936875	232,605 64	87 410000	303,749 75	71,144 11	0 15
			Base	66 936875	232,605 64	87 410000	303,749 75	71,144 11	0 15
89147L100	TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY								
	3,500 000	05CN	Local	39.728466	139,049 63	36 910000	129,185 00	-9,864 63	[redacted]
			Base	39 728466	139,049 63	36 910000	129,185 00	-9,864 63	0 06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD 01								
	442 000	05C5	Local	218 716109	96,672 52	224 670000	99,304 14	2,631 62	0 05
			Base	218 716109	96,672 52	224 670000	99,304 14	2,631 62	0 05
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD 01								
	1,002 000	05CJ	Local	82 852026	83,017 73	81 030000	81,192 06	-1,825 67	0 04
			Base	82 852026	83,017 73	81 030000	81,192 06	-1,825 67	0 04
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV								
	7,764 000	05C5	Local	15 040725	116,776 19	23 460000	182,143 44	65,367 25	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
			Base	15 040725	116,776 19	23 460000	182,143 44	65,367 25	0 09
90214J101	2U INC COMMON STOCK USD.001								
	1,364 000	05CJ	Local	18.143776	24,748 11	32 190000	43,907 16	19,159 05	0.02
			Base	18 143776	24,748 11	32 190000	43,907 16	19,159 05	0 02
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD 01								
	1,619 000	05C5	Local	43 229277	69,988 20	129 380000	209,466 22	139,478 02	0 10
			Base	43 229277	69,988 20	129 380000	209,466 22	139,478 02	0 10
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
	714 000	05CJ	Local	50.411723	35,993.97	164 340000	117,338 76	81,344 79	0 06
			Base	50 411723	35,993 97	164 340000	117,338 76	81,344.79	0 06
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD 001								
	434.000	05CJ	Local	43 560714	18,905 35	102.390000	44,437 26	25,531.91	0 02
			Base	43 560714	18,905 35	102 390000	44,437 26	25,531.91	0 02
904784709	UNILEVER N V NY SHARES NY REG SHRS								
	13,250 000	05CM	Local	34 290290	454,346 34	41 840000	554,380 00	100,033 66	0 28
			Base	34 290290	454,346 34	41 840000	554,380 00	100,033.66	0.27
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
	1,575 000	05CN	Local	61 692819	97,166 19	95 370000	150,207 75	53,041 56	0 08
			Base	61 692819	97,166 19	95 370000	150,207 75	53,041 56	0.07
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD 01								
	2,475 000	05CN	Local	88 652743	219,415 54	96 910000	239,852 25	20,436 71	0 12
			Base	88 652743	219,415 54	96 910000	239,852 25	20,436 71	0 11
912KZT903	ACCOLADE PARTNERS III LP LIMITED PARTNERSHIP								
	1,641,731.200	05CF	Local	1.000000	1,641,731 20	1 754418	2,880,282 77	1,238,551 57	1 44
			Base	1 000000	1,641,731 20	1 754418	2,880,282 77	1,238,551 57	1 38
91324P102	UNITEDHEALTH GROUP INC 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
	2,650 000	05CN Local	72.473064	192,053 62	122 000000	323,300 00	131,246 38	0 16
		Base	72 473064	192,053 62	122 000000	323,300 00	131,246 38	0 15
921075412	VAN ECK GLOBAL HARD ASSETS FUN VAN ECK GLOBAL HARD							
	247,261 187	05CF Local	43 302905	10,707,127 77	39 680000	9,811,323 90	-895,803 87	4 91
		Base	43 302905	10,707,127 77	39 680000	9,811,323 90	-895,803 87	4.70
921SPU903	SCOPIA PX INTL LTD CLS A1 SER 1							
	2,361 995	05CF Local	1,696 824930	4,007,892 00	2,139 802000	5,054,201.62	1,046,309.62	2 53
		Base	1,696 824930	4,007,892 00	2,139 802000	5,054,201.62	1,046,309 62	2.42
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD 1							
	8,575 000	05CN Local	41 315666	354,281 84	46 610000	399,680 75	45,398 91	0 20
		Base	41 315666	354,281 84	46 610000	399,680 75	45,398 91	0 19
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD 001							
	4,534 000	05C5 Local	61 412250	278,443 14	72 760000	329,893 84	51,450 70	0.17
		Base	61 412250	278,443.14	72.760000	329,893 84	51,450 70	0 16
923YQA901	SACHEM HEAD OFFSHORE LTD MUTUAL FUNDS							
	4,000.000	05CF Local	1,000 000000	4,000,000 00	1,127 158800	4,508,635 20	508,635 20	2 26
		Base	1,000 000000	4,000,000 00	1,127 158800	4,508,635 20	508,635 20	2.16
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD 0001							
	7,610 000	05C5 Local	20 682319	157,392 45	67 150000	511,011 50	353,619 05	0 26
		Base	20 682319	157,392 45	67 150000	511,011 50	353,619 05	0 24
	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	1,900 000	05CN Local	66 191016	125,762 93	67 150000	127,585 00	1,822 07	0 06
		Base	66 191016	125,762 93	67 150000	127,585 00	1,822 07	0 06
92826C839 Total								
	9,510 000	Local		283,155 38		638,596 50	355,441 12	0 32
		Base		283,155 38		638,596 50	355,441 12	0 31
929352102	WUXI PHARMATECH CAYMAN ADR ADR USD 02							

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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
		2,246 000	05CJ Local	37 894078	85,110 10	42 260000	94,915 96	9,805 86	0 05
			Base	37 894078	85,110 10	42 260000	94,915 96	9,805 86	0 05
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD 01								
		3,000 000	05CN Local	41 270677	123,812.03	44 970000	134,910 00	11,097 97	0 07
			Base	41 270677	123,812 03	44.970000	134,910 00	11,097.97	0 06
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		5,290 000	05C5 Local	32 530597	172,086 86	40.450000	213,980 50	41,893 64	0.11
			Base	32 530597	172,086 86	40 450000	213,980 50	41,893 64	0 10
931142103	WAL MART STORES INC COMMON STOCK USD 1								
		3,775 000	05CN Local	81 336151	307,043 97	70 930000	267,760 75	-39,283 22	0 13
			Base	81 336151	307,043 97	70 930000	267,760 75	-39,283 22	0 13
941053100	WASTE CONNECTIONS INC COMMON STOCK USD 01								
		4,000 000	05C5 Local	35 680765	142,723 06	47 120000	188,480 00	45,756 94	0 09
			Base	35 680765	142,723 06	47 120000	188,480 00	45,756 94	0 09
	WASTE CONNECTIONS INC COMMON STOCK USD 01								
		4,299.000	05CJ Local	26 658058	114,602 99	47 120000	202,568 88	87,965 89	0 10
			Base	26 658058	114,602 99	47 120000	202,568 88	87,965 89	0 10
941053100 Total									
		8,299 000	Local		257,326 05		391,048 88	133,722 83	0 20
			Base		257,326 05		391,048 88	133,722 83	0 19
949746101	WELLS FARGO + CO COMMON STOCK USD1 666								
		13,250.000	05CM Local	25 635500	339,670 38	56 240000	745,180 00	405,509 62	0 37
			Base	25 635500	339,670 38	56 240000	745,180 00	405,509 62	0 36
96208T104	WEX INC COMMON STOCK USD 01								
		709 000	05CJ Local	101 543625	71,994 43	113 970000	80,804 73	8,810 30	0 04
			Base	101 543625	71,994 43	113 970000	80,804.73	8,810 30	0 04
963320106	WHIRLPOOL CORP COMMON STOCK USD1								

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Holdings

Composite

As of: *June 30, 2015* *View Date:* *November 2, 2015*



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
		1,200.000	05CN Local	201 559708	241,871 65	173 050000	207,660 00	-34,211 65	0 10
			Base	201 559708	241,871 65	173 050000	207,660 00	-34,211 65	0 10
980745103	WOODWARD INC COMMON STOCK USD 00292								
		1,592.000	05CJ Local	49 143197	78,235 97	54 990000	87,544 08	9,308 11	0 04
			Base	49 143197	78,235 97	54 990000	87,544 08	9,308 11	0 04
983919101	XILINX INC COMMON STOCK USD 01								
		2,250 000	05CN Local	43 890240	98,753 04	44 160000	99,360 00	606 96	0.05
			Base	43 890240	98,753 04	44 160000	99,360 00	606 96	0 05
98419Q101	XOOM CORP COMMON STOCK USD 0001								
		4,401 000	05CJ Local	18 172981	79,979 29	21 055000	92,663 06	12,683 77	0 05
			Base	18 172981	79,979 29	21 055000	92,663 06	12,683 77	0 04
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 01								
		1,250 000	05CN Local	113 204880	141,506 10	109 230000	136,537 50	-4,968 60	0 07
			Base	113 204880	141,506 10	109 230000	136,537 50	-4,968 60	0 07
ACI000PR8	LUBERT ADLER VI A LIMITED PARTNERSHIP								
		81,321 050	05CD Local	1 000000	81,321 05	7 053861	573,627 38	492,306 33	0 29
			Base	1 000000	81,321 05	7 053861	573,627 38	492,306 33	0 07
ACI004HV0	GEM REALTY FUND IV LP								
		370,185 076	05CD Local	1 000000	370,185 08	5 063108	1,874,287 02	1,504,101 94	0 94
			Base	1 000000	370,185 08	5 063108	1,874,287 02	1,504,101.94	0 90
ACI005NJ7	BLUE WATER PANADERO INV LLC MUTUAL FUND								
		1,599,387 390	05CF Local	1 000000	1,599,387 39	0 901216	1,441,393 51	-157,993 88	0 72
			Base	1 000000	1,599,387 39	0 901216	1,441,393 51	-157,993 88	0 69
ACI009CF9	CAPITAL GROUP MUTUAL FUND								
		291,448 922	05C8 Local	9 458825	2,756,764 29	8 950000	2,608,467 85	-148,296 44	1 31
			Base	9 458825	2,756,764 29	8 950000	2,608,467 85	-148,296 44	1.25

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Holdings

Composite

As of: *June 30, 2015* *View Date:* *November 2, 2015*



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
ACI015E23	LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP								
		4,000 000	05CF Local	1,000 000000	4,000,000 00	1,084 605100	4,338,420 40	338,420 40	2 17
			Base	1,000 000000	4,000,000 00	1,084 605100	4,338,420 40	338,420 40	2 08
ACI01P2R7	ACCOLADE PARTNERS IV L P LIMITED PARTNERSHIP								
		1,149,848 720	05CF Local	1 000000	1,149,848 72	0 999932	1,149,770 53	-78 19	[illegible]
			Base	1 000000	1,149,848 72	0 999932	1,149,770 53	-78.19	[illegible]
ACI01PRN9	ESG CROSS BORDER EQ OFFSHORE CL A1 SER 1								
		3,215.392	05CF Local	1,244.502490	4,001,563 35	1,302 952700	4,189,503 69	187,940 34	2 10
			Base	1,244 502490	4,001,563 35	1,302 952700	4,189,503 69	187,940 34	2 01
ACI06NWN3	VALINOR CAP PTNS OFF LTD CLS 1D SRS JULY 2013								
		4,000 000	05CF Local	1,000.000000	4,000,000.00	1,300 583818	5,202,335.27	1,202,335 27	2 60
			Base	1,000 000000	4,000,000.00	1,300 583818	5,202,335 27	1,202,335 27	2 49
ACI0750J5	AQR MANAGED FUTURES FUND LP LIMITED PARTNERSHIP								
		4,000,000 000	05CF Local	1.000000	4,000,000 00	1 119741	4,478,964 00	478,964 00	2 24
			Base	1 000000	4,000,000.00	1 119741	4,478,964.00	478,964 00	2.15
ACI07JT47	KILTEARN GLOBAL EQUITY FUND MUTUAL FUND								
		10,500,000 000	05C8 Local	1.000000	10,500,000 00	0 962116	10,102,218 00	-397,782 00	[illegible]
			Base	1 000000	10,500,000 00	0 962116	10,102,218 00	-397,782 00	4 84
ACI07WRR9	MAVERICK FUND LTD MUTUAL FUND								
		3,622.890	05CF Local	1,380 113666	5,000,000 00	1,976 004163	7,158,845 72	2,158,845 72	3 58
			Base	1,380 113666	5,000,000 00	1,976 004163	7,158,845 72	2,158,845 72	3 43
ACI07WRW8	BRAHMAN PARTNERS II OFFSHORE CLASS E, SERIES 1								
		2,026.900	05CF Local	1,973 457003	4,000,000 00	2,408 259200	4,881,300 57	881,300 57	2 44
			Base	1,973 457003	4,000,000 00	2,408 259200	4,881,300 57	881,300 57	2 34
ACI08GBP4	ASIA ALTERNATIVES CAPITAL IV LIMITED PARTNERSHIP								
		218,441 000	05CF Local	1.000000	218,441 00	0 865414	189,041 90	-29,399 10	0 09

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		Base	1 000000	218,441 00	0 865414	189,041 90	-29,399 10	0 09
ACI08H7P7	THREE BAYS CAP OFFSHORE LTD LIMITED PARTNERSHIP							
	3,000 000	05CF Local	1,000 000000	3,000,000 00	1,101 267226	3,303,801 68	303,801 68	1 65
		Base	1,000 000000	3,000,000 00	1,101 267226	3,303,801 68	303,801 68	1 58
ACI08MJR9	POLUNIN DEVELOPING COUNTRIES FUND, LLC							
	430,405 271	05C8 Local	13 810152	5,943,962 16	14 228571	6,124,051 96	180,089 80	[redacted]
		Base	13 810152	5,943,962 16	14 228571	6,124,051 96	180,089 80	2 93
ACI0BGLR5	ACCOLADE PARTNERS V LP LIMITED PARTNERSHIP							
	125,000 000	05CF Local	1 000000	125,000 00	0 916912	114,614 00	-10,386 00	0 06
		Base	1 000000	125,000 00	0 916912	114,614 00	-10,386 00	0 05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	1,550.000	05CN Local	56 515787	87,599 47	96 780000	150,009 00	62,409 53	0 08
		Base	56 515787	87,599 47	96 780000	150,009 00	62,409 53	0 07
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD 01							
	1,800.000	05CN Local	66 183039	119,129 47	85 090000	153,162 00	34,032 53	0 08
		Base	66 183039	119,129 47	85 090000	153,162 00	34,032 53	0 07
G3922B107	GENPACT LTD W/D COMMON STOCK USD 01							
	4,486 000	05CJ Local	15 476123	69,425 89	21 330000	95,686 38	26,260 49	[redacted]
		Base	15 476123	69,425 89	21 330000	95,686 38	26,260 49	0 05
G4705A100	ICON PLC COMMON STOCK EUR 06							
	5,088 000	05CI Local	24 673039	125,536 42	67 300000	342,422 40	216,885 98	0 17
		Base	24 673039	125,536 42	67.300000	342,422 40	216,885.98	0 16
G491BT108	INVESCO LTD COMMON STOCK USD 2							
	3,321 000	05CI Local	26 333369	87,453 12	37 490000	124,504 29	37,051 17	0 06
		Base	26 333369	87,453.12	37 490000	124,504 29	37,051.17	0 06
	INVESCO LTD COMMON STOCK USD 2							

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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
		5,650 000	05CN	Local	39 200322	221,481 82	37 490000	211,818 50	-9,663 32	0 11
				Base	39 200322	221,481 82	37 490000	211,818 50	-9,663 32	0 10
G491BT108 Total										
		8,971.000		Local		308,934 94		336,322 79	27,387 85	0.17
				Base		308,934 94		336,322 79	27,387.85	0 16
G5960L103	MEDTRONIC PLC COMMON STOCK USD 1									
		8,475 000	05CN	Local	74 693032	633,023 45	74 100000	627,997 50	-5,025.95	0 31
				Base	74 693032	633,023 45	74 100000	627,997 50	-5,025 95	0 30
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD 001									
		7,128 000	05CI	Local	17 136164	122,146 58	14 430000	102,857 04	-19,289 54	0 05
				Base	17 136164	122,146 58	14 430000	102,857 04	-19,289 54	0 05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18									
		2,662 000	05C5	Local	79 602832	211,902 74	128 240000	341,374 88	129,472 14	0 17
				Base	79.602832	211,902 74	128 240000	341,374 88	129,472 14	0 16
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF 5									
		3,012 000	05CI	Local	26 379197	79,454 14	38.480000	115,901 76	36,447 62	0 06
				Base	26 379197	79,454 14	38 480000	115,901 76	36,447 62	0 06
	TYCO INTERNATIONAL PLC COMMON STOCK CHF 5									
		4,025 000	05CN	Local	31 629063	127,306 98	38 480000	154,882 00	27,575 02	0 08
				Base	31 629063	127,306 98	38 480000	154,882 00	27,575 02	0 07
G91442106 Total										
		7,037 000		Local		206,761.12		270,783 76	64,022 64	0.14
				Base		206,761 12		270,783 76	64,022 64	0.13
G9319H102	VALIDUS HOLDINGS LTD COMMON STOCK USD 175									
		2,250 000	05CN	Local	34 848182	78,408 41	43 990000	98,977 50	20,569 09	0 05
				Base	34 848182	78,408 41	43 990000	98,977 50	20,569 09	0 05
H0023R105	ACE LTD COMMON STOCK CHF24 77									

& 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
	900 000	05CN Local	76 026900	68,424 21	101 680000	91,512 00	23,087 79	0.05
		Base	76 026900	68,424 21	101 680000	91,512 00	23,087 79	0 04
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15.							
	2,315.000	05CI Local	48 737987	112,828 44	16 120000	37,317.80	-75,510 64	0 02
		Base	48 737987	112,828.44	16 120000	37,317 80	-75,510.64	0 02
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD 01							
	1,913 000	05CI Local	79 086801	151,293 05	79 550000	152,179 15	886 10	0 08
		Base	79 086801	151,293 05	79.550000	152,179 15	886.10	0 07
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK							
	1,275 000	05CN Local	91 011427	116,039 57	103 520000	131,988 00	15,948 43	0 07
		Base	91 011427	116,039 57	103 520000	131,988 00	15,948 43	0 06
N63218106	NIELSEN NV COMMON STOCK EUR 07							
	3,100 000	05CN Local	36.845810	114,222 01	44 770000	138,787 00	24,564 99	0 07
		Base	36 845810	114,222 01	44 770000	138,787 00	24,564 99	0 07
N72482107	QIAGEN N V COMMON STOCK EUR 01							
	6,248 000	05CI Local	23 271277	145,398 94	24.790000	154,887 92	9,488 98	0 08
		Base	23 271277	145,398 94	24 790000	154,887 92	9,488 98	0 07
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK							
	2,500 000	05CN Local	43 537188	108,842 97	132 930000	332,325 00	223,482 03	0 17
		Base	43 537188	108,842 97	132 930000	332,325 00	223,482 03	0 16
US DOLLAR Total								
	67,800,528 881	Local		161,326,681 47		177,607,698 44	16,281,016 97	88 91
		Base		161,326,681 47		177,607,698 44	16,281,016 97	85 08
EQUITY Total								
	68,717,418 881	Base		167,804,888 92		186,586,819 14	18,781,930.22	89.38
FIXED INCOME								

& 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
US DOLLAR							Exchange Rate	1 000000
0258M0DQ9	AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 VAR				0 7639	15 Aug 2019		
	155,000 000	05CA Local	99 603000	154,384 65	98 787000	153,119 85	-1,264 80	0 08
		Base	99 603000	154,384 65	98 787000	153,119 85	-1,264 80	0 07
05531FAT0	BB+T CORPORATION SR UNSECURED 01/20 VAR				1 0000	15 Jan 2020		
	155,000 000	05CA Local	100 108890	155,168 78	99 748000	154,609 40	-559 38	0 08
		Base	100 108890	155,168 78	99 748000	154,609 40	-559 38	0 07
075896AA8	BED BATH + BEYOND INC SR UNSECURED 08/24 3 749				3 7490	01 Aug 2024		
	150,000 000	05CA Local	100 540360	150,810 54	99.751000	149,626 50	-1,184 04	0 07
		Base	100.540360	150,810 54	99.751000	149,626 50	-1,184 04	0 07
151020AK0	CELGENE CORP SR UNSECURED 08/18 2 3				2 3000	15 Aug 2018		
	155,000 000	05CA Local	100 814142	156,261 92	101 509000	157,338.95	1,077 03	0 08
		Base	100 814142	156,261 92	101 509000	157,338 95	1,077 03	0 08
19828JAA6	COLUMBIA PROPERTY TRUST COMPANY GUAR 04/25 4 15				4 1500	01 Apr 2025		
	155,000 000	05CA Local	100 741368	156,149 12	99 585000	154,356 75	-1,792 37	0 08
		Base	100 741368	156,149 12	99 585000	154,356 75	-1,792 37	0 07
25477GEW1	DIST OF COLUMBIA INCOME TAX SE DISGEN 12/22 FIXED 4 709				4 7090	01 Dec 2022		
	20,000.000	05CA Local	100 000000	20,000 00	112.717000	22,543 40	2,543 40	0 01
		Base	100 000000	20,000 00	112 717000	22,543 40	2,543 40	0.01
28140TAA6	EDUCATION REALTY OPERATI COMPANY GUAR 12/24 4 6				4 6000	01 Dec 2024		
	155,000 000	05CA Local	100 644826	155,999 48	100 509000	155,788 95	-210 53	0 08
		Base	100 644826	155,999 48	100 509000	155,788 95	-210 53	0.07
29270CXY6	ENERGY N W WA ELEC REVENUE ENEPWR 07/16 FIXED 1 744				1 7440	01 Jul 2016		
	255,000 000	05CA Local	101 491000	258,802 05	101 182000	258,014 10	-787 95	0 13
		Base	101 491000	258,802 05	101 182000	258,014 10	-787 95	0 12
30249UAA9	FMC TECHNOLOGIES INC SR UNSECURED 10/17 2				2 0000	01 Oct 2017		

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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
		155,000 000	05CA Local	100 253871	155,393 50	99 864000	154,789 20	-604 30	0 08
			Base	100.253871	155,393.50	99 864000	154,789 20	-604 30	0 07
31847RAF9	FIRST AMERICAN FINANCIAL SR UNSECURED 11/24 4 6					4 6000	15 Nov 2024		
		150,000 000	05CA Local	101 342400	152,013.60	100 893000	151,339 50	-674 10	0 08
			Base	101 342400	152,013 60	100 893000	151,339 50	-674 10	0 07
34074GDG6	FLORIDA ST HURRICANE CATASTROP FLSGEN 07/18 FIXED					2 1070	01 Jul 2018		
		150,000.000	05CA Local	101 444400	152,166 60	100 584000	150,876 00	-1,290 60	0 08
			Base	101 444400	152,166 60	100.584000	150,876 00	-1,290 60	0 07
372546AN1	GEORGE WASHINGTON UNIVER UNSECURED 09/21 4 452					4 4520	15 Sep 2021		
		250,000 000	05CA Local	100 000000	250,000 00	108 668000	271,670 00	21,670 00	0 14
			Base	100 000000	250,000 00	108 668000	271,670 00	21,670 00	0 13
42225UAC8	HEALTHCARE TRUST OF AMER COMPANY GUAR 07/21 3 375					3 3750	15 Jul 2021		
		155,000 000	05CA Local	99 954819	154,929 97	99.494000	154,215.70	-714 27	0 08
			Base	99 954819	154,929 97	99 494000	154,215 70	-714 27	0 07
445658CC9	JB HUNT TRANSPRT SVCS COMPANY GUAR 03/19 2 4					2.4000	15 Mar 2019		
		155,000 000	05CA Local	100.566774	155,878 50	100 911000	156,412 05	533.55	0 08
			Base	100 566774	155,878 50	100 911000	156,412 05	533 55	0 07
45471ANT5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 12/32 FIXED 5					5 0000	01 Dec 2032		
		270,000 000	05CA Local	115 291000	311,285 70	112 014000	302,437 80	-8,847 90	0 15
			Base	115 291000	311,285 70	112 014000	302,437 80	-8,847 90	0 14
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3 5					3 5000	01 Mar 2021		
		155,000 000	05CA Local	98 955000	153,380 25	98 600000	152,830 00	-550 25	0 08
			Base	98.955000	153,380 25	98.600000	152,830 00	-550 25	0 07
511665JL6	LAKELAND FL HOSP SYS REVENUE LKLMED 11/34 FIXED 5					5 0000	15 Nov 2034		
		65,000 000	05CA Local	115 187000	74,871 55	108 878000	70,770 70	-4,100 85	0 04
			Base	115 187000	74,871 55	108 878000	70,770 70	-4,100 85	0 03

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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
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR				0 7022	10 Sep 2019		
	230,000 000	05CA Local	100 279000	230,641.70	100 073000	230,167 90	-473 80	0.12
		Base	100 279000	230,641 70	100 073000	230,167 90	-473 80	0.11
574218ND1	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/28 FIXED				3 9910	01 Jul 2028		
	90,000 000	05CA Local	100 000000	90,000 00	97 668000	87,901 20	-2,098 80	[redacted]
Original Face	90,000.000	Base	100 000000	90,000 00	97 668000	87,901 20	-2,098.80	[redacted]
59259Y2S7	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/30 FIXED 5				5 0000	15 Nov 2030		
	80,000 000	05CA Local	120 388000	96,310 40	113 243000	90,594 40	-5,716 00	0 05
		Base	120 388000	96,310 40	113 243000	90,594 40	-5,716 00	0 04
5946106K8	MICHIGAN ST MIS 11/15 FIXED 2 552				2 5520	01 Nov 2015		
	170,000 000	05CA Local	102 822000	174,797 40	100 644000	171,094 80	-3,702 60	0.09
		Base	102.822000	174,797 40	100.644000	171,094 80	-3,702 60	0 08
61747YDX0	MORGAN STANLEY SR UNSECURED 01/20 VAR				1 4170	27 Jan 2020		
	155,000 000	05CA Local	100 361652	155,560 56	101 376000	157,132 80	1,572 24	0 08
		Base	100 361652	155,560 56	101 376000	157,132 80	1,572 24	0 08
61761JZN2	MORGAN STANLEY SUBORDINATED 04/27 3 95				3 9500	23 Apr 2027		
	155,000 000	05CA Local	98.097839	152,051 65	94 289000	146,147 95	-5,903 70	[redacted]
		Base	98 097839	152,051 65	94.289000	146,147 95	-5,903 70	[redacted]
646136XT3	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 12/28 FIXED				6 1040	15 Dec 2028		
	140,000 000	05CA Local	110 215000	154,301 00	104.451000	146,231 40	-8,069 60	0 07
		Base	110 215000	154,301 00	104 451000	146,231 40	-8,069 60	0 07
64971GKK0	NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/36 FIXED 5				5 0000	15 Jun 2036		
	135,000 000	05CA Local	114 954000	155,187 90	112 246000	151,532 10	-3,655 80	0 08
		Base	114 954000	155,187 90	112 246000	151,532 10	-3,655 80	0 07
64971WMZ0	NEW YORK CITY NY TRANSITIONAL NYCGEN 08/32 FIXED 5				5 0000	01 Aug 2032		
	135,000 000	05CA Local	116.662000	157,493 70	113.565000	153,312 75	-4,180 95	0.08

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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
			Base	116 662000	157,493 70	113 565000	153,312.75	-4,180 95	0.07
64990EMU8	NEW YORK ST DORM AUTH ST PERSO NYSHGR 02/30 FIXED 5					5 0000	15 Feb 2030		
	75,000 000	05CA	Local	120.083000	90,062 25	114 175000	85,631 25	-4,431 00	0.04
			Base	120.083000	90,062 25	114 175000	85,631 25	-4,431 00	0 04
650009F81	NEW YORK ST THRUWAY AUTH NYSTRN 01/27 FIXED 5					5 0000	01 Jan 2027		
	140,000 000	05CA	Local	120 008000	168,011 20	116 585000	163,219 00	-4,792 20	[redacted]
			Base	120 008000	168,011 20	116 585000	163,219 00	-4,792 20	0 08
66285WLT1	N TX TOLLWAY AUTH REVENUE NRTTRN 01/31 FIXED 5					5 0000	01 Jan 2031		
	105,000 000	05CA	Local	116 048000	121,850 40	108 786000	114,225 30	-7,625 10	0 06
			Base	116.048000	121,850 40	108 786000	114,225 30	-7,625 10	0 05
709224EY1	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/34 FIXED 5					5 0000	01 Dec 2034		
	140,000 000	05CA	Local	117 846000	164,984 40	110 492000	154,688 80	-10,295 60	0 08
			Base	117 846000	164,984.40	110.492000	154,688 80	-10,295 60	0 07
73358WAG9	PORT AUTH OF NEW YORK NEW JE PORTRN 12/19 FIXED					5 3090	01 Dec 2019		
	100,000 000	05CA	Local	104 892000	104,892 00	112 777000	112,777 00	7,885 00	0 06
			Base	104 892000	104,892 00	112 777000	112,777.00	7,885.00	0 05
743755AM2	PRVDNC HLTH + SVC OBL GR UNSECURED 10/17 VAR					1 2242	01 Oct 2017		
	130,000 000	05CA	Local	100 000000	130,000 00	100 571000	130,742 30	742 30	[redacted]
			Base	100 000000	130,000 00	100 571000	130,742 30	742 30	0 06
76131VAA1	RETAIL PROPERTIES OF AME SR UNSECURED 03/25 4					4 0000	15 Mar 2025		
	155,000 000	05CA	Local	99 268826	153,866 68	97 008000	150,362 40	-3,504 28	0 08
			Base	99 268826	153,866 68	97 008000	150,362 40	-3,504 28	0 07
78012KCC9	ROYAL BANK OF CANADA SR UNSECURED 03/20 VAR					0 7989	06 Mar 2020		
	230,000 000	05CA	Local	100 174196	230,400 65	100 088000	230,202 40	-198 25	0 12
			Base	100.174196	230,400 65	100 088000	230,202 40	-198 25	0 11
86765BAN9	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/24 4 25					4 2500	01 Apr 2024		

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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
	155,000.000	05CA Local	102.002490	158,103 86	97 104000	150,511 20	-7,592 66	0 08
		Base	102 002490	158,103 86	97 104000	150,511 20	-7,592 66	0 07
86944BAA1	SUTTER HEALTH UNSECURED 08/53 1.09				1 0900	15 Aug 2053		
	70,000 000	05CA Local	100 000000	70,000 00	100 022000	70,015 40	15 40	0 04
		Base	100 000000	70,000 00	100 022000	70,015 40	15 40	0 03
88283KAZ1	TEXAS ST TRANSPRTN COMMISSIONT TXSTRN 08/42 FIXED 5				5.0000	15 Aug 2042		
	85,000 000	05CA Local	112 974000	96,027 90	105 302000	89,506 70	-6,521 20	0 04
		Base	112 974000	96,027 90	105.302000	89,506.70	-6,521.20	0 04
90131HAR6	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3				3 0000	15 Sep 2022		
	155,000.000	05CA Local	97.361000	150,909 55	97 705000	151,442 75	533 20	0 08
		Base	97 361000	150,909 55	97 705000	151,442 75	533 20	0 07
912828H45	TSY INFL IX N/B 01/25 0 25				0 2500	15 Jan 2025		
	609,304 600	05CA Local	100 721009	613,697 74	98 086000	597,642 51	-16,055 23	0.30
Original Face	610,000 000	Base	100 721009	613,697 74	98 086000	597,642.51	-16,055 23	0 29
912828PE4	US TREASURY N/B 10/15 1 25				1 2500	31 Oct 2015		
	1,570,000 000	05CA Local	100 417073	1,576,548 05	100 391000	1,576,138 70	-409 35	0 79
		Base	100 417073	1,576,548 05	100 391000	1,576,138 70	-409 35	0 76
912828UM0	WI TREASURY N/B 02/16 0 375				0 3750	15 Feb 2016		
	985,000 000	05CA Local	100 046320	985,456 25	100 125000	986,231 25	775 00	0 49
		Base	100 046320	985,456 25	100 125000	986,231 25	775.00	0 47
912828WA4	US TREASURY N/B 10/16 0 625				0 6250	15 Oct 2016		
	465,000 000	05CA Local	99 813166	464,131 22	100 266000	466,236 90	2,105 68	0 23
		Base	99 813166	464,131 22	100 266000	466,236 90	2,105 68	0 22
92343VBM5	VERIZON COMMUNICATIONS SR UNSECURED 09/18 VAR				2 0358	14 Sep 2018		
	225,000 000	05CA Local	104 479431	235,078 72	103 454000	232,771 50	-2,307 22	0 12
		Base	104 479431	235,078 72	103.454000	232,771 50	-2,307 22	0.11

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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
94974BFM7	WELLS FARGO + COMPANY SR UNSECURED 07/16 VAR				0 8051	20 Jul 2016		
	230,000 000	05CA Local	100 445000	231,023 50	100 365000	230,839 50	-184 00	0 12
		Base	100 445000	231,023 50	100 365000	230,839.50	-184.00	0 11
989701BE6	ZIONS BANCORPORATION SR UNSECURED 06/23 4 5				4 5000	13 Jun 2023		
	145,000 000	05CA Local	105 643000	153,182 35	102 112000	148,062 40	-5,119 95	0 07
		Base	105 643000	153,182 35	102 112000	148,062 40	-5,119 95	[illegible]
US DOLLAR Total								
	9,764,304.600	Local		10,032,067 24		9,946,101.41	-85,965 83	4 98
Original Face	700,000 000	Base		10,032,067 24		9,946,101 41	-85,965 83	4 76
FIXED INCOME Total								
	9,764,304 600	Base		10,032,067 24		9,946,101 41	-85,965 83	4 76
Original Face	700,000 000							

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Holdings

Composite

As of: *June 30, 2015*

View Date: *November 2, 2015*



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
COMPOSITE Total									
		90,753,724 631	Base		190,056,067 34		208,752,094 41	18,696,027.07	100 00
Original Face		700,000 000							

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Realized Gain/Loss

by Report Date - Composite

July 1, 2014 *to* *June 30, 2015*

View Date: *November 2, 2015*



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

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

STIF-TYPE INSTRUMENT

US DOLLAR

05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	02 Oct 2014	1 000000	11 Sep 2014 to 15 Sep 2014
14JBJBBSMFC		001 02 Oct 2014	22,017 940	Local 22,017 94	22,017 94		0 00		0
				Base 22,017 94	22,017 94		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	24 Mar 2015	1 000000	09 Mar 2015 to 12 Mar 2015
15CQJBBSVWS		001 24 Mar 2015	16,573 350	Local 16,573 35	16,573 35		0 00		0 00
				Base 16,573 35	16,573 35		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	26 Jun 2015	1 000000	20 Feb 2015 to 20 Feb 2015
15FTJBBZ842		001 26 Jun 2015	3,278 810	Local 3,278 81	3,278 81		0 00		0 00
				Base 3,278 81	3,278.81		0 00	0.00	0.00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	29 Jun 2015	1 000000	20 Feb 2015 to 27 Feb 2015
15FUJBBZGN0		004 29 Jun 2015	18,198 890	Local 18,198 89	18,198 89		0 00		0 00
				Base 18,198 89	18,198 89		0 00	0 00	0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	13 Mar 2015	1 000000	28 Jan 2015 to 06 Feb 2015
15CJJBBT07M		005 13 Mar 2015	4,436 800	Local 4,436 80	4,436 80		0 00		0 00
				Base 4,436 80	4,436 80		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	07 Oct 2014	1 000000	11 Jul 2014 to 14 Jul 2014
14JEJBBTMH6		006 07 Oct 2014	11,411 630	Local 11,411 63	11,411 63		0 00		0 00
				Base 11,411 63	11,411 63		0 00	0 00	0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	16 Mar 2015	1 000000	06 Feb 2015 to 06 Feb 2015
15CKJBB2XJ1		007 16 Mar 2015	2,100 630	Local 2,100 63	2,100 63		0.00		0 00
				Base 2,100 63	2,100 63		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	30 Jun 2015	1 000000	27 Feb 2015 to 27 Feb 2015
15FVJBB36H1		008 30 Jun 2015	12,700 440	Local 12,700 44	12,700 44		0 00		0 00
				Base 12,700 44	12,700 44		0 00	0 00	0.00

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	17 Mar 2015	1 000000	06 Feb 2015 to 06 Feb 2015
15CLJBBSV1D		009 17 Mar 2015	3,281 260	Local	3,281 26	3,281 26		0 00		0 00
				Base	3,281 26	3,281 26		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	24 Oct 2014	1 000000	18 Sep 2014 to 22 Oct 2014
14JRJBBNTK0		014 24 Oct 2014	1,235,575 670	Local	1,235,575 67	1,235,575 67		0 00		0 00
				Base	1,235,575 67	1,235,575 67		0 00	0 00	0 [redacted]
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	19 Dec 2014	1 000000	02 Dec 2014 to 02 Dec 2014
14LOJBBR9KW		014 19 Dec 2014	1,059 470	Local	1,059 47	1,059 47		0 00		0 00
				Base	1,059 47	1,059 47		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	15 Oct 2014	1 000000	14 Jul 2014 to 15 Jul 2014
14JKJBBV4FR		020 15 Oct 2014	15,039 020	Local	15,039 02	15,039 02		0 00		0.00
				Base	15,039 02	15,039 02		0 00	0 00	0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	20 Nov 2014	1 000000	09 May 2014 to 23 May 2014
14KNJBBRPJF		024 20 Nov 2014	18,337 900	Local	18,337 90	18,337.90		0 00		0 00
				Base	18,337 90	18,337 90		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	06 Oct 2014	1 000000	15 Sep 2014 to 15 Sep 2014
14JDJBBPQNQ		025 06 Oct 2014	15,747.750	Local	15,747.75	15,747 75		0 00		0 00
				Base	15,747 75	15,747 75		0.00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	31 Oct 2014	1 000000	22 Oct 2014 to 22 Oct [redacted]
14JWJBBXV2D		029 31 Oct 2014	7,842 350	Local	7,842 35	7,842 35		0 00		0 00
				Base	7,842 35	7,842 35		0 00	0.00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	07 Oct 2014	1 000000	15 Sep 2014 to 16 Sep 2014
14JEJBBTMH7		031 07 Oct 2014	15,977 210	Local	15,977 21	15,977 21		0 00		0 00
				Base	15,977 21	15,977 21		0 00	0.00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	24 Dec 2014	1 000000	02 Dec 2014 to 08 Dec 2014
14LRJBBLRMN		034 24 Dec 2014	18,646 930	Local	18,646 93	18,646 93		0 00		0 00
				Base	18,646 93	18,646 93		0 00	0 00	0 00

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	23 Apr 2015	1 000000	06 Feb 2015 to 06 Feb 2015
15DQJBBRZ4W	034	23 Apr 2015	13,230 020	Local 13,230 02	13,230 02	0 00			0 00
				Base 13,230 02	13,230.02	0.00		0.00	0.00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	03 Nov 2014	1 000000	22 Oct 2014 to 22 Oct 2014
14KAJBB8JTH	035	03 Nov 2014	153,550.650	Local 153,550.65	153,550 65	0 00			0 00
				Base 153,550 65	153,550.65	0 00		0 00	0
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	27 Mar 2015	1 000000	12 Mar 2015 to 17 Mar 2015
15CTJBBW6NL	036	27 Mar 2015	28,882 100	Local 28,882 10	28,882 10	0 00			0 00
				Base 28,882 10	28,882 10	0 00		0 00	0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	06 May 2015	1 000000	06 Feb 2015 to 10 Apr 2015
15EDJBBW1Z2	041	06 May 2015	53,790 200	Local 53,790 20	53,790 20	0 00			0 00
				Base 53,790 20	53,790 20	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	21 Oct 2014	1 000000	15 Jul 2014 to 17 Jul 2014
14JOJBBPJ2N	043	21 Oct 2014	39,285 230	Local 39,285.23	39,285 23	0 00			0 00
				Base 39,285 23	39,285 23	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	22 Oct 2014	1 000000	17 Jul 2014 to 18 Jul 2014
14JPJBBNZBQ	046	22 Oct 2014	3,861 940	Local 3,861 94	3,861 94	0 00			0 00
				Base 3,861 94	3,861 94	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	30 Mar 2015	1 000000	17 Mar 2015 to 19 Mar
15CUJBBTPBW	048	30 Mar 2015	53,784 480	Local 53,784 48	53,784 48	0.00			0 00
				Base 53,784 48	53,784 48	0 00		0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	10 Nov 2014	1 000000	22 Oct 2014 to 22 Oct 2014
14KFJBBSPJ1	051	10 Nov 2014	43,989 000	Local 43,989 00	43,989 00	0 00			0 00
				Base 43,989 00	43,989 00	0 00		0 00	0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	12 Dec 2014	1 000000	23 May 2014 to 06 Jun 2014
14LJJBBSR95	053	12 Dec 2014	33,969 690	Local 33,969 69	33,969 69	0 00			0 00
				Base 33,969.69	33,969 69	0 00		0 00	0 00



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05CM 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	19 May 2015	1 000000	10 Apr 2015 to 10 Apr 2015
15EMJBBTN94	053 19 May 2015	1,212 830 Local	1,212.83	1,212 83		0.00		0 00
		Base	1,212.83	1,212 83		0 00	0 00	0 00
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	10 Jun 2015	1 000000	29 Apr 2015 to 30 Apr 2015
15FHJBBX5M4	056 10 Jun 2015	41,003 410 Local	41,003 41	41,003 41		0 00		0.00
		Base	41,003 41	41,003 41		0 00	0 00	0
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	17 Nov 2014	1.000000	22 Oct 2014 to 22 Oct 2014
14KKJBBW372	056 17 Nov 2014	25,869 830 Local	25,869 83	25,869 83		0 00		0 00
		Base	25,869 83	25,869 83		0 00	0 00	0 00
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	12 Jun 2015	1.000000	30 Apr 2015 to 05 Jun 2015
15FJJBBWFXN	058 12 Jun 2015	2,500,000 000 Local	2,500,000 00	2,500,000 00		0 00		0 00
		Base	2,500,000 00	2,500,000 00		0 00	0 00	0 00
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	18 Nov 2014	1 000000	22 Oct 2014 to 22 Oct 2014
14KLJBBQ9M6	059 18 Nov 2014	127,293 270 Local	127,293 27	127,293 27		0 00		0 00
		Base	127,293 27	127,293 27		0 00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	30 Dec 2014	1 000000	08 Dec 2014 to 10 Dec 2014
14LUJBBQW6W	060 30 Dec 2014	7,346 180 Local	7,346 18	7,346 18		0 00		0 00
		Base	7,346 18	7,346 18		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	24 Oct 2014	1 000000	18 Jul 2
14JRJBBNTLC	060 24 Oct 2014	349 270 Local	349 27	349 27		0.00		0 00
		Base	349 27	349 27		0 00	0 00	0 00
05CI 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	17 Dec 2014	1 000000	06 Jun 2014 to 19 Sep 2014
14LMJBBR3SJ	061 17 Dec 2014	132,902 040 Local	132,902 04	132,902 04		0 00		0 00
		Base	132,902 04	132,902 04		0 00	0 00	0 00
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	24 Nov 2014	1 000000	22 Oct 2014 to 22 Oct 2014
14KPJBBQW13	063 24 Nov 2014	61,973 540 Local	61,973.54	61,973 54		0 00		0.00
		Base	61,973 54	61,973.54		0 00	0 00	0 00



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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	02 Jun 2015	1 000000	10 Apr 2015 to	10 Apr 2015
15FBJBB1QQS		064 02 Jun 2015	0 010	Local	0 01	0 01		0 00			0 00
				Base	0 01	0 01		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	25 Nov 2014	1 000000	22 Oct 2014 to	22 Oct 2014
14KQJBBXPR8		065 25 Nov 2014	112,017 620	Local	112,017 62	112,017 62		0 00			0 00
				Base	112,017 62	112,017 62		0 00	0 00		0
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	18 Dec 2014	1 000000	19 Sep 2014 to	19 Sep 2014
14LNJBBSD0H		065 18 Dec 2014	9,567 350	Local	9,567 35	9,567 35		0 00			0 00
				Base	9,567 35	9,567 35		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	28 Nov 2014	1 000000	22 Oct 2014 to	22 Oct 2014
14KSJBBQX88		067 28 Nov 2014	14,562 710	Local	14,562 71	14,562 71		0 00			0 00
				Base	14,562 71	14,562 71		0 00	0 00		0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	22 Jun 2015	1 000000	05 Jun 2015 to	05 Jun 2015
15FPJBBXN57		068 22 Jun 2015	58,632 350	Local	58,632 35	58,632 35		0 00			0 00
				Base	58,632 35	58,632 35		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	29 Oct 2014	1 000000	18 Jul 2014 to	18 Jul 2014
14JUJBBQPNK		072 29 Oct 2014	709 440	Local	709 44	709 44		0 00			0 00
				Base	709 44	709 44		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0.035	02 Dec 2014	1 000000	22 Oct 2014 to	22 Oct
14LBJBBSLKG		074 02 Dec 2014	76,668 000	Local	76,668 00	76,668 00		0.00			0 00
				Base	76,668 00	76,668 00		0 00	0 00		0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Jun 2015	1 000000	05 Jun 2015 to	05 Jun 2015
15FVJBB36JV		075 30 Jun 2015	29,383 030	Local	29,383 03	29,383 03		0 00			0 00
				Base	29,383 03	29,383 03		0 00	0 00		0.00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	21 Jan 2015	1 000000	19 Sep 2014 to	19 Sep 2014
15AMJBBSMVC		075 21 Jan 2015	28,980 080	Local	28,980 08	28,980 08		0.00			0 00
				Base	28,980 08	28,980 08		0 00	0 00		0 00

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security	Stl Date / Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	03 Dec 2014	1 000000	22 Oct 2014 to 22 Oct 2014
14LCJBBRHKC	078 03 Dec 2014		313,300 350	Local	313,300 35	313,300 35		0 00		0 00
				Base	313,300 35	313,300.35		0 00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	02 Jan 2015	1 000000	10 Dec 2014 to 22 Dec 2014
15AAJBB86T4	084 02 Jan 2015		10,270 150	Local	10,270 15	10,270 15		0 00		0 00
				Base	10,270 15	10,270 15		0 00	0 00	0 [redacted]
05CI 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	13 Feb 2015	1 000000	19 Sep 2014 to 19 Sep 2014
15BJJBBSM1Z	085 13 Feb 2015		37,783 390	Local	37,783 39	37,783 39		0 00		0 00
				Base	37,783 39	37,783 39		0 00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	10 Oct 2014	1 000000	16 Sep 2014 to 23 Sep 2014
14JHJBBP6SG	086 10 Oct 2014		34,809 370	Local	34,809 37	34,809 37		0 00		0 00
				Base	34,809 37	34,809 37		0 00	0.00	0 00
05CM 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	12 Jun 2015	1 000000	10 Apr 2015 to 05 Jun 2015
15FJJBBWFWQ	089 12 Jun 2015		700,000 000	Local	700,000 00	700,000 00		0 00		0 00
				Base	700,000 00	700,000 00		0 00	0 00	0 00
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0.035	08 Dec 2014	1 000000	22 Oct 2014 to 22 Oct 2014
14LFJBBSJS7	089 08 Dec 2014		54,000 000	Local	54,000 00	54,000 00		0 00		0 00
				Base	54,000 00	54,000 00		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	05 Nov 2014	1.000000	18 Jul 2014 to 21 Jul 2
14KCJBBS2VX	089 05 Nov 2014		3,876 890	Local	3,876 89	3,876 89		0 00		0 00
				Base	3,876 89	3,876 89		0.00	0 00	0 00
05CM 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	18 Jun 2015	1 000000	05 Jun 2015 to 05 Jun 2015
15FNJBBXZLC	095 18 Jun 2015		1,675.600	Local	1,675 60	1,675.60		0 00		0 00
				Base	1,675 60	1,675 60		0 00	0 00	0 00
05CM 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	19 Jun 2015	1 000000	05 Jun 2015 to 05 Jun 2015
15FOJBBW98M	097 19 Jun 2015		854 770	Local	854 77	854 77		0 00		0 00
				Base	854 77	854 77		0 00	0 00	0 00

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	02 Mar 2015	1 000000	19 Sep 2014 to 19 Sep 2014
15CAJBCDBKN		097	02 Mar 2015	3 010	Local 3 01	3 01		0 00		0 00
					Base 3 01	3 01		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0.035	07 Apr 2015	1.000000	19 Mar 2015 to 23 Mar 2015
15DEJBBXDZT		101	07 Apr 2015	30,309 380	Local 30,309 38	30,309 38		0 00		0 00
					Base 30,309 38	30,309.38		0 00	0 00	0 [redacted]
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	07 Nov 2014	1 000000	21 Jul 2014 to 21 Jul 2014
14KEJBBVV58		101	07 Nov 2014	1,762 050	Local 1,762 05	1,762 05		0 00		0.00
					Base 1,762 05	1,762 05		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	17 Dec 2014	1 000000	22 Oct 2014 to 28 Oct 2014
14LMJBBR3SH		104	17 Dec 2014	168,011 200	Local 168,011 20	168,011 20		0 00		0 00
					Base 168,011 20	168,011 20		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0.035	06 Jan 2015	1 000000	22 Dec 2014 to 23 Dec 2014
15ACJBBRRHD		105	06 Jan 2015	43,818 270	Local 43,818 27	43,818 27		0 00		0.00
					Base 43,818 27	43,818 27		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	18 Dec 2014	1 000000	28 Oct 2014 to 04 Nov 2014
14LNJBBSD0C		106	18 Dec 2014	128,630 660	Local 128,630 66	128,630 66		0 00		0 00
					Base 128,630 66	128,630 66		0 00	0 00	0.00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	10 Nov 2014	1 000000	21 Jul 2014 to 21 Jul [redacted]
14KFJBBSPJ2		106	10 Nov 2014	1,791 370	Local 1,791 37	1,791.37		0 00		0 00
					Base 1,791 37	1,791 37		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	13 Nov 2014	1 000000	21 Jul 2014 to 21 Jul 2014
14KIJBBRZ2J		113	13 Nov 2014	13,632 960	Local 13,632 96	13,632 96		0 00		0 00
					Base 13,632.96	13,632 96		0 00	0.00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	24 Dec 2014	1 000000	04 Nov 2014 to 06 Nov 2014
14LRJBBLRMJ		115	24 Dec 2014	152,677 840	Local 152,677 84	152,677 84		0 00		0 00
					Base 152,677 84	152,677 84		0 00	0 00	0 00

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SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	14 Nov 2014	1 000000	21 Jul 2014 to	21 Jul 2014
14KJJBBS7S8		115	14 Nov 2014	7,433 700 Local	7,433 70	7,433 70		0 00			0 00
				Base	7,433 70	7,433 70		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	17 Nov 2014	1 000000	21 Jul 2014 to	24 Jul 2014
14KKJBBW374		117	17 Nov 2014	2,384 830 Local	2,384 83	2,384 83		0 00			0 00
				Base	2,384 83	2,384 83		0 00	0 00		0 [redacted]
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	16 Mar 2015	1 000000	19 Sep 2014 to	19 Sep 2014
15CKJBB2XJW		118	16 Mar 2015	9,867 120 Local	9,867 12	9,867 12		0 00			0 00
				Base	9,867 12	9,867 12		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Dec 2014	1.000000	06 Nov 2014 to	01 Dec 2014
14LUJBBQW6S		121	30 Dec 2014	786,064 450 Local	786,064 45	786,064 45		0 00			0 00
				Base	786,064.45	786,064 45		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	10 Apr 2015	1.000000	23 Mar 2015 to	25 Mar 2015
15DHJBBS4VF		123	10 Apr 2015	17,765 080 Local	17,765 08	17,765 08		0.00			0 00
				Base	17,765 08	17,765 08		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	31 Dec 2014	1 000000	01 Dec 2014 to	01 Dec 2014
14LVJBBX6QQ		126	31 Dec 2014	21,593 460 Local	21,593 46	21,593 46		0 00			0 00
				Base	21,593 46	21,593 46		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	01 Jul 2014	1 000000	03 Jun 2014 to	09 Jun [redacted]
1405CNJJLH5		128	01 Jul 2014	19,806 410 Local	19,806 41	19,806 41		0 00			0 00
				Base	19,806 41	19,806 41		0 00	0.00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	13 Apr 2015	1 000000	25 Mar 2015 to	25 Mar 2015
15DIJBBTLWQ		134	13 Apr 2015	14,696 540 Local	14,696 54	14,696 54		0 00			0 00
				Base	14,696 54	14,696 54		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	12 Jan 2015	1 000000	01 Dec 2014 to	01 Dec 2014
15AGJBBSD1V		136	12 Jan 2015	4,153 030 Local	4,153 03	4,153 03		0 00			0 00
				Base	4,153 03	4,153 03		0 00	0 00		0 00

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	14 Apr 2015	1 000000	25 Mar 2015 to 25 Mar 2015
15DJJBBTXJC		138 14 Apr 2015	9,316 940	Local	9,316 94	9,316 94		0 00		0 00
				Base	9,316 94	9,316 94		0 00	0.00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	08 Jan 2015	1 000000	23 Dec 2014 to 07 Jan 2015
15AEJBBV1Z8		140 08 Jan 2015	54,519 160	Local	54,519 16	54,519 16		0 00		0 00
				Base	54,519 16	54,519 16		0 00	0 00	0
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	14 Jan 2015	1 000000	01 Dec 2014 to 01 Dec 2014
15AIJBBS2R5		141 14 Jan 2015	1,038.350	Local	1,038 35	1,038 35		0 00		0 00
				Base	1,038 35	1,038 35		0 00	0.00	0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0.035	07 Apr 2015	1 000000	19 Sep 2014 to 23 Oct 2014
15DEJBBXDZQ		142 07 Apr 2015	15,889.130	Local	15,889 13	15,889 13		0 00		0 00
				Base	15,889 13	15,889 13		0 00	0.00	0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	09 Apr 2015	1.000000	23 Oct 2014 to 05 Dec 2014
15DGJBBTS29		147 09 Apr 2015	47,141 230	Local	47,141 23	47,141 23		0 00		0 00
				Base	47,141 23	47,141 23		0 00	0.00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	20 Jan 2015	1 000000	01 Dec 2014 to 10 Dec 2014
15ALJBBXNVK		152 20 Jan 2015	207,479 670	Local	207,479 67	207,479 67		0 00		0 00
				Base	207,479 67	207,479 67		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	15 Oct 2014	1 000000	23 Sep 2014 to 23 Sep
14JKJBBV4FW		152 15 Oct 2014	15,415 710	Local	15,415 71	15,415 71		0 00		0 00
				Base	15,415 71	15,415 71		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	16 Apr 2015	1 000000	25 Mar 2015 to 25 Mar 2015
15DLJBBTHLF		157 16 Apr 2015	8,216 000	Local	8,216 00	8,216 00		0 00		0 00
				Base	8,216 00	8,216 00		0 00	0.00	0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	21 Apr 2015	1 000000	05 Dec 2014 to 19 Dec 2014
15DOJBBS7BH		158 21 Apr 2015	31,230 580	Local	31,230 58	31,230 58		0 00		0 00
				Base	31,230 58	31,230 58		0 00	0 00	0 00

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SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	21 Nov 2014	1 000000	24 Jul 2014 to	24 Jul 2014
14KOJBBQ4W2		164	21 Nov 2014	2,731 740 Local	2,731 74	2,731 74		0 00			0 00
				Base	2,731.74	2,731 74		0.00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	23 Jan 2015	1 000000	10 Dec 2014 to	10 Dec 2014
15AOJBBR1RR		165	23 Jan 2015	88,155 630 Local	88,155 63	88,155.63		0 00			0 00
				Base	88,155 63	88,155 63		0 00	0 00		0
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	17 Apr 2015	1.000000	25 Mar 2015 to	26 Mar 2015
15DMJBBTXPX		166	17 Apr 2015	9,935 890 Local	9,935 89	9,935 89		0 00			0 00
				Base	9,935 89	9,935 89		0 00	0.00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	24 Nov 2014	1 000000	24 Jul 2014 to	24 Jul 2014
14KPJBBQW2B		167	24 Nov 2014	672 220 Local	672 22	672 22		0 00			0 00
				Base	672 22	672 22		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	25 Nov 2014	1 000000	24 Jul 2014 to	01 Aug 2014
14KQJBBXPSF		170	25 Nov 2014	69,271 120 Local	69,271 12	69,271 12		0 00			0 00
				Base	69,271 12	69,271 12		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	02 Jul 2014	1 000000	09 Jun 2014 to	10 Jun 2014
1405CNJJMJ1		171	02 Jul 2014	10,546 790 Local	10,546 79	10,546 79		0 00			0 00
				Base	10,546 79	10,546.79		0 00	0.00		0.00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	03 Jul 2014	1 000000	10 Jun 2014 to	20 Jun
1405CNJJMJ3		174	03 Jul 2014	43,417 900 Local	43,417.90	43,417 90		0 00			0 00
				Base	43,417 90	43,417 90		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	28 Jan 2015	1 000000	10 Dec 2014 to	10 Dec 2014
15ARJBBRG5S		175	28 Jan 2015	88,563 970 Local	88,563 97	88,563 97		0 00			0 00
				Base	88,563 97	88,563 97		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	14 Jan 2015	1 000000	07 Jan 2015 to	09 Jan 2015
15AIJBBS2R8		178	14 Jan 2015	2,305 550 Local	2,305 55	2,305 55		0 00			0 00
				Base	2,305 55	2,305 55		0 00	0 00		0 00

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SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Jan 2015	1 000000	10 Dec 2014 to 10 Dec 2014
15ATJBBZW5T		180	30 Jan 2015	27,449 380 Local	27,449 38	27,449 38	0 00			0.00
				Base	27,449 38	27,449 38	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	08 Jul 2014	1 000000	20 Jun 2014 to 23 Jun 2014
1405CNJJMKC		184	08 Jul 2014	15,389 000 Local	15,389 00	15,389 00	0 00			0 00
				Base	15,389.00	15,389 00	0 00		0 00	0
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	03 Dec 2014	1 000000	01 Aug 2014 to 01 Aug 2014
14LCJBBRHKD		184	03 Dec 2014	324 140 Local	324 14	324 14	0 00			0 00
				Base	324 14	324 14	0 00		0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	04 Feb 2015	1 000000	10 Dec 2014 to 10 Dec 2014
15BCJBBS2CQ		185	04 Feb 2015	96,027 900 Local	96,027 90	96,027 90	0 00			0 00
				Base	96,027 90	96,027 90	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	04 Dec 2014	1 000000	01 Aug 2014 to 01 Aug 2014
14LDJBBQRMK		186	04 Dec 2014	1,312 930 Local	1,312 93	1,312 93	0 00			0 00
				Base	1,312 93	1,312 93	0 00		0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0.035	05 Feb 2015	1.000000	10 Dec 2014 to 10 Dec 2014
15BDJBBRDVS		187	05 Feb 2015	74,871 550 Local	74,871 55	74,871.55	0 00			0 00
				Base	74,871 55	74,871 55	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	20 Apr 2015	1 000000	26 Mar 2015 to 26 Mar
15DNJBBT8BT		187	20 Apr 2015	7,862 070 Local	7,862 07	7,862 07	0 00			0 00
				Base	7,862 07	7,862 07	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	09 Jul 2014	1 000000	23 Jun 2014 to 23 Jun 2014
1405CNJJMMW		188	09 Jul 2014	4,410 950 Local	4,410 95	4,410 95	0 00			0 00
				Base	4,410 95	4,410 95	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	16 Oct 2014	1 000000	23 Sep 2014 to 26 Sep 2014
14JLJBBQD2B		188	16 Oct 2014	3,221 590 Local	3,221.59	3,221 59	0 00			0 00
				Base	3,221 59	3,221 59	0 00		0 00	0.00

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	21 Apr 2015	1 000000	26 Mar 2015 to 09 Apr 2015
15DOJBBS7BK		190 21 Apr 2015	87,966 470	Local	87,966 47	87,966 47	0 00			0 00
				Base	87,966 47	87,966 47	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	11 Dec 2014	1 000000	01 Aug 2014 to 01 Aug 2014
14LIJBBSSQP		196 11 Dec 2014	843 710	Local	843 71	843 71	0 00			0 00
				Base	843 71	843 71	0 00		0 00	0
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	04 Jun 2015	1 000000	19 Dec 2014 to 19 Dec 2014
15FDJBBWDXF		199 04 Jun 2015	56,750 340	Local	56,750 34	56,750.34	0 00			0 00
				Base	56,750 34	56,750 34	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	22 Apr 2015	1 000000	09 Apr 2015 to 15 Apr 2015
15DPJBBVLQD		202 22 Apr 2015	30,261 620	Local	30,261 62	30,261 62	0 00			0 00
				Base	30,261 62	30,261 62	0 00		0 00	0.00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	13 Feb 2015	1 000000	10 Dec 2014 to 05 Jan 2015
15BJJBBSM1S		203 13 Feb 2015	471,993 260	Local	471,993 26	471,993 26	0 00			0 00
				Base	471,993 26	471,993 26	0 00		0 00	0.00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	17 Feb 2015	1.000000	05 Jan 2015 to 13 Jan 2015
15BKJBB3F9N		205 17 Feb 2015	250,981 300	Local	250,981 30	250,981 30	0 00			0 00
				Base	250,981 30	250,981 30	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	16 Jan 2015	1 000000	09 Jan 2015 to 12 Jan
15AKJBBXFJQ		207 16 Jan 2015	32,024 730	Local	32,024 73	32,024 73	0.00			0 00
				Base	32,024 73	32,024.73	0 00		0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	19 Feb 2015	1 000000	13 Jan 2015 to 27 Jan 2015
15BMJBBRK8V		209 19 Feb 2015	316,954.440	Local	316,954 44	316,954 44	0 00			0 00
				Base	316,954 44	316,954 44	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	22 Dec 2014	1 000000	01 Aug 2014 to 12 Aug 2014
14LPJBBTGJM		209 22 Dec 2014	9,171 650	Local	9,171 65	9,171 65	0 00			0 00
				Base	9,171 65	9,171 65	0 00		0 00	0 00

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	23 Dec 2014	1 000000	12 Aug 2014 to 13 Aug 2014
14LQJBBR22V		211	23 Dec 2014	6,471 190	Local 6,471 19	6,471 19		0 00		0 00
					Base 6,471 19	6,471 19		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	23 Feb 2015	1.000000	27 Jan 2015 to 02 Feb 2015
15BOJBBQ8VX		212	23 Feb 2015	154,403 950	Local 154,403 95	154,403 95		0 00		0 00
					Base 154,403 95	154,403 95		0 00	0 00	0
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	24 Dec 2014	1 000000	13 Aug 2014 to 26 Aug 2014
14LRJBBLRML		213	24 Dec 2014	21,828.440	Local 21,828 44	21,828 44		0 00		0 00
					Base 21,828 44	21,828 44		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	25 Feb 2015	1 000000	02 Feb 2015 to 02 Feb 2015
15BQJBB0WZ9		214	25 Feb 2015	155,962 640	Local 155,962 64	155,962 64		0 00		0 00
					Base 155,962 64	155,962 64		0.00	0.00	0.00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	16 Jul 2014	1 000000	23 Jun 2014 to 23 Jun 2014
1405CNJJJJX		214	16 Jul 2014	1,872 100	Local 1,872 10	1,872 10		0 00		0 00
					Base 1,872 10	1,872 10		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	20 Oct 2014	1 000000	26 Sep 2014 to 26 Sep 2014
14JNJBBQ47D		216	20 Oct 2014	9,136 930	Local 9,136 93	9,136 93		0 00		0 00
					Base 9,136 93	9,136 93		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	20 Jan 2015	1 000000	12 Jan 2015 to 15 Jan
15ALJBBXNVM		218	20 Jan 2015	77,362 500	Local 77,362 50	77,362 50		0 00		0.00
					Base 77,362 50	77,362 50		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	02 Mar 2015	1 000000	02 Feb 2015 to 02 Feb 2015
15CAJBCDBJ5		221	02 Mar 2015	20,731 940	Local 20,731.94	20,731 94		0.00		0 00
					Base 20,731 94	20,731 94		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	04 Mar 2015	1 000000	02 Feb 2015 to 09 Feb 2015
15CCJBBTMZF		225	04 Mar 2015	152,073.010	Local 152,073 01	152,073 01		0 00		0 00
					Base 152,073 01	152,073 01		0 00	0 00	0 00



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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	17 Jul 2014	1 000000	23 Jun 2014 to 23 Jun 2014
1405CNJJJJ0		226 17 Jul 2014	8,786 640	Local	8,786 64	8,786 64		0 00		0 00
				Base	8,786 64	8,786 64		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	21 Oct 2014	1 000000	26 Sep 2014 to 30 Sep 2014
14JOJBBPJ2S		228 21 Oct 2014	9,224 420	Local	9,224 42	9,224 42		0 00		0 00
				Base	9,224 42	9,224 42		0 00	0 00	0
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	06 Mar 2015	1 000000	09 Feb 2015 to 09 Feb 2015
15CEJBBVSH8		231 06 Mar 2015	70,070 370	Local	70,070 37	70,070 37		0 00		0 00
				Base	70,070 37	70,070 37		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Dec 2014	1 000000	26 Aug 2014 to 02 Sep 2014
14LUJBBQW6T		238 30 Dec 2014	6,071 110	Local	6,071 11	6,071 11		0 00		0 00
				Base	6,071 11	6,071 11		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	12 Mar 2015	1 000000	09 Feb 2015 to 09 Feb 2015
15CIJBBTMFT		248 12 Mar 2015	195,807 460	Local	195,807 46	195,807 46		0 00		0 00
				Base	195,807 46	195,807 46		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	21 Jul 2014	1 000000	23 Jun 2014 to 23 Jun 2014
1405CNJJJJ3		248 21 Jul 2014	1,236 910	Local	1,236.91	1,236 91		0 00		0 00
				Base	1,236 91	1,236 91		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	31 Dec 2014	1 000000	02 Sep 2014 to 02 Sep
14LVJBBX6QS		250 31 Dec 2014	10,253 310	Local	10,253 31	10,253 31		0 00		0 00
				Base	10,253 31	10,253 31		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	13 Mar 2015	1 000000	09 Feb 2015 to 09 Feb 2015
15CJJBBT07B		252 13 Mar 2015	74,661 510	Local	74,661 51	74,661 51		0 00		0 00
				Base	74,661 51	74,661 51		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	02 Jan 2015	1.000000	02 Sep 2014 to 15 Sep 2014
15AAJBB86T3		252 02 Jan 2015	47,899 330	Local	47,899 33	47,899 33		0 00		0 00
				Base	47,899 33	47,899 33		0 00	0 00	0 00



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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	16 Mar 2015	1 000000	09 Feb 2015 to 09 Feb 2015
15CKJBB2XJN		255 16 Mar 2015	216,410 190	Local 216,410 19	216,410 19	0 00			0 00
				Base 216,410 19	216,410 19	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	05 Jan 2015	1 000000	15 Sep 2014 to 02 Oct 2014
15ABJBBVW6G		255 05 Jan 2015	16,054 600	Local 16,054.60	16,054 60	0 00			0 00
				Base 16,054 60	16,054 60	0 00		0 00	0
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	29 Apr 2015	1 000000	15 Apr 2015 to 15 Apr 2015
15DUJBBS3JP		257 29 Apr 2015	763 860	Local 763 86	763 86	0 00			0 00
				Base 763 86	763 86	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	22 Jul 2014	1 000000	23 Jun 2014 to 25 Jun 2014
1405CNJJJJ5		258 22 Jul 2014	34,089 070	Local 34,089 07	34,089.07	0 00			0 00
				Base 34,089.07	34,089.07	0 00		0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	17 Mar 2015	1 000000	09 Feb 2015 to 09 Feb 2015
15CLJBBSV08		261 17 Mar 2015	38,458 130	Local 38,458 13	38,458 13	0 00			0 00
				Base 38,458 13	38,458 13	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	07 Jan 2015	1 000000	02 Oct 2014 to 02 Oct 2014
15ADJBBRKCX		267 07 Jan 2015	564 310	Local 564 31	564 31	0 00			0 00
				Base 564 31	564 31	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	26 Jan 2015	1 000000	15 Jan 15 Jan
15APJBB01ZZ		268 26 Jan 2015	3,383 740	Local 3,383 74	3,383 74	0 00			0.00
				Base 3,383 74	3,383 74	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0.035	08 Jan 2015	1 000000	02 Oct 2014 to 02 Oct 2014
15AEJBBV1Z7		274 08 Jan 2015	3,790 230	Local 3,790.23	3,790.23	0 00			0 00
				Base 3,790 23	3,790 23	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	09 Jan 2015	1 000000	02 Oct 2014 to 02 Oct 2014
15AFJBBVCTS		278 09 Jan 2015	28,535 510	Local 28,535 51	28,535 51	0 00			0 00
				Base 28,535 51	28,535 51	0 00		0 00	0 00



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Apr 2015	1 000000	15 Apr 2015 to	15 Apr 2015
15DVJBB0HMX		278	30 Apr 2015	22,169 610 Local	22,169 61	22,169 61		0 00			0 00
				Base	22,169 61	22,169 61		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	23 Mar 2015	1 000000	09 Feb 2015 to	18 Mar 2015
15CPJBBSQ83		279	23 Mar 2015	664,873 870 Local	664,873 87	664,873 87		0.00			0.00
				Base	664,873 87	664,873 87		0 00	0.00		0
05C4	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	1 000	19 Mar 2015	1 000000	21 Aug 2014 to	17 Feb 2015
15CNJBBR337		284	19 Mar 2015	5,349 920 Local	5,349 92	5,349 92		0 00			0 00
				Base	5,349 92	5,349 92		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	28 Jan 2015	1.000000	15 Jan 2015 to	15 Jan 2015
15ARJBBRG5W		287	28 Jan 2015	5,059 170 Local	5,059 17	5,059 17		0 00			0 00
				Base	5,059 17	5,059 17		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	25 Jul 2014	1 000000	25 Jun 2014 to	30 Jun 2014
1405CNJJJJ9		288	25 Jul 2014	13,994 380 Local	13,994 38	13,994 38		0 00			0 00
				Base	13,994 38	13,994 38		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	28 Oct 2014	1.000000	30 Sep 2014 to	03 Oct 2014
14JTJBBQMJN		293	28 Oct 2014	15,022 320 Local	15,022 32	15,022 32		0 00			0 00
				Base	15,022 32	15,022 32		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	28 Jul 2014	1 000000	30 Jun 2014 to	30 Jun
1405CNJJJJC		294	28 Jul 2014	473.780 Local	473 78	473.78		0 00			0 00
				Base	473 78	473 78		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	10 Apr 2015	1 000000	18 Mar 2015 to	20 Mar 2015
15DHJBBS4T9		301	10 Apr 2015	614,051 520 Local	614,051 52	614,051 52		0 00			0 00
				Base	614,051 52	614,051 52		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	15 Jan 2015	1.000000	02 Oct 2014 to	06 Oct 2014
15AJJBBX9PT		301	15 Jan 2015	23,289 030 Local	23,289 03	23,289 03		0 00			0 00
				Base	23,289 03	23,289 03		0 00	0 00		0 00

Realized Gain/Loss

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July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	20 Jan 2015	1 000000	06 Oct 2014 to 14 Oct 2014
15ALJBBXNVL	310	20 Jan 2015	22,932 260	Local 22,932 26	22,932 26		0 00		0 00
				Base 22,932 26	22,932 26		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	04 May 2015	1 000000	15 Apr 2015 to 27 Apr 2015
15EBJBB1X1Q	312	04 May 2015	38,262 440	Local 38,262 44	38,262 44		0 00		0 00
				Base 38,262 44	38,262 44		0 00	0.00	0
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	30 Jan 2015	1 000000	15 Jan 2015 to 21 Jan 2015
15ATJBBZW6Q	316	30 Jan 2015	16,506.480	Local 16,506 48	16,506 48		0 00		0 00
				Base 16,506 48	16,506 48		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	05 May 2015	1 000000	27 Apr 2015 to 27 Apr 2015
15ECJBBVBJ7	316	05 May 2015	87 040	Local 87 04	87 04		0 00		0 00
				Base 87 04	87 04		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	30 Jul 2014	1 000000	30 Jun 2014 to 30 Jun 2014
1405CNJJJJG	319	30 Jul 2014	13,371 150	Local 13,371 15	13,371 15		0.00		0 00
				Base 13,371 15	13,371 15		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	22 Jan 2015	1 000000	14 Oct 2014 to 14 Oct 2014
15ANJBBQ1GG	319	22 Jan 2015	10,115 830	Local 10,115 83	10,115 83		0 00		0 00
				Base 10,115 83	10,115 83		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	23 Apr 2015	1 000000	20 Mar 20 Mar
15DQJBBRZ4B	324	23 Apr 2015	15,442 440	Local 15,442 44	15,442 44		0 00		0 00
				Base 15,442 44	15,442 44		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	31 Jul 2014	1 000000	30 Jun 2014 to 30 Jun 2014
1405CNJJJKJ	332	31 Jul 2014	4,845 660	Local 4,845 66	4,845.66		0.00		0 00
				Base 4,845 66	4,845 66		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	30 Apr 2015	1 000000	20 Mar 2015 to 20 Mar 2015
15DVJBB0HMQ	335	30 Apr 2015	2,283 850	Local 2,283 85	2,283 85		0 00		0 00
				Base 2,283 85	2,283 85		0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security	Stl Date / Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	04 May 2015	1 000000	20 Mar 2015 to 20 Mar 2015
15EBJBB1X1L	341 04 May 2015		127,298 550	Local	127,298 55	127,298 55		0 00		0.00
				Base	127,298 55	127,298.55		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	30 Jan 2015	1.000000	14 Oct 2014 to 14 Oct 2014
15ATJBBZW6G	341 30 Jan 2015		1,109 300	Local	1,109 30	1,109 30		0 00		0 00
				Base	1,109 30	1,109 30		0.00	0 00	0
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	07 May 2015	1 000000	20 Mar 2015 to 09 Apr 2015
15EEJBBZMFX	347 07 May 2015		311,285 700	Local	311,285 70	311,285 70		0 00		0 00
				Base	311,285 70	311,285 70		0 00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	07 May 2015	1 000000	27 Apr 2015 to 28 Apr 2015
15EEJBBZMGL	349 07 May 2015		2,205 180	Local	2,205 18	2,205 18		0 00		0 00
				Base	2,205 18	2,205.18		0 00	0 00	0 00
05CF 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	18 Jul 2014	1 000000	21 Mar 2014 to 10 Jul 2014
1405CFJJJJR	351 18 Jul 2014		120,336 270	Local	120,336 27	120,336 27		0.00		0 00
				Base	120,336 27	120,336 27		0.00	0 00	0.00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	03 Feb 2015	1 000000	21 Jan 2015 to 22 Jan 2015
15BBJBBS7WD	354 03 Feb 2015		37,480 430	Local	37,480 43	37,480 43		0 00		0.00
				Base	37,480 43	37,480 43		0 00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	01 Aug 2014	1 000000	30 Jun 2014 to 11 Jul 2
1405CNJJJKL	356 01 Aug 2014		16,413 810	Local	16,413 81	16,413 81		0 00		0 00
				Base	16,413 81	16,413 81		0.00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	05 Nov 2014	1 000000	03 Oct 2014 to 08 Oct 2014
14KCJBBS2V0	357 05 Nov 2014		19,882 960	Local	19,882 96	19,882 96		0 00		0 00
				Base	19,882 96	19,882 96		0 00	0 00	0.00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	08 May 2015	1 000000	28 Apr 2015 to 06 May 2015
15EFJBBW1DQ	361 08 May 2015		27,584 590	Local	27,584 59	27,584 59		0 00		0.00
				Base	27,584 59	27,584 59		0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CF	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	1 000	23 Jul 2014	1 000000	22 Jul 2014 to	22 Jul 2014
1405CFJJJX		364	23 Jul 2014	4,110,552.670 Local	4,110,552 67	4,110,552 67		0 00			0 00
				Base	4,110,552.67	4,110,552 67		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	04 Feb 2015	1.000000	22 Jan 2015 to	23 Jan 2015
15BCJBBS2CW		364	04 Feb 2015	29,356 160 Local	29,356 16	29,356 16		0 00			0.00
				Base	29,356 16	29,356 16		0 00	0 00		0
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	03 Feb 2015	1 000000	14 Oct 2014 to	16 Oct 2014
15BBJBBS7WC		365	03 Feb 2015	8,515 080 Local	8,515 08	8,515 08		0 00			0 00
				Base	8,515 08	8,515 08		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	04 Feb 2015	1 000000	16 Oct 2014 to	20 Oct 2014
15BCJBBS2CV		368	04 Feb 2015	21,438 680 Local	21,438 68	21,438 68		0 00			0 00
				Base	21,438 68	21,438 68		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	05 Feb 2015	1 000000	20 Oct 2014 to	27 Oct 2014
15BDJBBRDVT		371	05 Feb 2015	9,525 800 Local	9,525 80	9,525 80		0 00			0 00
				Base	9,525 80	9,525 80		0 00	0.00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	29 May 2015	1 000000	09 Apr 2015 to	09 Apr 2015
15ETJBB09PB		372	29 May 2015	9,020.510 Local	9,020 51	9,020 51		0 00			0 00
				Base	9,020 51	9,020 51		0 00	0 00		0 00
05CF	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	1 000	12 Sep 2014	1.000000	05 Aug 2014 to	05 Aug
1405CFJJJKZ		375	12 Sep 2014	57,675 000 Local	57,675 00	57,675 00		0 00			0 00
				Base	57,675 00	57,675 00		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	05 Aug 2014	1 000000	11 Jul 2014 to	15 Jul 2014
1405CNJJJKP		378	05 Aug 2014	26,986 700 Local	26,986 70	26,986 70		0 00			0 00
				Base	26,986 70	26,986 70		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	10 Nov 2014	1 000000	08 Oct 2014 to	08 Oct 2014
14KFJBBSPJ4		389	10 Nov 2014	6,319 260 Local	6,319.26	6,319 26		0 00			0 00
				Base	6,319 26	6,319 26		0 00	0 00		0 00

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	11 Feb 2015	1 000000	27 Oct 2014 to 27 Oct 2014
15BHJBBSPM4	390	11 Feb 2015	5,225 140	Local 5,225 14	5,225 14	0 00			0 00
				Base 5,225 14	5,225 14	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	06 Feb 2015	1 000000	23 Jan 2015 to 27 Jan 2015
15BEJBBVN6P	392	06 Feb 2015	20,304 290	Local 20,304 29	20,304 29	0 00			0 00
				Base 20,304 29	20,304 29	0 00		0 00	0
05CF	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	1 000	17 Nov 2014	1 000000	24 Oct 2014 to 24 Oct 2014
14KKJBBW373	396	17 Nov 2014	4,000,000 000	Local 4,000,000 00	4,000,000 00	0 00			0 00
				Base 4,000,000 00	4,000,000 00	0 00		0.00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	12 Nov 2014	1 000000	08 Oct 2014 to 14 Oct 2014
14KHJBBQL17	396	12 Nov 2014	25,443 850	Local 25,443 85	25,443 85	0 00			0.00
				Base 25,443 85	25,443 85	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	07 Aug 2014	1 000000	15 Jul 2014 to 23 Jul 2014
1405CNJJJKV	397	07 Aug 2014	24,318 430	Local 24,318 43	24,318 43	0 00			0 00
				Base 24,318 43	24,318 43	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	14 May 2015	1 000000	06 May 2015 to 11 May 2015
15EJJBBWMQR	406	14 May 2015	25,942 250	Local 25,942 25	25,942 25	0 00			0 00
				Base 25,942 25	25,942 25	0 00		0.00	0 00
05CF	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	1 000	25 Nov 2014	1 000000	24 Oct 2014 to 24 Nov
14KQJBBXPR9	408	25 Nov 2014	4,000,000 000	Local 4,000,000 00	4,000,000 00	0 00			0 00
				Base 4,000,000 00	4,000,000 00	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	08 Aug 2014	1 000000	23 Jul 2014 to 23 Jul 2014
1405CNJJJK0	409	08 Aug 2014	29,628 970	Local 29,628 97	29,628 97	0 00			0 00
				Base 29,628 97	29,628 97	0 00		0 00	0 00
05CF	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	02 Dec 2014	1.000000	24 Nov 2014 to 24 Nov 2014
14LBJBBSLKH	410	02 Dec 2014	233 330	Local 233 33	233 33	0.00			0 00
				Base 233 33	233 33	0 00		0 00	0.00

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	19 Feb 2015	1 000000	27 Oct 2014 to 27 Oct 2014
15BMJBBRK8X	412	19 Feb 2015	448 940 Local	448 94	448 94	0.00			0 00
			Base	448 94	448 94	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	14 Nov 2014	1 000000	14 Oct 2014 to 14 Oct 2014
14KJJBBS7S9	415	14 Nov 2014	3,330 260 Local	3,330 26	3,330 26	0 00			0 00
			Base	3,330 26	3,330 26	0 00		0 00	0
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0.035	09 Feb 2015	1 000000	27 Jan 2015 to 27 Jan 2015
15BFJBBRCHW	417	09 Feb 2015	30,225 050 Local	30,225 05	30,225 05	0 00			0 00
			Base	30,225 05	30,225 05	0 00		0 00	0.00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0.035	23 Feb 2015	1 000000	27 Oct 2014 to 28 Oct 2014
15BOJBBQ8V1	420	23 Feb 2015	1,933 240 Local	1,933 24	1,933 24	0 00			0 00
			Base	1,933 24	1,933 24	0 00		0.00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	12 Aug 2014	1 000000	23 Jul 2014 to 29 Jul 2014
1405CNJJJK2	422	12 Aug 2014	33,001 680 Local	33,001 68	33,001.68	0.00			0 00
			Base	33,001 68	33,001.68	0.00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	15 May 2015	1 000000	11 May 2015 to 11 May 2015
15EKJBB39FG	423	15 May 2015	3,986 110 Local	3,986 11	3,986 11	0 00			0 00
			Base	3,986 11	3,986 11	0 00		0.00	0.00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	30 Jun 2015	1 000000	09 Apr 2015 to 09 Apr
15FVJBB36G1	424	30 Jun 2015	24,740 120 Local	24,740 12	24,740 12	0 00			0 00
			Base	24,740 12	24,740 12	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	24 Feb 2015	1 000000	28 Oct 2014 to 28 Oct 2014
15BPJBBQZX5	425	24 Feb 2015	14,972 920 Local	14,972 92	14,972 92	0 00			0 00
			Base	14,972 92	14,972 92	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	02 Jul 2014	1 000000	04 Apr 2014 to 04 Apr 2014
1405CJJJKR8	425	02 Jul 2014	10,349 670 Local	10,349 67	10,349.67	0 00			0 00
			Base	10,349 67	10,349 67	0 00		0 00	0 00



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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	11 Feb 2015	1 000000	27 Jan 2015 to 27 Jan 2015
15BHJBBSPM6		431 11 Feb 2015	14,735 940	Local	14,735 94	14,735 94		0 00		0 00
				Base	14,735 94	14,735 94		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	26 Feb 2015	1 000000	28 Oct 2014 to 30 Oct 2014
15BRJBBSVXL		433 26 Feb 2015	15,101 680	Local	15,101 68	15,101 68		0 00		0 00
				Base	15,101 68	15,101 68		0 00	0 00	0
05CF	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	19 Mar 2015	1 000000	24 Nov 2014 to 19 Feb 2015
15CNJBBR333		438 19 Mar 2015	31,670 490	Local	31,670 49	31,670 49		0 00		0 00
				Base	31,670.49	31,670 49		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	12 Feb 2015	1 000000	27 Jan 2015 to 27 Jan 2015
15BIJBBSVW4		439 12 Feb 2015	22,422 310	Local	22,422 31	22,422 31		0 00		0.00
				Base	22,422 31	22,422 31		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	08 Jul 2014	1 000000	04 Apr 2014 to 04 Apr 2014
1405CJJJKST		443 08 Jul 2014	11,429 020	Local	11,429 02	11,429.02		0 00		0 00
				Base	11,429 02	11,429 02		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	18 Nov 2014	1 000000	14 Oct 2014 to 17 Oct 2014
14KLJBBQ9NB		445 18 Nov 2014	24,983 520	Local	24,983 52	24,983 52		0 00		0 00
				Base	24,983 52	24,983 52		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	20 May 2015	1 000000	11 May 2015 to 12 May
15ENJBBWTNH		445 20 May 2015	9,566.230	Local	9,566 23	9,566 23		0 00		0 00
				Base	9,566 23	9,566 23		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	15 Aug 2014	1 000000	29 Jul 2014 to 11 Aug 2014
1405CNJJJK9		447 15 Aug 2014	20,391 430	Local	20,391 43	20,391 43		0 00		0 00
				Base	20,391 43	20,391 43		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	09 Jul 2014	1 000000	04 Apr 2014 to 04 Apr 2014
1405CJJJKSF		449 09 Jul 2014	5,384 470	Local	5,384 47	5,384 47		0 00		0 00
				Base	5,384 47	5,384 47		0 00	0 00	0 00



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	13 Feb 2015	1 000000 27 Jan 2015 to 27 Jan 2015
15BJJBBSM12	451 13 Feb 2015	3,634 810 Local	3,634 81	3,634 81		0 00	0 00
		Base	3,634 81	3,634 81		0 00	0.00 0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	19 Nov 2014	1 000000 17 Oct 2014 to 22 Oct 2014
14KMJBBQLFW	454 19 Nov 2014	40,442 500 Local	40,442 50	40,442 50		0 00	0 00
		Base	40,442 50	40,442.50		0 00	0 0
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	18 Aug 2014	1 000000 11 Aug 2014 to 11 Aug 2014
1405CNJJJKH	457 18 Aug 2014	35,049 210 Local	35,049.21	35,049 21		0.00	0 00
		Base	35,049 21	35,049 21		0.00	0 00 0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	22 May 2015	1 000000 12 May 2015 to 13 May 2015
15EPJBBVBNR	461 22 May 2015	17,488 160 Local	17,488 16	17,488 16		0 00	0 00
		Base	17,488 16	17,488 16		0 00	0 00 0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	17 Feb 2015	1 000000 27 Jan 2015 to 27 Jan 2015
15BKJBB3GBF	461 17 Feb 2015	573 440 Local	573 44	573 44		0 00	0 00
		Base	573 44	573 44		0 00	0 00 0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	03 Mar 2015	1 000000 30 Oct 2014 to 12 Nov 2014
15CBJBBS27P	462 03 Mar 2015	33,162 830 Local	33,162 83	33,162 83		0 00	0.00
		Base	33,162 83	33,162 83		0 00	0 00 0 00
05C8 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	1 000	28 Aug 2014	1 000000 26 Aug to 26 Aug
1405C8JJJJN	465 28 Aug 2014	200,000 000 Local	200,000 00	200,000 00		0 00	0 00
		Base	200,000 00	200,000 00		0.00	0 00 0 00
05C8 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	1 000	12 Sep 2014	1 000000 26 Aug 2014 to 26 Aug 2014
1405C8JJJJ2	467 12 Sep 2014	4,000,000.000 Local	4,000,000.00	4,000,000 00		0 00	0 00
		Base	4,000,000 00	4,000,000 00		0 00	0 00 0 00
05C8 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	1 000	16 Sep 2014	1 000000 26 Aug 2014 to 26 Aug 2014
1405C8JJJJ5	469 16 Sep 2014	400,000 000 Local	400,000 00	400,000 00		0 00	0 00
		Base	400,000 00	400,000 00		0.00	0.00 0 00

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	04 Mar 2015	1 000000	12 Nov 2014 to	12 Dec 2014
15CCJBBTMZ0		469	04 Mar 2015	47,302 810 Local	47,302 81	47,302 81		0 00			0 00
				Base	47,302 81	47,302 81		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	16 Jul 2014	1 000000	04 Apr 2014 to	07 Apr 2014
1405CJJJJJK		471	16 Jul 2014	20,307 270 Local	20,307 27	20,307 27		0 00			0 00
				Base	20,307 27	20,307 27		0 00	0 00		0 [redacted]
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	21 Nov 2014	1 000000	22 Oct 2014 to	22 Oct 2014
14KOJBBQ4W3		475	21 Nov 2014	12,692 510 Local	12,692 51	12,692 51		0.00			0 00
				Base	12,692 51	12,692 51		0 00	0 00		0 00
05C8	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	1 000	29 Sep 2014	1 000000	26 Aug 2014 to	26 Aug 2014
14ITJBBRSJB		476	29 Sep 2014	6,000,000 000 Local	6,000,000 00	6,000,000 00		0 00			0 00
				Base	6,000,000 00	6,000,000 00		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	27 May 2015	1 000000	13 May 2015 to	19 May 2015
15ERJBBVZ39		478	27 May 2015	29,437 360 Local	29,437 36	29,437 36		0 00			0 00
				Base	29,437 36	29,437 36		0 00	0 00		0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	03 Jul 2014	1 000000	27 May 2014 to	27 May 2014
1405C9JJJRM		484	03 Jul 2014	225,000 000 Local	225,000 00	225,000 00		0 00			0 00
				Base	225,000 00	225,000 00		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	28 May 2015	1 000000	19 May 2015 to	21 May [redacted]
15ESJBBW9P6		484	28 May 2015	5,885 280 Local	5,885 28	5,885 28		0 00			0 00
				Base	5,885 28	5,885 28		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	25 Aug 2014	1 000000	11 Aug 2014 to	11 Aug 2014
1405CNJJJLN		485	25 Aug 2014	6,162 850 Local	6,162 85	6,162 85		0 00			0 00
				Base	6,162 85	6,162 85		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	26 Aug 2014	1 000000	11 Aug 2014 to	11 Aug 2014
1405CNJJJLQ		487	26 Aug 2014	6,283.500 Local	6,283 50	6,283 50		0 00			0 00
				Base	6,283 50	6,283 50		0 00	0 00		0 00



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	09 Mar 2015	1 000000	12 Dec 2014 to	12 Dec 2014
15CFJBBWPPS		489	09 Mar 2015	3,047 170 Local	3,047 17	3,047 17		0 00			0 00
				Base	3,047 17	3,047 17		0 00	0 00		0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	24 Jul 2014	1 000000	27 May 2014 to	27 May 2014
1405C9JJJJV		490	24 Jul 2014	225,000.000 Local	225,000 00	225,000 00		0 00			0 00
				Base	225,000 00	225,000 00		0.00	0 00		0
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Jul 2014	1 000000	27 May 2014 to	27 May 2014
1405C9JJJJ1		492	30 Jul 2014	75,000 000 Local	75,000 00	75,000 00		0 00			0 00
				Base	75,000.00	75,000 00		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	29 May 2015	1 000000	21 May 2015 to	26 May 2015
15ETJBB09PN		494	29 May 2015	16,772.150 Local	16,772 15	16,772 15		0 00			0 00
				Base	16,772 15	16,772 15		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	10 Mar 2015	1 000000	12 Dec 2014 to	12 Dec 2014
15CGJBBTV1Q		494	10 Mar 2015	4,258 380 Local	4,258 38	4,258 38		0 00			0 00
				Base	4,258 38	4,258 38		0 00	0 00		0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	01 Aug 2014	1 000000	27 May 2014 to	27 May 2014
1405C9JJJJ4		496	01 Aug 2014	278,791 540 Local	278,791 54	278,791 54		0 00			0 00
				Base	278,791 54	278,791 54		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	22 Jul 2014	1 000000	07 Apr 2014 to	16 Apr
1405CJJJJJS		499	22 Jul 2014	20,515 150 Local	20,515 15	20,515 15		0 00			0 00
				Base	20,515 15	20,515 15		0 00	0 00		0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	29 Aug 2014	1 000000	27 May 2014 to	27 May 2014
1405C9JJJKT		500	29 Aug 2014	97,647 410 Local	97,647 41	97,647 41		0 00			0 00
				Base	97,647 41	97,647 41		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	11 Mar 2015	1 000000	12 Dec 2014 to	12 Dec 2014
15CHJBBSZHV		500	11 Mar 2015	22,152.910 Local	22,152 91	22,152 91		0 00			0 00
				Base	22,152 91	22,152.91		0 00	0 00		0 00



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security	Stl Date / Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	27 Aug 2014	1 000000	11 Aug 2014 to 11 Aug 2014
1405CNJJJLS	501 27 Aug 2014		3,808 390	Local	3,808 39	3,808 39		0 00		0 00
				Base	3,808 39	3,808 39		0 00	0.00	0 00
05C8 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	1 000	19 Mar 2015	1 000000	26 Aug 2014 to 26 Aug 2014
15CNJBBR339	502 19 Mar 2015		392,714 920	Local	392,714.92	392,714 92		0 00		0 00
				Base	392,714.92	392,714 92		0 00	0 00	0
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	12 Mar 2015	1 000000	12 Dec 2014 to 12 Dec 2014
15CIJBBTMGM	502 12 Mar 2015		4,473 190	Local	4,473 19	4,473 19		0 00		0 00
				Base	4,473 19	4,473 19		0.00	0 00	0 00
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	16 Jul 2014	1 000000	03 Jun 2014 to 15 Jul 2014
1405C5JJJJN	503 16 Jul 2014		109,504 690	Local	109,504 69	109,504 69		0 00		0 00
				Base	109,504 69	109,504 69		0 00	0 00	0 00
05C9 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	29 Sep 2014	1.000000	27 May 2014 to 27 May 2014
14ITJBBRSJG	506 29 Sep 2014		75,000 000	Local	75,000 00	75,000 00		0 00		0 00
				Base	75,000 00	75,000 00		0 00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	26 Nov 2014	1 000000	22 Oct 2014 to 23 Oct 2014
14KRJBBR1S1	507 26 Nov 2014		15,764 840	Local	15,764 84	15,764 84		0 00		0 00
				Base	15,764 84	15,764 84		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	13 Mar 2015	1 000000	12 Dec 2014 to 12 Jan
15CJJBBT07D	507 13 Mar 2015		10,583 830	Local	10,583 83	10,583 83		0 00		0 00
				Base	10,583 83	10,583 83		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	23 Jul 2014	1 000000	16 Apr 2014 to 16 Apr 2014
1405CJJJJJW	507 23 Jul 2014		2,880 400	Local	2,880 40	2,880 40		0 00		0 00
				Base	2,880 40	2,880 40		0 00	0 00	0.00
05C9 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	17 Oct 2014	1 000000	27 May 2014 to 27 May 2014
14JMJBBPXNR	510 17 Oct 2014		300,000 000	Local	300,000 00	300,000 00		0 00		0 00
				Base	300,000 00	300,000 00		0 00	0 00	0 00

Realized Gain/Loss

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Oct 2014	1 000000	27 May 2014 to	18 Jul 2014
14JVJBBQQRM		512	30 Oct 2014	1,100,000 000	Local 1,100,000 00	1,100,000 00		0 00			0 00
					Base 1,100,000 00	1,100,000 00		0 00	0 00		0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0.035	24 Nov 2014	1 000000	18 Jul 2014 to	23 Jul 2014
14KPJBBQW2H		516	24 Nov 2014	598,195.570	Local 598,195.57	598,195.57		0 00			0 00
					Base 598,195 57	598,195 57		0 00	0 00		0
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	28 Jul 2014	1 000000	15 Jul 2014 to	24 Jul 2014
1405C5JJJJ0		517	28 Jul 2014	146,820 120	Local 146,820 12	146,820 12		0 00			0 00
					Base 146,820 12	146,820 12		0 00	0.00		0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	26 Nov 2014	1.000000	23 Jul 2014 to	23 Jul 2014
14KRJBBR1S2		518	26 Nov 2014	465,000 000	Local 465,000 00	465,000.00		0 00			0 00
					Base 465,000 00	465,000 00		0 00	0 00		0 00
05C8	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	1 000	23 Jun 2015	1 000000	04 Jun 2015 to	19 Jun 2015
15FQJBBWXHX		519	23 Jun 2015	10,500,000 000	Local 10,500,000 00	10,500,000.00		0.00			0 00
					Base 10,500,000 00	10,500,000.00		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	1 000	03 Jun 2015	1 000000	01 Jun 2015 to	01 Jun 2015
15FCJBB0T85		519	03 Jun 2015	15,337 970	Local 15,337 97	15,337 97		0 00			0 00
					Base 15,337.97	15,337 97		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	25 Jul 2014	1 000000	16 Apr 2014 to	17 Apr
1405CJJJJJZ		519	25 Jul 2014	14,637 610	Local 14,637 61	14,637 61		0 00			0 00
					Base 14,637 61	14,637 61		0 00	0 00		0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	04 Dec 2014	1 000000	23 Jul 2014 to	23 Jul 2014
14LDJBBQRMN		522	04 Dec 2014	50,000 000	Local 50,000 00	50,000 00		0 00			0 00
					Base 50,000 00	50,000 00		0 00	0 00		0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Jul 2014	1.000000	24 Jul 2014 to	29 Jul 2014
1405C5JJJJ5		523	30 Jul 2014	54,987.260	Local 54,987 26	54,987 26		0 00			0 00
					Base 54,987 26	54,987 26		0 00	0 00		0 00

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	28 Nov 2014	1 000000	23 Oct 2014 to 24 Oct 2014
14KSJBBQX9H	523	28 Nov 2014	20,687 780	Local 20,687 78	20,687 78	0 00			0 00
				Base 20,687 78	20,687 78	0 00		0 00	0.00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	10 Dec 2014	1 000000	23 Jul 2014 to 23 Jul 2014
14LHJBBRMFJ	524	10 Dec 2014	100,000 000	Local 100,000 00	100,000 00	0.00			0 00
				Base 100,000 00	100,000 00	0 00		0 00	0 [redacted]
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	12 Dec 2014	1 000000	23 Jul 2014 to 23 Jul 2014
14LJJBBSR99	526	12 Dec 2014	100,000.000	Local 100,000 00	100,000 00	0 00			0 00
				Base 100,000 00	100,000 00	0 00		0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	01 Aug 2014	1.000000	29 Jul 2014 to 31 Jul 2014
1405C5JJJJC	527	01 Aug 2014	110,463 700	Local 110,463 70	110,463 70	0 00			0 00
				Base 110,463 70	110,463 70	0 00		0 00	0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	18 Dec 2014	1 000000	23 Jul 2014 to 23 Jul 2014
14LNJBBSD0R	528	18 Dec 2014	1,000,000 000	Local 1,000,000.00	1,000,000 00	0 00			0 00
				Base 1,000,000 00	1,000,000 00	0 00		0 00	0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	30 Dec 2014	1 000000	23 Jul 2014 to 23 Jul 2014
14LUJBBQW6X	530	30 Dec 2014	81,869 000	Local 81,869 00	81,869.00	0 00			0 00
				Base 81,869 00	81,869 00	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	18 Mar 2015	1 000000	12 Jan 2015 to 13 Jan [redacted]
15CMJBBSQS0	530	18 Mar 2015	25,450 150	Local 25,450 15	25,450 15	0 00			0 00
				Base 25,450 15	25,450.15	0 00		0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	08 Aug 2014	1 000000	31 Jul 2014 to 07 Aug 2014
1405C5JJJKN	533	08 Aug 2014	55,111 160	Local 55,111 16	55,111 16	0 00			0.00
				Base 55,111 16	55,111 16	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	30 Jul 2014	1 000000	17 Apr 2014 to 17 Apr 2014
1405CJJJJJ3	533	30 Jul 2014	2,340 330	Local 2,340 33	2,340 33	0 00			0 00
				Base 2,340.33	2,340 33	0 00		0 00	0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security	Stl Date / Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05C9 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	09 Jan 2015	1 000000	23 Jul 2014 to 23 Jul 2014
15AFJBBVCTW	534 09 Jan 2015		125,000 000	Local	125,000 00	125,000 00		0 00		0 00
				Base	125,000 00	125,000 00		0 00	0 00	0 00
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	12 Aug 2014	1 000000	07 Aug 2014 to 07 Aug 2014
1405C5JJJKS	535 12 Aug 2014		20,973 340	Local	20,973 34	20,973 34		0 00		0 00
				Base	20,973 34	20,973 34		0 00	0 00	0
05C6 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	1 000	18 Jul 2014	1 000000	10 Dec 2013 to 10 Dec 2013
1405C6JJJJK	535 18 Jul 2014		2,920 960	Local	2,920 96	2,920 96		0 00		0 00
				Base	2,920 96	2,920 96		0 00	0.00	0.00
05C9 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0.035	16 Jan 2015	1 000000	23 Jul 2014 to 23 Jul 2014
15AKJBBXFJR	536 16 Jan 2015		25,000 000	Local	25,000 00	25,000 00		0 00		0 00
				Base	25,000 00	25,000 00		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	19 Mar 2015	1 000000	13 Jan 2015 to 13 Jan 2015
15CNJBBR334	538 19 Mar 2015		17,121 900	Local	17,121.90	17,121 90		0 00		0 00
				Base	17,121 90	17,121 90		0 00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	1 000	05 Jun 2015	1 000000	01 Jun 2015 to 01 Jun 2015
15FEJBB1NTD	538 05 Jun 2015		1,136 860	Local	1,136 86	1,136 86		0 00		0 00
				Base	1,136 86	1,136 86		0 00	0 00	0 00
05C9 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	23 Jan 2015	1.000000	23 Jul 2014 to 23 Jul 2
15AOJBBR1RW	538 23 Jan 2015		838 000	Local	838 00	838 00		0 00		0 00
				Base	838 00	838 00		0 00	0 00	0.00
05C9 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	26 Jan 2015	1 000000	23 Jul 2014 to 23 Jul 2014
15APJBB01Z0	540 26 Jan 2015		132,259.000	Local	132,259 00	132,259 00		0 00		0.00
				Base	132,259 00	132,259 00		0 00	0 00	0 00
05C6 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	1 000	19 Mar 2015	1.000000	12 Aug 2014 to 03 Nov 2014
15CNJBBR338	541 19 Mar 2015		694.610	Local	694 61	694 61		0.00		0 00
				Base	694 61	694 61		0 00	0 00	0 00



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	19 Aug 2014	1 000000	07 Aug 2014 to	07 Aug 2014
1405C5JJJK0		541	19 Aug 2014	86 930 Local	86 93	86 93		0.00			0 00
				Base	86 93	86 93		0 00	0 00		0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	29 Jan 2015	1 000000	23 Jul 2014 to	23 Jul 2014
15ASJBBQ1DW		542	29 Jan 2015	450,000 000 Local	450,000 00	450,000 00		0 00			0.00
				Base	450,000 00	450,000 00		0 00	0.00		0
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	20 Mar 2015	1 000000	13 Jan 2015 to	13 Jan 2015
15COJBBS5K4		543	20 Mar 2015	8,869 390 Local	8,869 39	8,869 39		0 00			0 00
				Base	8,869 39	8,869 39		0 00	0.00		0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Jan 2015	1 000000	23 Jul 2014 to	12 Sep 2014
15ATJBBZW6T		544	30 Jan 2015	2,177,585 760 Local	2,177,585 76	2,177,585 76		0 00			0 00
				Base	2,177,585 76	2,177,585 76		0 00	0 00		0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	03 Feb 2015	1 000000	12 Sep 2014 to	12 Sep 2014
15BBJBBS7WH		546	03 Feb 2015	150,000 000 Local	150,000 00	150,000 00		0 00			0 00
				Base	150,000 00	150,000 00		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	23 Mar 2015	1 000000	13 Jan 2015 to	13 Jan 2015
15CPJBBSQ84		547	23 Mar 2015	38,488 460 Local	38,488 46	38,488 46		0 00			0 00
				Base	38,488 46	38,488 46		0 00	0 00		0.00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	24 Mar 2015	1 000000	13 Jan 2015 to	14 Jan
15CQJBBSVW		551	24 Mar 2015	3,381 370 Local	3,381 37	3,381 37		0 00			0 00
				Base	3,381 37	3,381 37		0 00	0 00		0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	20 Feb 2015	1 000000	12 Sep 2014 to	12 Sep 2014
15BNJBBRKXD		552	20 Feb 2015	525,000 000 Local	525,000 00	525,000 00		0 00			0 00
				Base	525,000 00	525,000 00		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	1 000	08 Jun 2015	1 000000	01 Jun 2015 to	02 Jun 2015
15FFJBBX30D		553	08 Jun 2015	8,779.790 Local	8,779.79	8,779.79		0.00			0 00
				Base	8,779 79	8,779 79		0 00	0 00		0 00

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	25 Mar 2015	1 000000	12 Sep 2014 to 12 Sep 2014
15CRJBB2L91		558 25 Mar 2015	400,000 000	Local	400,000 00	400,000 00		0 00		0 00
				Base	400,000 00	400,000 00		0 00	0 00	0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Mar 2015	1 000000	12 Sep 2014 to 12 Sep 2014
15CUJBBTPBX		560 30 Mar 2015	13,288 000	Local	13,288 00	13,288 00		0 00		0 00
				Base	13,288 00	13,288 00		0 00	0 00	0
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	27 Feb 2015	1 000000	27 Jan 2015 to 02 Feb 2015
15BSJBBXJWM		562 27 Feb 2015	32,019 820	Local	32,019 82	32,019 82		0 00		0 00
				Base	32,019.82	32,019 82		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	09 Jun 2015	1 000000	02 Jun 2015 to 04 Jun 2015
15FGJBBV4N7		563 09 Jun 2015	17,799 970	Local	17,799 97	17,799 97		0 00		0 00
				Base	17,799 97	17,799 97		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	26 Mar 2015	1.000000	14 Jan 2015 to 14 Jan 2015
15CSJBBVHL7		563 26 Mar 2015	2,815 580	Local	2,815 58	2,815 58		0 00		0 00
				Base	2,815.58	2,815 58		0 00	0.00	0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	02 Apr 2015	1 000000	12 Sep 2014 to 12 Sep 2014
15DBJBBZS8M		564 02 Apr 2015	150,000 000	Local	150,000 00	150,000 00		0 00		0 00
				Base	150,000 00	150,000 00		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	04 Aug 2014	1 000000	17 Apr 2014 to 25 Apr
1405CJJJJJ5		564 04 Aug 2014	26,550 680	Local	26,550 68	26,550 68		0 00		0 00
				Base	26,550 68	26,550.68		0 00	0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	05 Sep 2014	1 000000	07 Aug 2014 to 04 Sep 2014
1405C5JJJKG		565 05 Sep 2014	241,536 400	Local	241,536 40	241,536 40		0 00		0 00
				Base	241,536 40	241,536 40		0 00	0 00	0 00
05C9	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	23 Apr 2015	1 000000	12 Sep 2014 to 12 Sep 2014
15DQJBBRZ43		566 23 Apr 2015	2,800,000 000	Local	2,800,000 00	2,800,000.00		0 00		0 00
				Base	2,800,000 00	2,800,000 00		0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	05 Aug 2014	1 000000 25 Apr 2014 to 01 May 2014
1405CJJJJJB	566 05 Aug 2014		46,128 710	Local	46,128 71	46,128 71		0 00	0 00
				Base	46,128 71	46,128 71		0 00	0 00 0 00
05C9 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0.035	30 Apr 2015	1 000000 12 Sep 2014 to 12 Sep 2014
15DVJBB0HM3	568 30 Apr 2015		85,899 150	Local	85,899 15	85,899 15		0 00	0 00
				Base	85,899 15	85,899 15		0 00	0 00 0
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	01 Dec 2014	1 000000 24 Oct 2014 to 27 Oct 2014
14LAJBCBV7L	568 01 Dec 2014		49,944 530	Local	49,944 53	49,944 53		0 00	0 00
				Base	49,944 53	49,944 53		0 00	0 00 0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	06 Aug 2014	1 000000 01 May 2014 to 01 May 2014
1405CJJJJJD	569 06 Aug 2014		6,909 940	Local	6,909 94	6,909 94		0 00	0 00
				Base	6,909 94	6,909 94		0 00	0 00 0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	27 Mar 2015	1 000000 14 Jan 2015 to 21 Jan 2015
15CTJBBW6NK	569 27 Mar 2015		5,188 860	Local	5,188 86	5,188 86		0 00	0 00
				Base	5,188.86	5,188.86		0 00	0 00 0 00
05C9 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0.035	12 May 2015	1 000000 12 Sep 2014 to 12 Sep 2014
15EHJBBVLMD	570 12 May 2015		150,000 000	Local	150,000 00	150,000 00		0 00	0 00
				Base	150,000.00	150,000 00		0 00	0.00 0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	30 Mar 2015	1 000000 21 Jan 2015 to 27 Jan
15CUJBBTPBS	572 30 Mar 2015		37,215 550	Local	37,215 55	37,215 55		0 00	0 00
				Base	37,215 55	37,215 55		0 00	0 00 0 00
05C9 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	28 May 2015	1 000000 12 Sep 2014 to 12 Sep 2014
15ESJBBW9QJ	574 28 May 2015		1,000,000 000	Local	1,000,000 00	1,000,000 00		0 00	0 00
				Base	1,000,000 00	1,000,000 00		0 00	0 00 0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	31 Mar 2015	1 000000 27 Jan 2015 to 10 Feb 2015
15CVJBB0QTL	575 31 Mar 2015		35,986 710	Local	35,986 71	35,986 71		0 00	0.00
				Base	35,986.71	35,986 71		0 00	0 00 0 00



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05C9 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	04 Jun 2015	1 000000 12 Sep 2014 to 19 Mar 2015
15FDJBBWDX2	578 04 Jun 2015	3,000,000 000 Local	3,000,000 00	3,000,000 00		0 00	0 00
		Base	3,000,000 00	3,000,000 00		0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	12 Jun 2015	1 000000 04 Jun 2015 to 04 Jun 2015
15FJJBBWFW2	579 12 Jun 2015	2,465.760 Local	2,465 76	2,465 76		0 00	0 00
		Base	2,465 76	2,465 76		0 00	0 00
05C9 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	24 Jun 2015	1 000000 19 Mar 2015 to 12 Jun 2015
15FRJBBWKQJ	582 24 Jun 2015	1,300,000 000 Local	1,300,000.00	1,300,000 00		0 00	0 00
		Base	1,300,000 00	1,300,000 00		0 00	0.00 0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0.035	02 Apr 2015	1 000000 10 Feb 2015 to 10 Feb 2015
15DBJBBZS8K	584 02 Apr 2015	7,752 540 Local	7,752 54	7,752 54		0 00	0 00
		Base	7,752 54	7,752 54		0 00	0.00 0.00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	06 Apr 2015	1 000000 10 Feb 2015 to 10 Feb 2015
15DDJBBTFZG	586 06 Apr 2015	3,497 420 Local	3,497 42	3,497 42		0 00	0 00
		Base	3,497 42	3,497.42		0 00	0 00 0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	14 Aug 2014	1 000000 01 May 2014 to 01 May 2014
1405CJJJJKM	588 14 Aug 2014	2,397 490 Local	2,397 49	2,397 49		0 00	0 00
		Base	2,397 49	2,397 49		0 00	0 00 0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	07 Apr 2015	1 000000 10 Feb 2015 to 10 Feb
15DEJBBXDZR	588 07 Apr 2015	2,004 280 Local	2,004 28	2,004 28		0 00	0 00
		Base	2,004 28	2,004.28		0 00	0 00 0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	15 Aug 2014	1 000000 01 May 2014 to 01 May 2014
1405CJJJJKP	591 15 Aug 2014	3,065 820 Local	3,065 82	3,065 82		0 00	0.00
		Base	3,065 82	3,065 82		0 00	0 00 0 00
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	20 Oct 2014	1 000000 04 Sep 2014 to 04 Sep 2014
14JNJBBQ47F	593 20 Oct 2014	23,132 230 Local	23,132 23	23,132 23		0 00	0.00
		Base	23,132 23	23,132 23		0 00	0 00 0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys										
SSB Trade ID	Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	08 Jul 2014	1 000000	14 May 2014 to 30 May 2014
1405CAJJJCS	594	08 Jul 2014	186,308 400	Local	186,308 40	186,308 40		0 00		0 00
				Base	186,308 40	186,308 40		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	18 Aug 2014	1.000000	01 May 2014 to 01 May 2014
1405CJJJJKR	594	18 Aug 2014	1,409 630	Local	1,409 63	1,409 63		0 00		0.00
				Base	1,409 63	1,409 63		0 00	0 00	0
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	21 Oct 2014	1 000000	04 Sep 2014 to 04 Sep 2014
14JOJBBPJ2T	595	21 Oct 2014	7,496 150	Local	7,496 15	7,496 15		0 00		0 00
				Base	7,496 15	7,496 15		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	19 Aug 2014	1 000000	01 May 2014 to 01 May 2014
1405CJJJJKT	596	19 Aug 2014	571 770	Local	571 77	571 77		0 00		0 00
				Base	571 77	571 77		0.00	0 00	0.00
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	09 Jul 2014	1 000000	30 May 2014 to 30 May 2014
1405CAJJJC6	598	09 Jul 2014	44,136 870	Local	44,136 87	44,136 87		0 00		0 00
				Base	44,136 87	44,136 87		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	20 Aug 2014	1 000000	01 May 2014 to 01 May 2014
1405CJJJJKW	598	20 Aug 2014	2,624 140	Local	2,624 14	2,624 14		0 00		0.00
				Base	2,624 14	2,624 14		0.00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	03 Dec 2014	1 000000	27 Oct 2
14LCJBBRHKG	601	03 Dec 2014	18,039 870	Local	18,039 87	18,039 87		0 00		0 00
				Base	18,039 87	18,039 87		0 00	0.00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	21 Apr 2015	1.000000	10 Feb 2015 to 10 Feb 2015
15DOJBBS7BJ	607	21 Apr 2015	9,977 730	Local	9,977 73	9,977 73		0 00		0.00
				Base	9,977 73	9,977 73		0 00	0 00	0 00
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	06 Nov 2014	1 000000	04 Sep 2014 to 03 Oct 2014
14KDJBBSJS2	609	06 Nov 2014	58,064 210	Local	58,064 21	58,064 21		0 00		0 00
				Base	58,064 21	58,064 21		0 00	0 00	0 00



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	04 Mar 2015	1 000000 02 Feb 2015 to 05 Feb 2015
15CCJBBTM0C	609 04 Mar 2015	56,884.650	Local 56,884 65	56,884 65	0 00		0 00
			Base 56,884 65	56,884 65	0 00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	18 Jun 2015	1 000000 04 Jun 2015 to 04 Jun 2015
15FNJBBXZLL	610 18 Jun 2015	18,711 380	Local 18,711 38	18,711.38	0 00		0 00
			Base 18,711 38	18,711 38	0 00	0 00	0
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	22 Apr 2015	1 000000 10 Feb 2015 to 10 Feb 2015
15DPJBBVLP9	613 22 Apr 2015	42,178 110	Local 42,178 11	42,178 11	0 00		0 00
			Base 42,178 11	42,178 11	0 00	0 00	0 00
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	07 Nov 2014	1 000000 03 Oct 2014 to 31 Oct 2014
14KEJBBVV6C	614 07 Nov 2014	20,611 990	Local 20,611 99	20,611 99	0 00		0 00
			Base 20,611 99	20,611.99	0 00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	19 Jun 2015	1 000000 04 Jun 2015 to 04 Jun 2015
15FOJBBW98N	616 19 Jun 2015	2,709 120	Local 2,709.12	2,709 12	0 00		0 00
			Base 2,709 12	2,709 12	0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	27 Aug 2014	1 000000 01 May 2014 to 01 May 2014
1405CJJJJK3	618 27 Aug 2014	4,661 330	Local 4,661 33	4,661 33	0 00		0 00
			Base 4,661 33	4,661 33	0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0.035	23 Apr 2015	1 000000 10 Feb 2015 to 10 Feb
15DQJBBRZ4R	619 23 Apr 2015	811 750	Local 811 75	811.75	0.00		0 00
			Base 811 75	811.75	0.00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	12 Sep 2014	1 000000 11 Aug 2014 to 08 Sep 2014
1405CNJJJL6	621 12 Sep 2014	1,017,749.630	Local 1,017,749.63	1,017,749 63	0 00		0 00
			Base 1,017,749 63	1,017,749 63	0 00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	04 Dec 2014	1.000000 27 Oct 2014 to 31 Oct 2014
14LDJBBQRML	621 04 Dec 2014	67,674 710	Local 67,674 71	67,674.71	0 00		0 00
			Base 67,674 71	67,674 71	0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security	Stl Date / Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	17 Jul 2014	1 000000	30 May 2014 to 16 Jul 2014
1405CAJJJMT	623 17 Jul 2014		141,155 290	Local	141,155 29	141,155 29		0 00		0 00
				Base	141,155 29	141,155 29		0 00	0 00	0 00
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	14 Nov 2014	1 000000	31 Oct 2014 to 03 Nov 2014
14KJJBBS7TB	625 14 Nov 2014		48,282 710	Local	48,282 71	48,282 71		0 00		0 00
				Base	48,282 71	48,282 71		0 00	0 00	0 [redacted]
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	28 Aug 2014	1 000000	01 May 2014 to 01 May 2014
1405CJJJJK5	630 28 Aug 2014		5,729 070	Local	5,729 07	5,729 07		0 00		0 00
				Base	5,729 07	5,729 07		0 00	0 00	0.00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	05 Dec 2014	1 000000	31 Oct 2014 to 03 Nov 2014
14LEJBBVBC5	633 05 Dec 2014		17,867 960	Local	17,867 96	17,867 96		0 00		0 00
				Base	17,867 96	17,867 96		0 00	0 00	0 00
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	06 Mar 2015	1 000000	05 Feb 2015 to 23 Feb 2015
15CEJBBVSJG	634 06 Mar 2015		111,276 330	Local	111,276 33	111,276 33		0 00		0.00
				Base	111,276 33	111,276.33		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	29 Apr 2015	1 000000	10 Feb 2015 to 10 Feb 2015
15DUJBBS3JG	635 29 Apr 2015		5,378 060	Local	5,378 06	5,378 06		0 00		0 00
				Base	5,378 06	5,378 06		0 00	0 00	0 00
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	01 Dec 2014	1 000000	03 Nov 2014 to 03 Nov [redacted]
14LAJBCBV7N	637 01 Dec 2014		0 010	Local	0 01	0 01		0 00		0 00
				Base	0 01	0 01		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	30 Apr 2015	1 000000	10 Feb 2015 to 10 Feb 2015
15DVJBB0HMR	638 30 Apr 2015		3,396 420	Local	3,396 42	3,396 42		0 00		0 00
				Base	3,396 42	3,396 42		0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	29 Aug 2014	1 000000	01 May 2014 to 01 May 2014
1405CJJJJK7	639 29 Aug 2014		19 020	Local	19 02	19 02		0 00		0.00
				Base	19 02	19 02		0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	04 Dec 2014	1 000000	03 Nov 2014 to 13 Nov 2014
14LDJBBQRMM		642 04 Dec 2014	59,398 060	Local	59,398 06	59,398 06		0 00		0 00
				Base	59,398 06	59,398.06		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	28 Jul 2014	1 000000	16 Jul 2014 to 18 Jul 2014
1405CAJJJMZ		645 28 Jul 2014	131,674 740	Local	131,674 74	131,674 74		0 00		0 00
				Base	131,674 74	131,674 74		0 00	0 00	0 [redacted]
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	25 Jun 2015	1 000000	04 Jun 2015 to 04 Jun 2015
15FSJBB34Q2		645 25 Jun 2015	3,057 150	Local	3,057 15	3,057 15		0 00		0 00
				Base	3,057 15	3,057.15		0.00	0.00	0.00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	03 Sep 2014	1 000000	01 May 2014 to 01 May 2014
1405CJJJJKC		648 03 Sep 2014	8,131 460	Local	8,131.46	8,131 46		0 00		0 00
				Base	8,131 46	8,131 46		0.00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	29 Jul 2014	1 000000	18 Jul 2014 to 18 Jul 2014
1405CAJJJM4		649 29 Jul 2014	98,113 870	Local	98,113 87	98,113 87		0 00		0 00
				Base	98,113 87	98,113 87		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	17 Sep 2014	1 000000	08 Sep 2014 to 09 Sep 2014
1405CNJJJMT		649 17 Sep 2014	40,516 890	Local	40,516 89	40,516 89		0 00		0 00
				Base	40,516 89	40,516 89		0 00	0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	17 Dec 2014	1 000000	13 Nov 2014 to 16 Dec [redacted]
14LMJBBR3SN		650 17 Dec 2014	115,542.100	Local	115,542 10	115,542 10		0.00		0.00
				Base	115,542 10	115,542 10		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	04 Sep 2014	1 000000	01 May 2014 to 01 May 2014
1405CJJJJKF		654 04 Sep 2014	6,116 600	Local	6,116 60	6,116 60		0 00		0 00
				Base	6,116 60	6,116.60		0.00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	31 Jul 2014	1 000000	18 Jul 2014 to 18 Jul 2014
1405CAJJJM6		659 31 Jul 2014	6,945 660	Local	6,945 66	6,945 66		0 00		0 00
				Base	6,945 66	6,945 66		0 00	0 00	0 00



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	05 Sep 2014	1 000000	01 May 2014 to 01 May 2014
1405CJJJJKH	659	05 Sep 2014	3,132 350	Local 3,132 35	3,132 35	0 00			0 00
				Base 3,132 35	3,132 35	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	08 Sep 2014	1 000000	01 May 2014 to 01 May 2014
1405CJJJJLK	664	08 Sep 2014	4,683 490	Local 4,683 49	4,683 49	0 00			0 00
				Base 4,683 49	4,683 49	0 00		0 00	0 [redacted]
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	07 May 2015	1 000000	10 Feb 2015 to 12 Feb 2015
15EEJBBZMF9	665	07 May 2015	17,004 090	Local 17,004 09	17,004 09	0 00			0 00
				Base 17,004 09	17,004 09	0 00		0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	14 Jan 2015	1 000000	16 Dec 2014 to 16 Dec 2014
15AIJBBS2R9	667	14 Jan 2015	59,686 370	Local 59,686 37	59,686 37	0 00			0 00
				Base 59,686 37	59,686 37	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	10 Mar 2015	1 000000	23 Feb 2015 to 23 Feb 2015
15CGJBBTV1S	668	10 Mar 2015	36,143 770	Local 36,143 77	36,143 77	0 00			0.00
				Base 36,143 77	36,143 77	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	09 Sep 2014	1 000000	01 May 2014 to 01 May 2014
1405CJJJJLM	669	09 Sep 2014	14,216 030	Local 14,216 03	14,216 03	0.00			0 00
				Base 14,216 03	14,216 03	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	29 Jun 2015	1 000000	04 Jun [redacted]
15FUJBBZGN7	669	29 Jun 2015	5,852.800	Local 5,852 80	5,852 80	0 00			0 00
				Base 5,852 80	5,852 80	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0.035	08 May 2015	1 000000	12 Feb 2015 to 12 Feb 2015
15EFJBBW1DL	669	08 May 2015	2,507 230	Local 2,507 23	2,507.23	0 00			0 00
				Base 2,507 23	2,507.23	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	09 Dec 2014	1.000000	03 Nov 2014 to 03 Nov 2014
14LGJBBR6DN	670	09 Dec 2014	9,669 430	Local 9,669 43	9,669 43	0 00			0 00
				Base 9,669 43	9,669 43	0 00		0.00	0.00

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	11 May 2015	1 000000	12 Feb 2015 to	12 Feb 2015
15EGJBBWNW		672	11 May 2015	3,039 290	Local 3,039 29	3,039.29		0 00			0.00
					Base 3,039 29	3,039 29		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	22 Sep 2014	1 000000	09 Sep 2014 to	10 Sep 2014
14IOJBBPP64		678	22 Sep 2014	16,599 060	Local 16,599 06	16,599 06		0 00			0 00
					Base 16,599 06	16,599 06		0 00	0.00		0 [redacted]
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	11 Sep 2014	1 000000	01 May 2014 to	01 May 2014
1405CJJJJLQ		678	11 Sep 2014	4,487 830	Local 4,487 83	4,487 83		0 00			0 00
					Base 4,487 83	4,487 83		0 00	0 00		0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	28 Jan 2015	1 000000	16 Dec 2014 to	16 Dec 2014
15ARJBBRG5X		679	28 Jan 2015	1,629 840	Local 1,629 84	1,629 84		0 00			0 00
					Base 1,629 84	1,629 84		0 00	0 00		0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	06 Feb 2015	1 000000	16 Dec 2014 to	13 Jan 2015
15BEJBBVN6S		681	06 Feb 2015	43,523 820	Local 43,523.82	43,523 82		0 00			0 00
					Base 43,523 82	43,523 82		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	12 Sep 2014	1.000000	01 May 2014 to	01 May 2014
1405CJJJJLS		681	12 Sep 2014	2,347 850	Local 2,347 85	2,347 85		0 00			0 00
					Base 2,347 85	2,347 85		0.00	0.00		0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	21 Jul 2014	1 000000	03 Mar 2014 to	04 Mar [redacted]
1405CMJJJJG		683	21 Jul 2014	2,817.170	Local 2,817 17	2,817 17		0 00			0 00
					Base 2,817 17	2,817 17		0 00	0 00		0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	11 Mar 2015	1 000000	23 Feb 2015 to	26 Feb 2015
15CHJBBSZHW		684	11 Mar 2015	157,366 380	Local 157,366 38	157,366 38		0 00			0 00
					Base 157,366 38	157,366 38		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	18 May 2015	1 000000	12 Feb 2015 to	13 Feb 2015
15ELJBBWQH7		686	18 May 2015	6,907 400	Local 6,907 40	6,907 40		0 00			0 00
					Base 6,907 40	6,907 40		0 00	0 00		0 00

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0.035	07 Aug 2014	1 000000	04 Mar 2014 to 28 May 2014
1405CMJJJKJ		687 07 Aug 2014	53,712 640	Local	53,712 64	53,712 64		0 00		0 00
				Base	53,712 64	53,712 64		0 00	0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	13 Feb 2015	1 000000	13 Jan 2015 to 09 Feb 2015
15BJJBBSM13		689 13 Feb 2015	62,051 940	Local	62,051 94	62,051 94		0 00		0.00
				Base	62,051 94	62,051 94		0 00	0.00	0.[redacted]
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	11 Jul 2014	1 000000	21 Mar 2014 to 21 Mar 2014
1405CIJJJ6H		690 11 Jul 2014	27,085 940	Local	27,085 94	27,085 94		0 00		0 00
				Base	27,085 94	27,085 94		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	19 May 2015	1 000000	13 Feb 2015 to 20 Feb 2015
15EMJBBTN93		690 19 May 2015	17,068 830	Local	17,068 83	17,068 83		0 00		0 00
				Base	17,068 83	17,068 83		0 00	0 00	0.00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Jun 2015	1 000000	04 Jun 2015 to 15 Jun 2015
15FVJBB36JK		692 30 Jun 2015	52,125 930	Local	52,125 93	52,125 93		0 00		0 00
				Base	52,125 93	52,125 93		0 00	0.00	0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	14 Jul 2014	1 000000	21 Mar 2014 to 21 Mar 2014
1405CIJJJSD		693 14 Jul 2014	12,649 210	Local	12,649 21	12,649 21		0 00		0.00
				Base	12,649.21	12,649 21		0 00	0 00	0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	29 Aug 2014	1 000000	28 May 2014 to 28 May[redacted]
1405CMJJJLL		696 29 Aug 2014	12,040 560	Local	12,040 56	12,040 56		0 00		0 00
				Base	12,040 56	12,040 56		0 00	0 00	0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	21 Jul 2014	1 000000	21 Mar 2014 to 21 Mar 2014
1405CIJJJTL		699 21 Jul 2014	31,538 600	Local	31,538 60	31,538 60		0 00		0 00
				Base	31,538 60	31,538 60		0 00	0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	20 Feb 2015	1 000000	09 Feb 2015 to 09 Feb 2015
15BNJBBRKXC		700 20 Feb 2015	10,185 910	Local	10,185 91	10,185 91		0 00		0 00
				Base	10,185.91	10,185.91		0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	13 Mar 2015	1 000000	26 Feb 2015 to 02 Mar 2015
15CJJBBT07N		703	13 Mar 2015	19,334 660	Local 19,334 66	19,334.66	0 00			0 00
					Base 19,334 66	19,334 66	0.00		0 00	0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	11 Sep 2014	1 000000	28 May 2014 to 28 May 2014
1405CMJJJLX		706	11 Sep 2014	22,642 580	Local 22,642 58	22,642.58	0 00			0 00
					Base 22,642 58	22,642 58	0.00		0 00	0
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	19 Aug 2014	1 000000	18 Jul 2014 to 04 Aug 2014
1405CAJJJM8		708	19 Aug 2014	309,288 320	Local 309,288 32	309,288.32	0.00			0.00
					Base 309,288 32	309,288 32	0.00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	21 May 2015	1.000000	20 Feb 2015 to 20 Feb 2015
15EOJBBV1DQ		708	21 May 2015	3,099 000	Local 3,099 00	3,099 00	0 00			0 00
					Base 3,099 00	3,099 00	0 00		0 00	0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	12 Sep 2014	1 000000	28 May 2014 to 28 May 2014
1405CMJJJL0		708	12 Sep 2014	0 390	Local 0 39	0 39	0 00			0 00
					Base 0 39	0 39	0 00		0 00	0 00
05CD	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	1 000	18 Jul 2014	1 000000	29 May 2014 to 15 Jul 2014
1405CDJJJJQ		710	18 Jul 2014	1,058,304 250	Local 1,058,304 25	1,058,304 25	0 00			0 00
					Base 1,058,304 25	1,058,304 25	0 00		0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	20 Aug 2014	1 000000	04 Aug 2014 to 13 Aug
1405CAJJJMG		710	20 Aug 2014	156,773 100	Local 156,773 10	156,773 10	0 00			0 00
					Base 156,773 10	156,773 10	0 00		0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	03 Mar 2015	1 000000	09 Feb 2015 to 09 Feb 2015
15CBJBBS27V		713	03 Mar 2015	5,890 620	Local 5,890 62	5,890 62	0 00			0 00
					Base 5,890 62	5,890 62	0 00		0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	24 Sep 2014	1 000000	10 Sep 2014 to 10 Sep 2014
14IQJBBPQ7F		715	24 Sep 2014	2,042 320	Local 2,042 32	2,042 32	0 00			0 00
					Base 2,042 32	2,042 32	0 00		0 00	0 00

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date		Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	29 Aug 2014	1 000000	13 Aug 2014 to 14 Aug 2014
1405CAJJJNP		716 29 Aug 2014		52,352 590	Local 52,352 59	52,352 59		0 00		0 00
					Base 52,352 59	52,352 59		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	11 Dec 2014	1 000000	03 Nov 2014 to 03 Nov 2014
14LIJBBSSQS		716 11 Dec 2014		10,428 800	Local 10,428.80	10,428.80		0 00		0 00
					Base 10,428 80	10,428 80		0 00	0 00	0
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	26 Sep 2014	1 000000	28 May 2014 to 09 Jul 2014
14ISJBBSXFH		717 26 Sep 2014		57,221 020	Local 57,221 02	57,221 02		0 00		0 00
					Base 57,221 02	57,221 02		0 00	0 00	0.00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	02 Sep 2014	1 000000	14 Aug 2014 to 14 Aug 2014
1405CAJJJNS		718 02 Sep 2014		121,984 920	Local 121,984 92	121,984 92		0 00		0 00
					Base 121,984 92	121,984 92		0 00	0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	09 Mar 2015	1 000000	09 Feb 2015 to 19 Feb 2015
15CFJBBWPP3		718 09 Mar 2015		47,625 940	Local 47,625 94	47,625 94		0 00		0 00
					Base 47,625 94	47,625 94		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	16 Mar 2015	1 000000	02 Mar 2015 to 03 Mar 2015
15CKJBB2XJ3		721 16 Mar 2015		14,390 520	Local 14,390 52	14,390.52		0 00		0 00
					Base 14,390 52	14,390.52		0 00	0 00	0.00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	25 Sep 2014	1 000000	10 Sep 2014 to 10 Sep
14IRJBBVRBW		722 25 Sep 2014		7,633 260	Local 7,633 26	7,633 26		0 00		0 00
					Base 7,633 26	7,633 26		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	26 May 2015	1 000000	20 Feb 2015 to 20 Feb 2015
15EQJBB6CXW		723 26 May 2015		15,756 060	Local 15,756 06	15,756 06		0 00		0 00
					Base 15,756 06	15,756 06		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	05 Sep 2014	1 000000	14 Aug 2014 to 14 Aug 2014
1405CAJJJNV		726 05 Sep 2014		4,029 640	Local 4,029 64	4,029 64		0 00		0 00
					Base 4,029.64	4,029 64		0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description			Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0.035	16 Mar 2015	1 000000	19 Feb 2015 to	24 Feb 2015
15CKJBB2XJ5		728	16 Mar 2015	27,876 530	Local	27,876 53	27,876.53		0 00			0 00
					Base	27,876.53	27,876 53		0 00	0 00		0.00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	08 Sep 2014	1 000000	14 Aug 2014 to	14 Aug 2014
1405CAJJJNW		728	08 Sep 2014	27,201 800	Local	27,201 80	27,201 80		0 00			0 00
					Base	27,201 80	27,201 80		0 00	0 00		0.[redacted]
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	27 May 2015	1 000000	20 Feb 2015 to	20 Feb 2015
15ERJBBVZ3V		730	27 May 2015	25,733 000	Local	25,733 00	25,733 00		0 00			0 00
					Base	25,733 00	25,733 00		0 00	0 00		0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	10 Oct 2014	1 000000	09 Jul 2014 to	08 Aug 2014
14JHJBBP6SF		730	10 Oct 2014	24,070 970	Local	24,070 97	24,070 97		0 00			0 00
					Base	24,070 97	24,070 97		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0.035	28 May 2015	1 000000	20 Feb 2015 to	20 Feb 2015
15ESJBBW9P4		733	28 May 2015	4,017 190	Local	4,017 19	4,017 19		0 00			0 00
					Base	4,017 19	4,017 19		0 00	0 00		0.00
05CD	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	1 000	12 Sep 2014	1 000000	28 Jul 2014 to	09 Sep 2014
1405CDJJJK2		734	12 Sep 2014	1,008,798 000	Local	1,008,798 00	1,008,798 00		0 00			0 00
					Base	1,008,798 00	1,008,798 00		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	10 Sep 2014	1 000000	14 Aug 2014 to	14 Aug[redacted]
1405CAJJJNZ		736	10 Sep 2014	154,053 010	Local	154,053 01	154,053 01		0 00			0 00
					Base	154,053 01	154,053 01		0 00	0 00		0.00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	29 May 2015	1 000000	20 Feb 2015 to	20 Feb 2015
15ETJBB09PL		737	29 May 2015	15,940 130	Local	15,940 13	15,940 13		0 00			0 00
					Base	15,940 13	15,940 13		0 00	0 00		0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	23 Sep 2014	1 000000	21 Mar 2014 to	21 Mar 2014
14IPJBBPC18		738	23 Sep 2014	36,107.640	Local	36,107 64	36,107 64		0 00			0 00
					Base	36,107 64	36,107 64		0 00	0 00		0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security	Stl Date / Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	16 Sep 2014	1 000000	01 May 2014 to 01 May 2014
1405CJJJJLW	738 16 Sep 2014		1,319 700	Local	1,319 70	1,319 70		0.00		0 00
				Base	1,319 70	1,319.70		0.00	0 00	0 00
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	11 Sep 2014	1 000000	14 Aug 2014 to 14 Aug 2014
1405CAJJJN1	739 11 Sep 2014		16,269.240	Local	16,269 24	16,269 24		0 00		0 00
				Base	16,269 24	16,269 24		0 00	0 00	0
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	01 Jun 2015	1 000000	20 Feb 2015 to 20 Feb 2015
15FAJBCM5PD	740 01 Jun 2015		240 760	Local	240 76	240 76		0 00		0.00
				Base	240 76	240 76		0 00	0 00	0.00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0.035	17 Sep 2014	1.000000	01 May 2014 to 07 Jul 2014
1405CJJJJLZ	741 17 Sep 2014		134,922 260	Local	134,922.26	134,922.26		0 00		0 00
				Base	134,922 26	134,922 26		0 00	0 00	0 00
05CM 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	29 Oct 2014	1.000000	08 Aug 2014 to 03 Sep 2014
14JUJBBQPNM	741 29 Oct 2014		35,127 720	Local	35,127 72	35,127 72		0 00		0 00
				Base	35,127 72	35,127 72		0 00	0 00	0 00
05CI 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	24 Sep 2014	1 000000	21 Mar 2014 to 21 Mar 2014
14IQJBBPQ7C	741 24 Sep 2014		4,577 430	Local	4,577 43	4,577 43		0 00		0 00
				Base	4,577.43	4,577 43		0 00	0 00	0.00
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	09 Apr 2015	1 000000	24 Feb 2015 to 07 Apr
15DGJBBTS3D	743 09 Apr 2015		167,530 150	Local	167,530 15	167,530.15		0 00		0 00
				Base	167,530 15	167,530.15		0.00	0 00	0 00
05CM 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	30 Oct 2014	1 000000	03 Sep 2014 to 10 Sep 2014
14JVJBBQQRK	744 30 Oct 2014		4,182 450	Local	4,182 45	4,182 45		0 00		0 00
				Base	4,182 45	4,182 45		0 00	0 00	0.00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	02 Jun 2015	1 000000	20 Feb 2015 to 20 Feb 2015
15FBJBB1QQR	744 02 Jun 2015		1,123 920	Local	1,123 92	1,123.92		0 00		0 00
				Base	1,123 92	1,123 92		0 00	0 00	0.00

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	15 Sep 2014	1 000000	14 Aug 2014 to 12 Sep 2014
1405CAJJJN3		745 15 Sep 2014	130,613 780	Local 130,613 78	130,613 78	0 00			0 00
				Base 130,613.78	130,613.78	0.00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	18 Sep 2014	1 000000	07 Jul 2014 to 10 Jul 2014
1405CJJJJL1		745 18 Sep 2014	12,877 330	Local 12,877 33	12,877 33	0 00			0.00
				Base 12,877 33	12,877 33	0 00		0.00	0
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	25 Sep 2014	1 000000	21 Mar 2014 to 21 Mar 2014
14IRJBBVRBS		745 25 Sep 2014	7,776 050	Local 7,776 05	7,776 05	0 00			0 00
				Base 7,776 05	7,776 05	0 00		0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	10 Apr 2015	1 000000	07 Apr 2015 to 07 Apr 2015
15DHJBBS4VJ		746 10 Apr 2015	50,000 730	Local 50,000 73	50,000 73	0 00			0 00
				Base 50,000 73	50,000 73	0.00		0 00	0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	03 Nov 2014	1 000000	10 Sep 2014 to 01 Oct 2014
14KAJBB8JTL		746 03 Nov 2014	12,310 880	Local 12,310 88	12,310 88	0 00			0 00
				Base 12,310 88	12,310 88	0 00		0 00	0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	04 Nov 2014	1 000000	01 Oct 2014 to 27 Oct 2014
14KBJBBSJZH		748 04 Nov 2014	41,771 180	Local 41,771 18	41,771 18	0 00			0 00
				Base 41,771 18	41,771 18	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	19 Sep 2014	1 000000	10 Jul 2014 to 10 Jul 2
1405CJJJJL2		748 19 Sep 2014	1,368 570	Local 1,368 57	1,368 57	0 00			0 00
				Base 1,368 57	1,368 57	0 00		0.00	0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	26 Sep 2014	1 000000	21 Mar 2014 to 21 Mar 2014
14ISJBBSXD0		749 26 Sep 2014	1,512 170	Local 1,512 17	1,512 17	0.00			0 00
				Base 1,512 17	1,512 17	0 00		0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND	01 Dec 2030	0 035	22 Sep 2014	1 000000	10 Jul 2014 to 10 Jul 2014
14IOJBBPP60		751 22 Sep 2014	1,476 060	Local 1,476 06	1,476 06	0 00			0 00
				Base 1,476 06	1,476 06	0 00		0 00	0.00



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	18 Mar 2015	1 000000	03 Mar 2015 to	05 Mar 2015
15CMJBBSQS1		752	18 Mar 2015	22,653 660 Local	22,653 66	22,653 66		0 00			0 00
				Base	22,653 66	22,653 66		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	19 Sep 2014	1 000000	12 Sep 2014 to	12 Sep 2014
1405CAJJJND		754	19 Sep 2014	156,599 870 Local	156,599 87	156,599 87		0 00			0 00
				Base	156,599 87	156,599 87		0 00	0 00		0
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	17 Apr 2015	1 000000	07 Apr 2015 to	07 Apr 2015
15DMJBBTXPZ		755	17 Apr 2015	1,703 100 Local	1,703 10	1,703 10		0 00			0.00
				Base	1,703 10	1,703 10		0 00	0 00		0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	29 Sep 2014	1 000000	21 Mar 2014 to	21 Mar 2014
14ITJBBRSH5		755	29 Sep 2014	1,431 240 Local	1,431 24	1,431 24		0 00			0 00
				Base	1,431 24	1,431 24		0 00	0 00		0.00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	23 Sep 2014	1 000000	10 Jul 2014 to	10 Jul 2014
14IPJBBPC19		756	23 Sep 2014	612.080 Local	612 08	612 08		0 00			0 00
				Base	612 08	612 08		0 00	0 00		0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	21 Apr 2015	1 000000	07 Apr 2015 to	14 Apr 2015
15DOJBBS7BL		757	21 Apr 2015	122,502 520 Local	122,502 52	122,502 52		0 00			0 00
				Base	122,502 52	122,502 52		0 00	0 00		0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Sep 2014	1 000000	21 Mar 2014 to	21 Mar
14IUJBBTT05		758	30 Sep 2014	1,054 260 Local	1,054 26	1,054 26		0 00			0 00
				Base	1,054 26	1,054 26		0 00	0 00		0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	22 Sep 2014	1 000000	12 Sep 2014 to	16 Sep 2014
14IOJBBPP6W		759	22 Sep 2014	156,599.870 Local	156,599 87	156,599 87		0 00			0 00
				Base	156,599 87	156,599 87		0 00	0 00		0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	08 Jun 2015	1 000000	20 Feb 2015 to	20 Feb 2015
15FFJBBX30C		759	08 Jun 2015	498 310 Local	498 31	498 31		0 00			0 00
				Base	498.31	498 31		0.00	0 00		0 00

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0.035	15 Dec 2014	1 000000	03 Nov 2014 to 03 Nov 2014
14LKJBB08W5		760	15 Dec 2014	11,687 000 Local	11,687.00	11,687.00		0 00		0 00
				Base	11,687 00	11,687 00		0 00	0 00	0 00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	01 Oct 2014	1.000000	21 Mar 2014 to 21 Mar 2014
14JAJBB5MB4		760	01 Oct 2014	1,260 940 Local	1,260 94	1,260 94		0 00		0 00
				Base	1,260 94	1,260 94		0 00	0 00	0
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	24 Sep 2014	1 000000	10 Jul 2014 to 11 Jul 2014
14IQJBBPQ7D		761	24 Sep 2014	3,561 850 Local	3,561 85	3,561 85		0 00		0 00
				Base	3,561 85	3,561 85		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	09 Jun 2015	1 000000	20 Feb 2015 to 20 Feb 2015
15FGJBBV4N6		761	09 Jun 2015	820 920 Local	820 92	820 92		0 00		0.00
				Base	820 92	820 92		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	23 Sep 2014	1 000000	16 Sep 2014 to 18 Sep 2014
14IPJBBPC17		762	23 Sep 2014	23,879 760 Local	23,879 76	23,879 76		0 00		0 00
				Base	23,879 76	23,879 76		0 00	0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	27 Apr 2015	1 000000	14 Apr 2015 to 24 Apr 2015
15DSJBB1SWT		765	27 Apr 2015	52,957 720 Local	52,957 72	52,957 72		0 00		0 00
				Base	52,957 72	52,957 72		0 00	0 00	0.00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	25 Sep 2014	1 000000	18 Sep 2014 to 18 Sep
14IRJBBVRBN		766	25 Sep 2014	12,834.190 Local	12,834 19	12,834 19		0 00		0 00
				Base	12,834 19	12,834 19		0 00	0.00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	12 Jun 2015	1 000000	20 Feb 2015 to 20 Feb 2015
15FJJBBWFWC		770	12 Jun 2015	4,516 280 Local	4,516 28	4,516 28		0.00		0.00
				Base	4,516 28	4,516.28		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Sep 2014	1 000000	18 Sep 2014 to 18 Sep 2014
14IUJBBTT04		771	30 Sep 2014	36,454 410 Local	36,454 41	36,454 41		0 00		0 00
				Base	36,454 41	36,454 41		0 00	0 00	0 00



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	16 Dec 2014	1 000000	03 Nov 2014 to 13 Nov 2014
14LLJBBTQBF		772 16 Dec 2014	28,556 260	Local	28,556 26	28,556 26		0 00		0 00
				Base	28,556 26	28,556 26		0 00	0 00	0 00
05CD	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 010	19 Mar 2015	1 000000	09 Sep 2014 to 09 Mar 2015
15CNJBBR332		773 19 Mar 2015	3,516,782 780	Local	3,516,782 78	3,516,782 78		0 00		0 00
				Base	3,516,782 78	3,516,782.78		0 00	0 00	0 [redacted]
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	01 Oct 2014	1 000000	18 Sep 2014 to 18 Sep 2014
14JAJBB5MB2		774 01 Oct 2014	149,716.220	Local	149,716 22	149,716 22		0 00		0 00
				Base	149,716 22	149,716 22		0 00	0 00	0 00
05CA	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	02 Oct 2014	1 000000	18 Sep 2014 to 18 Sep 2014
14JBJBBSMD9		776 02 Oct 2014	130,289 590	Local	130,289 59	130,289 59		0 00		0 00
				Base	130,289 59	130,289 59		0 00	0 00	0.00
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	16 Oct 2014	1 000000	21 Mar 2014 to 04 Apr 2014
14JLJBBQD1N		776 16 Oct 2014	18,694 350	Local	18,694.35	18,694 35		0 00		0 00
				Base	18,694.35	18,694 35		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	16 Jun 2015	1 000000	20 Feb 2015 to 20 Feb 2015
15FLJBBWZMW		777 16 Jun 2015	20,347 410	Local	20,347 41	20,347 41		0 00		0 00
				Base	20,347 41	20,347 41		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	20 Mar 2015	1 000000	05 Mar 2015 to 09 Mar [redacted]
15COJBBS5K5		777 20 Mar 2015	17,499 310	Local	17,499 31	17,499 31		0 00		0 00
				Base	17,499 31	17,499 31		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	30 Sep 2014	1 000000	11 Jul 2014 to 11 Jul 2014
14IUJBBTT1B		779 30 Sep 2014	1,089 770	Local	1,089 77	1,089.77		0 00		0 00
				Base	1,089 77	1,089 77		0 00	0 00	0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	1 000	05 Feb 2015	1 000000	05 Nov 2014 to 09 Jan 2015
15BDJBBRDVV		780 05 Feb 2015	53,501 580	Local	53,501 58	53,501 58		0 00		0 00
				Base	53,501 58	53,501 58		0 00	0 00	0 00

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CI	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	22 Oct 2014	1 000000	04 Apr 2014 to 25 Apr 2014
14JPJBBNZBP		781 22 Oct 2014	15,032 000	Local	15,032.00	15,032.00		0 00		0 00
				Base	15,032 00	15,032 00		0 00	0.00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	18 Jun 2015	1.000000	20 Feb 2015 to 20 Feb 2015
15FNJBBXZLB		782 18 Jun 2015	4,196 030	Local	4,196 03	4,196 03		0 00		0 00
				Base	4,196 03	4,196 03		0 00	0 00	0
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	19 Jun 2015	1 000000	20 Feb 2015 to 20 Feb 2015
15FOJBBW98L		784 19 Jun 2015	176 060	Local	176 06	176 06		0 00		0 00
				Base	176 06	176 06		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	22 Jun 2015	1 000000	20 Feb 2015 to 20 Feb 2015
15FPJBBXN55		787 22 Jun 2015	3,660 560	Local	3,660 56	3,660 56		0 00		0 00
				Base	3,660.56	3,660.56		0 00	0 00	0 00
05CN	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	17 Dec 2014	1 000000	13 Nov 2014 to 02 Dec 2014
14LMJBBR3SL		790 17 Dec 2014	54,353 880	Local	54,353 88	54,353.88		0 00		0.00
				Base	54,353 88	54,353 88		0 00	0 00	0.00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	1 000	15 May 2015	1 000000	28 Apr 2015 to 29 Apr 2015
15EKJBB39FJ		790 15 May 2015	21,930 480	Local	21,930 48	21,930 48		0 00		0 00
				Base	21,930.48	21,930 48		0 00	0 00	0 00
05CM	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	17 Feb 2015	1.000000	09 Jan 09 Jan
15BKJBB3GBD		790 17 Feb 2015	2,181.720	Local	2,181 72	2,181 72		0 00		0 00
				Base	2,181 72	2,181 72		0 00	0 00	0 00
05CJ	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	24 Jun 2015	1 000000	20 Feb 2015 to 20 Feb 2015
15FRJBBWKP3		791 24 Jun 2015	14,195 680	Local	14,195 68	14,195 68		0 00		0 00
				Base	14,195 68	14,195 68		0 00	0 00	0 00
05C5	83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND		01 Dec 2030	0 035	18 May 2015	1 000000	29 Apr 2015 to 29 Apr 2015
15ELJBBWQJC		792 18 May 2015	71,442 870	Local	71,442 87	71,442.87		0 00		0 00
				Base	71,442 87	71,442.87		0 00	0 00	0 00



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CN 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	01 Oct 2014	1 000000 10 Sep 2014 to 11 Sep 2014
14JAJBB5MB8	792 01 Oct 2014		22,356 870	Local	22,356 87	22,356 87	0 00		0 00
				Base	22,356 87	22,356 87	0 00	0 00	0 00
05CM 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	24 Feb 2015	1 000000 09 Jan 2015 to 28 Jan 2015
15BPJBBQZX6	793 24 Feb 2015		1,519 260	Local	1,519 26	1,519 26	0 00		0 00
				Base	1,519 26	1,519 26	0 00	0 00	0
05C5 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	19 May 2015	1 000000 29 Apr 2015 to 29 Apr 2015
15EMJBBTN97	794 19 May 2015		43,860 960	Local	43,860.96	43,860 96	0 00		0 00
				Base	43,860 96	43,860 96	0 00	0.00	0 00
05CI 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	31 Oct 2014	1 000000 25 Apr 2014 to 09 May 2014
14JWJBBXV2F	794 31 Oct 2014		25,749 690	Local	25,749 69	25,749 69	0 00		0 00
				Base	25,749 69	25,749.69	0 00	0 00	0.00
05CA 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	15 Oct 2014	1 000000 18 Sep 2014 to 18 Sep 2014
14JKJBBV4FQ	796 15 Oct 2014		13,746 570	Local	13,746 57	13,746 57	0 00		0 00
				Base	13,746 57	13,746 57	0 00	0 00	0 00
05CJ 83499Z9R9	SSGA FUNDS		SSGA TREASURY FUND			01 Dec 2030	0 035	25 Jun 2015	1 000000 20 Feb 2015 to 20 Feb 2015
15FSJBB34Q1	796 25 Jun 2015		542.640	Local	542 64	542 64	0 00		0 00
				Base	542 64	542 64	0.00	0 00	0 00
83499Z9R9 Total				Local	78,106,384 67	78,106,384 67	0 00		0 00
				Base	78,106,384 67	78,106,384 67	0.00	0 00	0 00
US DOLLAR Total				Local	78,106,384 67	78,106,384 67	0 00		0 00
				Base	78,106,384 67	78,106,384 67	0 00	0.00	0.00
STIF-TYPE INSTRUMENT Total				Base	78,106,384 67	78,106,384 67	0 00	0 00	0 00
CASH EQUIVALENTS Total				Base	78,106,384 67	78,106,384 67	0 00	0 00	0 00

Base Currency: USD - US DOLLAR

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

EQUITY

COMMON STOCK

EURO CURRENCY

FRANCE

05CM	468232004	PERNOD RICARD SA		COMMON STOCK EUR1 55			05 Jun 2015	0 887666	21 Nov 2011 to 21 Nov
15FCKBBV3PB	074	03 Jun 2015	250 000	Local	27,121 56	17,410 48	9,711 08		9,711 08
				Base	30,553 79	23,365 32	10,940 02	-3,751 55	7,188 47
FRANCE Total									
				Local	27,121 56	17,410 48	9,711 08		9,711 08
				Base	30,553 79	23,365 32	10,940 02	-3,751 55	7,188 47

IRELAND

05CI	482897907	PADDY POWER PLC		COMMON STOCK EUR 1			18 May 2015	0 729607	30 Mar 2011 to 25 Mar 2014
15ELJBBKWH9	173	18 May 2015	1,521 000	Local	56,561 75	56,561 75	0 00		0.00
				Base	77,523 54	77,523 54	0 00	0 00	0 00
05CI	BWT6HC901	PADDY POWER		COMMON STOCK			05 Jun 2015	0 917642	18 May 2015 to 18 May 2015
15ERJBBHQ7W	183	27 May 2015	1,521 000	Local	12,168 00	12,168 00	0 00		0 00
				Base	13,260.07	13,921 43	0 00	-661 36	-661 36
IRELAND Total									
				Local	68,729 75	68,729 75	0 00		0 00
				Base	90,783 61	91,444 97	0 00	-661 36	-661 36

NETHERLANDS (THE)

05CM	B0CCH4904	HEINEKEN HOLDING NV		COMMON STOCK EUR1 6			05 Jun 2015	0 887666	21 Nov 2011 to 21 Nov 2011
15FCKBBV3PC	073	03 Jun 2015	500 000	Local	31,086 75	14,698 10	16,388 65		16,388 65
				Base	35,020 77	19,729 99	18,462 63	-3,171 85	15,290 78
NETHERLANDS (THE) Total									
				Local	31,086 75	14,698 10	16,388 65		16,388 65
				Base	35,020.77	19,729 99	18,462 63	-3,171 85	15,290 78

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
EURO CURRENCY Total				Local	126,938 06	100,838 33	26,099 73		26,099 73
				Base	156,358 17	134,540 28	29,402 65	-7,584 76	21,817 89
EURO CURRENCY Total Gains				Local			26,099 73		26,099 73
				Base			29,402 65	0 00	29,402 65
EURO CURRENCY Total Losses				Local			0 00		0 00
				Base			0.00	-7,584 76	-7,584 [redacted]
EURO CURRENCY Net Gains/Losses				Base			29,402 65	-7,584 76	21,817 89
HONG KONG DOLLAR									
05CI 631349909	CHAODA MODERN AGRICULTURE		COMMON STOCK HKD 1				21 Aug 2014	7 750450	19 Jun 2009 to 23 Jun 2009
1405CIJJJSZ	708 18 Aug 2014	78,000 000		Local	5,440 69	359,280 88	-353,840 19		-353,840 19
				Base	701 98	46,357.81	-45,654 15	-1 68	-45,655 83
05CI 632164901	ESPRIT HOLDINGS LTD		COMMON STOCK HKD 1				12 Nov 2014	7 754150	21 Feb 2007 to 21 Feb 2007
14KFKBBVF82	008 10 Nov 2014	3,500 000		Local	32,694 58	250,919 19	-218,224.61		-218,224 61
				Base	4,216 40	32,136 54	-28,142 94	222 80	-27,920 14
05CI 632164901	ESPRIT HOLDINGS LTD		COMMON STOCK HKD.1				13 Nov 2014	7.754700	21 Feb 2007 to 18 May 2010
14KGKBBRJNK	010 11 Nov 2014	4,166 000		Local	39,074 66	298,665 52	-259,590 86		-259,590 86
				Base	5,038.84	38,251 66	-33,475 29	262.47	-33,212 82
05CI 632164901	ESPRIT HOLDINGS LTD		COMMON STOCK HKD 1				24 Nov 2014	7 755150	18 May 2010 to 30 Jun [redacted]
14KLJBBDWF8	020 29 Oct 2014	6,500 000		Local	65,131 67	465,992 78	-400,861 11		-400,861 [redacted]
				Base	8,398 52	59,682 13	-51,689 67	406 06	-51,283 61
05CI 632164901	ESPRIT HOLDINGS LTD		COMMON STOCK HKD 1				04 Nov 2014	7 755200	21 Feb 2007 to 21 Feb 2007
14KBKBBJDW	798 31 Oct 2014	2,400 000		Local	23,662 82	172,058 87	-148,396 05		-148,396 05
				Base	3,051 22	22,036 48	-19,135 04	149 78	-18,985 26
05CI 632164901	ESPRIT HOLDINGS LTD		COMMON STOCK HKD 1				04 Nov 2014	7.755450	21 Feb 2007 to 21 Feb 2007
14KBKBBJTTS	799 30 Oct 2014	4,400 000		Local	44,187 94	315,441 27	-271,253.33		-271,253 33
				Base	5,697.66	40,400 22	-34,975 83	273.27	-34,702.56
632164901 Total				Local	204,751 67	1,503,077 63	-1,298,325 96		-1,298,325 96
				Base	26,402 64	192,507 03	-167,418 77	1,314 38	-166,104 39

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		*Lot*	*Trd Date*	*Shares/Par*	*Principal Net*	*Cost*	*Security Gn/Ls*		*Curr Gn/Ls*	*Net Gn/Ls*
05CI	B27WRM901	KINGSOFT CORP LTD		COMMON STOCK USD 0005			24 Nov 2014	7 755150	15 Feb 2011 to	17 Feb 2011
14KLJBBDTWV		019	29 Oct 2014	8,000 000 Local	137,788 47	73,312 21	64,476 26			64,476 26
				Base	17,767 35	9,439 21	8,313 99	14 15		8,328 14
05CI	B27WRM901	KINGSOFT CORP LTD		COMMON STOCK USD 0005			16 Apr 2015	7 751150	17 Feb 2011 to	18 Feb 2011
15DJKBBTV85		150	14 Apr 2015	5,000 000 Local	155,935 95	45,820 13	110,115 82			110,115 82
				Base	20,117 78	5,899 51	14,206 38	11 89		14,218 2[illegible]
B27WRM901 Total				Local	293,724 42	119,132 34	174,592.08			174,592 08
				Base	37,885 13	15,338 72	22,520 37	26 04		22,546 41
HONG KONG DOLLAR Total				Local	503,916 78	1,981,490 85	-1,477,574 07			-1,477,574 07
				Base	64,989 75	254,203 56	-190,552 55	1,338 74		-189,213 81
HONG KONG DOLLAR Total Gains				Local			174,592 08			174,592 08
				Base			22,520 37	1,340 42		23,860 79
HONG KONG DOLLAR Total Losses				Local			-1,652,166 15			-1,652,166 15
				Base			-213,072 92	-1 68		-213,074 60
HONG KONG DOLLAR Net Gains/Losses				Base			-190,552 55	1,338 74		-189,213 81
POUND STERLING										
05CI	019790005	MANAGEMENT CONSULTING GROUP		COMMON STOCK GBP 01			23 Feb 2015	0 647668	17 Jul 2009 to	17 Jul 2009
15BMKBBXVT1		088	19 Feb 2015	10 000 Local	1 60	2 00	-0 40			-0 4[illegible]
				Base	2 47	3 24	-0 62	-0.15		-0 77
05CI	019790005	MANAGEMENT CONSULTING GROUP		COMMON STOCK GBP 01			27 Feb 2015	0 645536	17 Jul 2009 to	17 Jul 2009
15BQKBBZXR7		092	25 Feb 2015	61 000 Local	9 75	12 22	-2 47			-2 47
				Base	15 10	19 79	-3 83	-0 86		-4.69
05CI	019790005	MANAGEMENT CONSULTING GROUP		COMMON STOCK GBP 01			12 Mar 2015	0 662998	17 Jul 2009 to	21 Jul 2009
15CGKBBX1JG		106	10 Mar 2015	24,397.000 Local	3,912 28	4,888 02	-975 74			-975 74
				Base	5,900 89	7,916 02	-1,471 71	-543 42		-2,015 13

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
05CI	019790005	MANAGEMENT CONSULTING GROUP		COMMON STOCK GBP 01				13 Mar 2015	0 669075	21 Jul 2009 to	21 Jul 2009
15CHKBBZJ5F		108	11 Mar 2015	3,238 000	Local	517 30	648 74	-131 44			-131 44
					Base	773 16	1,050 62	-196 45	-81 01		-277 46
019790005 Total					Local	4,440 93	5,550 98	-1,110 05			-1,110 05
					Base	6,691 62	8,989 67	-1,672 61	-625 44		-2,298
05CI	B2R84W905	UBM PLC		COMMON STOCK GBP 1				27 Nov 2014	0 563826	01 Jul 2008 to	25 Mar 2014
14KSJBBQMD5		035	27 Nov 2014	9,983 000	Local	61,226 52	61,226.52	0 00			0 00
					Base	108,591 24	108,591 24	0 00	0 00		0 00
05CI	BSJWMP909	UBM PLC		COMMON STOCK				12 Dec 2014	0 608392	11 Dec 2014 to	11 Dec 2014
14LJJBBGTLT		050	12 Dec 2014	7,986 000	Local	36,032 23	36,032 23	0 00			0 00
					Base	59,225 40	59,225 40	0 00	0 00		0 00
POUND STERLING Total					Local	101,699 68	102,809 73	-1,110 05			-1,110 05
					Base	174,508 26	176,806 31	-1,672 61	-625 44		-2,298 05
POUND STERLING Total Losses					Local			-1,110 05			-1,110 05
					Base			-1,672 61	-625 44		-2,298 05
POUND STERLING Net Gains/Losses					Base			-1,672 61	-625 44		-2,298.05
SINGAPORE DOLLAR											
05CI	626970909	GOODPACK LTD		COMMON STOCK NPV				12 Sep 2014	1.262700	14 Dec 2010 to	25 Mar 2014
1405CIJJJS7		720	09 Sep 2014	74,000 000	Local	185,000 00	152,550 13	32,449 87			32,449 87
					Base	146,511 44	118,924 98	25,698 80	1,887 66		27,586 46
SINGAPORE DOLLAR Total					Local	185,000 00	152,550 13	32,449 87			32,449 87
					Base	146,511 44	118,924 98	25,698 80	1,887 66		27,586 46
SINGAPORE DOLLAR Total Gains					Local			32,449 87			32,449 87
					Base			25,698 80	1,887 66		27,586 46
SINGAPORE DOLLAR Net Gains/Losses					Base			25,698 80	1,887 66		27,586 46
SWISS FRANC											

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate / Curr Gn/Ls	Stl Date	Sell Rate	Trd Dts of Orig Buys	Net Gn/Ls
05CI 738572908	NOBEL BIOCARE HOLDING AG REG		COMMON STOCK CHF 4			14 Nov 2014			1 084509	21 Feb 2007 to	25 Mar 2014
14KMJBBGZX4	021 14 Nov 2014	10,207 000	Local	272,251 51	272,251.51	0 00					0 00
			Base	251,036 56	251,036 56	0 00	0 00				0 00
05CI BRHY8P905	NOBEL BIOCARE HOLDING AG NEW		COMMON STOCK CHF 4			11 Dec 2014			0.970150	14 Nov 2014 to	14 Nov 2014
14LIJBBKX68	047 11 Dec 2014	10,207 000	Local	174,539 70	272,251 51	-97,711 81					-97,711 81
			Base	179,910 01	251,036 56	-100,718 25	29,591 70				-71,126 55
SWISS FRANC Total			Local	446,791 21	544,503 02	-97,711 81					-97,711.81
			Base	430,946 57	502,073.12	-100,718.25	29,591 70				-71,126 55
SWISS FRANC Total Gains			Local			0 00					0 00
			Base			0.00	29,591 70				29,591 70
SWISS FRANC Total Losses			Local			-97,711 81					-97,711 81
			Base			-100,718 25	0.00				-100,718 25
SWISS FRANC Net Gains/Losses			Base			-100,718 25	29,591 70				-71,126 55
US DOLLAR											
05CN 002824100	ABBOTT LABORATORIES		COMMON STOCK NPV			02 Sep 2014			1 000000	07 Nov 2012 to	03 Dec 2012
1405CNJJM77	509 27 Aug 2014	190 000	Local	8,100 47	6,240 88	1,859 59					1,859 59
			Base	8,100 47	6,240 88	1,859 59	0 00				1,859 59
05CJ 00508Y102	ACUITY BRANDS INC		COMMON STOCK USD 01			07 Jul 2014			1 000000	01 Sep 2011 to	01 Sep
1405CJJJKSP	423 01 Jul 2014	191 000	Local	23,180 00	8,962 20	14,217 80					14,217 80
			Base	23,180 00	8,962 20	14,217 80	0.00				14,217 80
05CJ 00508Y102	ACUITY BRANDS INC		COMMON STOCK USD 01			08 Jul 2014			1 000000	01 Sep 2011 to	08 Oct 2012
1405CJJJKS1	428 02 Jul 2014	75 000	Local	8,670.23	3,519.19	5,151 04					5,151 04
			Base	8,670 23	3,519 19	5,151 04	0 00				5,151 04
00508Y102 Total			Local	31,850 23	12,481 39	19,368 84					19,368 84
			Base	31,850 23	12,481 39	19,368 84	0 00				19,368 84



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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 00817Y108	AETNA INC		COMMON STOCK USD.01				03 Nov 2014	1 000000	16 Apr 2014 to 16 Apr 2014
14JVJBBD1VJ	308 29 Oct 2014		100 000	Local	7,935 18	7,122 42	812 76		812 76
				Base	7,935 18	7,122 42	812 76	0 00	812 76
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01				05 Nov 2014	1 000000	16 Apr 2014 to 16 Apr 2014
14KAJBBT85V	318 31 Oct 2014		100 000	Local	8,248 31	7,122 42	1,125 89		1,125 89
				Base	8,248 31	7,122 42	1,125 89	0 00	1,125
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01				07 Nov 2014	1 000000	16 Apr 2014 to 16 Apr 2014
14KCJBBD4SL	352 04 Nov 2014		100 000	Local	8,348 31	7,122 42	1,225 89		1,225 89
				Base	8,348 31	7,122 42	1,225 89	0 00	1,225 89
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01				13 Nov 2014	1 000000	16 Apr 2014 to 16 Apr 2014
14KFJBBGB0Q	379 07 Nov 2014		100 000	Local	8,229 10	7,122 41	1,106 69		1,106.69
				Base	8,229 10	7,122 41	1,106 69	0 00	1,106 69
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01				14 Nov 2014	1 000000	16 Apr 2014 to 16 Apr 2014
14KGJBBDS99	390 10 Nov 2014		100 000	Local	8,338 31	7,122.41	1,215 90		1,215 90
				Base	8,338 31	7,122 41	1,215 90	0 00	1,215 90
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01				20 Nov 2014	1 000000	17 Apr 2014 to 17 Apr 2014
14KLJBBF14B	437 17 Nov 2014		175 000	Local	14,929 58	12,464 23	2,465 35		2,465 35
				Base	14,929 58	12,464 23	2,465 35	0 00	2,465 35
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01				04 Sep 2014	1 000000	16 Apr 2014 to 16 Apr
1405CNJJM9T	534 - 29 Aug 2014		125 000	Local	10,290 39	8,889 91	1,400 48		1,400 48
				Base	10,290 39	8,889 91	1,400 48	0 00	1,400 48
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01				05 Dec 2014	1 000000	17 Apr 2014 to 25 Apr 2014
14LCJBBD5M1	597 02 Dec 2014		300 000	Local	26,378 98	21,367 25	5,011 73		5,011 73
				Base	26,378.98	21,367 25	5,011 73	0 00	5,011 73
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01				08 Dec 2014	1 000000	25 Apr 2014 to 25 Apr 2014
14LDJBBFH8B	605 03 Dec 2014		100 000	Local	8,907 04	7,122 41	1,784 63		1,784 63
				Base	8,907 04	7,122 41	1,784 63	0 00	1,784 63

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01		08 Dec 2014	1 000000	25 Apr 2014 to 25 Apr 2014
14LDJBBFH8N	615 03 Dec 2014	200 000 Local	17,811 94	14,244 83	3,567 11		3,567 11
		Base	17,811.94	14,244.83	3,567 11	0 00	3,567 11
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01		10 Dec 2014	1 000000	25 Apr 2014 to 28 Apr 2014
14LFJBBGL35	639 05 Dec 2014	100 000 Local	9,010 30	7,122 42	1,887 88		1,887 88
		Base	9,010 30	7,122 42	1,887 88	0 00	1,887
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01		10 Dec 2014	1 000000	28 Apr 2014 to 28 Apr 2014
14LFJBBGL4B	644 05 Dec 2014	125 000 Local	11,266 65	8,903 02	2,363 63		2,363 63
		Base	11,266 65	8,903 02	2,363 63	0 00	2,363 63
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01		10 Dec 2014	1 000000	28 Apr 2014 to 16 Oct 2014
14LFJBBGL4H	649 05 Dec 2014	300 000 Local	26,996 34	21,367 24	5,629 10		5,629 10
		Base	26,996 34	21,367 24	5,629 10	0 00	5,629 10
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01		23 Sep 2014	1 000000	16 Apr 2014 to 16 Apr 2014
1405CNJJJ84	662 18 Sep 2014	200 000 Local	16,791 62	14,223 86	2,567 76		2,567.76
		Base	16,791 62	14,223 86	2,567.76	0 00	2,567.76
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01		29 Sep 2014	1 000000	16 Apr 2014 to 16 Apr 2014
14IRJBBKZ2T	716 24 Sep 2014	25 000 Local	2,090 97	1,777 98	312 99		312 99
		Base	2,090 97	1,777 98	312 99	0 00	312 99
05CN 00817Y108	AETNA INC		COMMON STOCK USD 01		29 Sep 2014	1 000000	16 Apr 2014 to 16 Apr
14IRJBBKZ2X	719 24 Sep 2014	100 000 Local	8,343 14	7,111 93	1,231 21		1,231 21
		Base	8,343 14	7,111 93	1,231 21	0 00	1,231 21
00817Y108 Total		Local	193,916 16	160,207 16	33,709 00		33,709 00
		Base	193,916 16	160,207 16	33,709 00	0 00	33,709 00
05CJ 012653101	ALBEMARLE CORP		COMMON STOCK USD.01		20 Jan 2015	1 000000	13 Jan 2015 to 13 Jan 2015
15AJJBBLMPM	299 14 Jan 2015	426 000 Local	25,308 70	25,341 67	-32 97		-32 97
		Base	25,308 70	25,341 67	-32 97	0.00	-32 97

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05CJ 012653101	ALBEMARLE CORP		COMMON STOCK USD 01			27 Jan 2015	1 000000	13 Jan 2015 to	13 Jan 2015
15AOJBBFDF0	320 22 Jan 2015	252 000	Local	14,908 77	14,990 85	-82 08			-82 08
			Base	14,908 77	14,990 85	-82 08	0 00		-82 08
05CJ 012653101	ALBEMARLE CORP		COMMON STOCK USD 01			30 Jan 2015	1 000000	13 Jan 2015 to	13 Jan 2015
15BAJBB1857	352 30 Jan 2015	0 184	Local	10 38	10 95	-0 57			-0 57
			Base	10 38	10 95	-0 57	0 00		-0
012653101 Total			Local	40,227 85	40,343 47	-115 62			-115.62
			Base	40,227 85	40,343 47	-115 62	0.00		-115 62
05CM 02209S103	ALTRIA GROUP INC		COMMON STOCK USD 333			23 Mar 2015	1 000000	21 Nov 2011 to	21 Nov 2011
15CNJBBGWXS	010 18 Mar 2015	310 000	Local	15,754 68	8,476 67	7,278 01			7,278 01
			Base	15,754 68	8,476 67	7,278.01	0 00		7,278 01
05CM 02209S103	ALTRIA GROUP INC		COMMON STOCK USD 333			05 Jun 2015	1 000000	21 Nov 2011 to	21 Nov 2011
15FCJBBMCR4	065 02 Jun 2015	790.000	Local	40,038 99	21,601 84	18,437 15			18,437 15
			Base	40,038 99	21,601.84	18,437 15	0 00		18,437 15
05CM 02209S103	ALTRIA GROUP INC		COMMON STOCK USD 333			06 Feb 2015	1 000000	21 Nov 2011 to	21 Nov 2011
15BCJBBKD9P	778 03 Feb 2015	275.000	Local	14,810 51	7,519 63	7,290 88			7,290 88
			Base	14,810 51	7,519.63	7,290 88	0 00		7,290.88
02209S103 Total			Local	70,604 18	37,598 14	33,006 04			33,006 04
			Base	70,604 18	37,598 14	33,006 04	0 00		33,006 04
05CN 03076C106	AMERIPRISE FINANCIAL INC		COMMON STOCK USD 01			02 Jan 2015	1 000000	30 Dec 2011 to	30 Dec 2011
14LUJBBD9K4	046 29 Dec 2014	75 000	Local	10,199 44	3,920 44	6,279 00			6,279 00
			Base	10,199 44	3,920 44	6,279 00	0 00		6,279 00
05CN 03076C106	AMERIPRISE FINANCIAL INC		COMMON STOCK USD 01			11 Aug 2014	1 000000	30 Dec 2011 to	30 Dec 2011
1405CNJJM1K	386 06 Aug 2014	75 000	Local	8,826 17	3,920 44	4,905 73			4,905 73
			Base	8,826 17	3,920 44	4,905 73	0.00		4,905 73

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05CN 03076C106	AMERIPRISE FINANCIAL INC		COMMON STOCK USD 01		29 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM61	489 26 Aug 2014	100 000 Local	12,585 22	5,227 25	7,357 97		7,357 97
		Base	12,585 22	5,227 25	7,357 97	0 00	7,357 97
05CN 03076C106	AMERIPRISE FINANCIAL INC		COMMON STOCK USD 01		15 Jun 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15FIJBBHC55	573 10 Jun 2015	125 000 Local	16,193 50	7,786 59	8,406 91		8,406 91
		Base	16,193 50	7,786 59	8,406 91	0 00	8,406 [redacted]
05CN 03076C106	AMERIPRISE FINANCIAL INC		COMMON STOCK USD 01		12 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LHJBBF71L	673 09 Dec 2014	100 000 Local	13,499 90	5,227 25	8,272 65		8,272 65
		Base	13,499 90	5,227 25	8,272 65	0 00	8,272 65
03076C106 Total		Local	61,304 23	26,081 97	35,222 26		35,222 26
		Base	61,304 23	26,081 97	35,222 26	0.00	35,222.26
05CJ 035623107	ANN INC		COMMON STOCK USD 0068		14 Oct 2014	1 000000	19 Jan 2012 to 20 Jan 2012
14JGJBBDR2T	009 08 Oct 2014	218 000 Local	8,279 45	5,347.06	2,932 39		2,932 39
		Base	8,279 45	5,347 06	2,932 39	0 00	2,932 39
05CJ 035623107	ANN INC		COMMON STOCK USD 0068		12 Nov 2014	1 000000	20 Jan 2012 to 23 Jan 2012
14KEJBBH7ZP	094 06 Nov 2014	213 000 Local	7,936 50	5,224 43	2,712 07		2,712 07
		Base	7,936 50	5,224 43	2,712 07	0 00	2,712 07
05CJ 035623107	ANN INC		COMMON STOCK USD 0068		12 Nov 2014	1 000000	23 Jan 2012 to 12 Jul [redacted]
14KEJBBH7ZS	097 06 Nov 2014	598 000 Local	21,512 99	14,667 63	6,845 36		6,845 36
		Base	21,512 99	14,667 63	6,845.36	0 00	6,845 36
05CJ 035623107	ANN INC		COMMON STOCK USD 0068		17 Mar 2015	1 000000	12 Jul 2012 to 28 Feb 2014
15CJJBBGHM4	505 12 Mar 2015	528 000 Local	19,826 29	12,950 69	6,875 60		6,875.60
		Base	19,826 29	12,950 69	6,875 60	0 00	6,875 60
035623107 Total		Local	57,555.23	38,189 81	19,365 42		19,365 42
		Base	57,555 23	38,189 81	19,365 42	0 00	19,365 42

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SSB Trade ID	Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05C5 03662Q105	ANSYS INC			COMMON STOCK USD 01			05 Jun 2015	1 000000	15 Sep 2010 to 15 Sep 2010
15FBJBB32VT	032	02 Jun 2015	1,089 000	Local	97,158 79	47,024 01	50,134.78		50,134 78
				Base	97,158 79	47,024 01	50,134 78	0 00	50,134 78
05C5 03662Q105	ANSYS INC			COMMON STOCK USD 01			18 Feb 2015	1 000000	03 Aug 2009 to 03 Aug 2009
15BJJBBH10B	687	12 Feb 2015	375 000	Local	32,217 11	16,192 84	16,024 27		16,024 27
				Base	32,217 11	16,192 84	16,024 27	0 00	16,024 [redacted]
05C5 03662Q105	ANSYS INC			COMMON STOCK USD 01			19 Feb 2015	1 000000	03 Aug 2009 to 15 Sep 2010
15BJJBBWCQD	692	13 Feb 2015	324 000	Local	27,846.31	13,990 61	13,855 70		13,855 70
				Base	27,846 31	13,990 61	13,855 70	0 00	13,855 70
03662Q105 Total									
				Local	157,222 21	77,207 46	80,014 75		80,014 75
				Base	157,222 21	77,207 46	80,014 75	0 00	80,014 75
05CN 038222105	APPLIED MATERIALS INC			COMMON STOCK USD.01			02 Sep 2014	1 000000	03 Jan 2012 to 03 Jan 2012
1405CNJJM8R	517	27 Aug 2014	550 000	Local	12,273 48	6,963 84	5,309 64		5,309 64
				Base	12,273.48	6,963 84	5,309 64	0 00	5,309 64
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP			COMMON STOCK USD 01			14 Jan 2015	1 000000	11 Mar 2011 to 11 Mar 2011
15AGJBBF0KD	279	09 Jan 2015	164 000	Local	1,069 97	1,400 65	-330 68		-330.68
				Base	1,069 97	1,400 65	-330 68	0 00	-330 68
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP			COMMON STOCK USD 01			16 Jan 2015	1 000000	11 Mar 2011 to 11 Mar [redacted]
15AIJBBGSSF	290	13 Jan 2015	142 000	Local	918 71	1,212 76	-294 05		-294 05
				Base	918.71	1,212 76	-294 05	0 00	-294 05
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP			COMMON STOCK USD 01			23 Jan 2015	1 000000	11 Mar 2011 to 11 Mar 2011
15AMJBBFZ61	311	20 Jan 2015	171 000	Local	1,020 98	1,460 43	-439 45		-439 45
				Base	1,020 98	1,460.43	-439 45	0 00	-439.45
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP			COMMON STOCK USD 01			26 Jan 2015	1 000000	11 Mar 2011 to 11 Mar 2011
15ANJBBD7X1	316	21 Jan 2015	144 000	Local	860 03	1,229 84	-369 81		-369 81
				Base	860 03	1,229 84	-369 81	0 00	-369 81



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05CJ 03822W406	APPLIED MICRO CIRCUITS CORP		COMMON STOCK USD 01					27 Jan 2015	1 000000 11 Mar 2011 to 04 Aug 2011
15AOJBBFDF1	321 22 Jan 2015		361.000	Local	2,158.41	3,083 14	-924 73		-924.73
				Base	2,158 41	3,083 14	-924 73	0 00	-924 73
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP		COMMON STOCK USD 01					30 Jan 2015	1.000000 04 Aug 2011 to 04 Aug 2011
15ARJBBFFZS	330 27 Jan 2015		358 000	Local	2,104 31	3,057 52	-953.21		-953 21
				Base	2,104 31	3,057 52	-953 21	0 00	-953 [redacted]
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP		COMMON STOCK USD 01					02 Feb 2015	1 000000 04 Aug 2011 to 04 Aug 2011
15ASJBBDPP2	338 28 Jan 2015		193 000	Local	1,155 33	1,648 33	-493 00		-493 00
				Base	1,155 33	1,648 33	-493 00	0.00	-493 00
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP		COMMON STOCK USD 01					23 Apr 2015	1 000000 04 Aug 2011 to 04 Aug 2011
15DOJBBD2DW	604 20 Apr 2015		207.000	Local	1,080 71	1,767 89	-687 18		-687 18
				Base	1,080 71	1,767 89	-687 18	0 00	-687 18
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP		COMMON STOCK USD 01					24 Apr 2015	1 000000 04 Aug 2011 to 04 Aug 2011
15DPJBBGMGJ	609 21 Apr 2015		124 000	Local	650 37	1,059 03	-408 66		-408 66
				Base	650 37	1,059 03	-408 66	0 00	-408 66
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP		COMMON STOCK USD 01					27 Apr 2015	1 000000 04 Aug 2011 to 04 Aug 2011
15DQJBBFGKV	616 22 Apr 2015		363 000	Local	1,895 26	3,100 22	-1,204 96		-1,204 96
				Base	1,895 26	3,100 22	-1,204 96	0.00	-1,204 96
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP		COMMON STOCK USD 01					01 May 2015	1 000000 04 Aug 2011 to 04 Aug [redacted]
15DUJBBFQTB	633 28 Apr 2015		381 000	Local	1,958 30	3,253 95	-1,295 65		-1,295.65
				Base	1,958 30	3,253 95	-1,295 65	0 00	-1,295.65
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP		COMMON STOCK USD 01					04 May 2015	1 000000 04 Aug 2011 to 06 Dec 2012
15DVJBBK1ZX	636 29 Apr 2015		1,414 000	Local	7,548 07	12,076 34	-4,528 27		-4,528 27
				Base	7,548 07	12,076.34	-4,528.27	0 00	-4,528 27
05CJ 03822W406	APPLIED MICRO CIRCUITS CORP		COMMON STOCK USD 01					05 May 2015	1 000000 06 Dec 2012 to 12 Sep 2014
15EAJBB286K	644 30 Apr 2015		481.000	Local	2,568 49	4,108 01	-1,539 52		-1,539.52
				Base	2,568 49	4,108 01	-1,539 52	0 00	-1,539 52



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03822W406 Total				Local	24,988 94	38,458.11	-13,469 17		-13,469 17
				Base	24,988 94	38,458 11	-13,469 17	0 00	-13,469 17
05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				08 Apr 2015	1.000000	15 Apr 2014 to 15 Apr 2014
15DDJBBFH40	084 02 Apr 2015		200 000	Local	9,551 98	8,971 34	580 64		580 64
				Base	9,551 98	8,971 34	580 64	0 00	580
05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				09 Jan 2015	1 000000	14 Apr 2014 to 14 Apr 2014
15ADJBBFMQP	115 06 Jan 2015		100 000	Local	4,960 43	4,467 69	492 74		492 74
				Base	4,960.43	4,467 69	492 74	0 00	492.74
05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				09 Jan 2015	1 000000	14 Apr 2014 to 14 Apr 2014
15ADJBBFMQ1	125 06 Jan 2015		200 000	Local	9,990 53	8,935 37	1,055 16		1,055 16
				Base	9,990 53	8,935 37	1,055 16	0 00	1,055 16
05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				13 Jan 2015	1 000000	14 Apr 2014 to 14 Apr 2014
15AFJBBKVNX	142 08 Jan 2015		25 000	Local	1,224 59	1,116 92	107 67		107 67
				Base	1,224 59	1,116 92	107 67	0 00	107 67
05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				22 Apr 2015	1 000000	15 Apr 2014 to 15 Apr 2014
15DNJBBG3BQ	169 17 Apr 2015		50 000	Local	2,403 50	2,242 83	160 67		160 67
				Base	2,403 50	2,242 83	160.67	0 00	160 67
05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				22 Apr 2015	1 000000	15 Apr 2014 to 15 Apr
15DNJBBG3BX	175 17 Apr 2015		100 000	Local	4,810 91	4,485 67	325 24		325 24
				Base	4,810 91	4,485 67	325 24	0 00	325 24
05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				23 Jan 2015	1 000000	14 Apr 2014 to 15 Apr 2014
15AMJBBF93W	222 20 Jan 2015		100 000	Local	4,723 39	4,467 69	255 70		255 70
				Base	4,723 39	4,467 69	255 70	0 00	255 70
05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				23 Jan 2015	1.000000	15 Apr 2014 to 15 Apr 2014
15AMJBBF93X	223 20 Jan 2015		100 000	Local	4,698 71	4,467 69	231 02		231 02
				Base	4,698 71	4,467 69	231 02	0 00	231.02



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05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				23 Jan 2015	1 000000	15 Apr 2014 to 15 Apr 2014
15AMJBBF93Z	224 20 Jan 2015		100 000	Local	4,723 89	4,467 69	256 20		256 20
				Base	4,723 89	4,467 69	256 20	0 00	256 20
05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				27 Jan 2015	1 000000	15 Apr 2014 to 15 Apr 2014
15AOJBBFQH1	251 22 Jan 2015		100 000	Local	4,772 35	4,467 69	304 66		304 66
				Base	4,772 35	4,467 69	304 66	0 00	304 [redacted]
05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				05 May 2015	1 000000	15 Apr 2014 to 15 Apr 2014
15EAJBB3ZCL	298 30 Apr 2015		200.000	Local	9,822 70	8,971 34	851 36		851 36
				Base	9,822 70	8,971.34	851 36	0 00	851 36
05CN 039483102	ARCHER DANIELS MIDLAND CO		COMMON STOCK NPV				15 May 2015	1 000000	15 Apr 2014 to 15 Apr 2014
15EIJBBHJTF	385 12 May 2015		100 000	Local	5,143 01	4,485 67	657 34		657 34
				Base	5,143.01	4,485 67	657 34	0 00	657 34
039483102 Total				Local	66,825 99	61,547 59	5,278 40		5,278.40
				Base	66,825 99	61,547.59	5,278 40	0 00	5,278 40
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001				09 Jan 2015	1 000000	09 Jul 2014 to 09 Jul 2014
15ADJBBFMQ3	127 06 Jan 2015		300 000	Local	4,665 40	5,154 63	-489 23		-489 23
				Base	4,665 40	5,154 63	-489 23	0 00	-489 23
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001				09 Jan 2015	1 000000	09 Jul 2014 to 15 Oct [redacted]
15ADJBBFMQ4	128 06 Jan 2015		1,400 000	Local	21,760 41	24,054 95	-2,294 54		-2,294 54
				Base	21,760 41	24,054.95	-2,294 54	0 00	-2,294.54
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001				12 Jan 2015	1 000000	15 Oct 2014 to 15 Oct 2014
15AEJBBJVHD	136 07 Jan 2015		150 000	Local	2,349 59	2,577 32	-227 73		-227 73
				Base	2,349 59	2,577 32	-227 73	0 00	-227 73
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001				12 Jan 2015	1 000000	04 Nov 2014 to 04 Nov 2014
15AEJBBJVHG	138 07 Jan 2015		200 000	Local	3,131 25	3,436 42	-305 17		-305.17
				Base	3,131 25	3,436 42	-305 17	0 00	-305 17



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05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001					08 Sep 2014	1 000000	19 Sep 2013 to 19 Sep 2013
1405CNJJMBF	561 03 Sep 2014		350 000	Local	5,958 62	6,106 77	-148 15			-148 15
				Base	5,958 62	6,106 77	-148 15	0 00		-148 15
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001					08 Dec 2014	1 000000	19 Sep 2013 to 19 Sep 2013
14LDJBBFH8C	606 03 Dec 2014		100 000	Local	1,601 07	1,718.21	-117.14			-117 14
				Base	1,601.07	1,718 21	-117 14	0 00		-117
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001					08 Dec 2014	1 000000	19 Sep 2013 to 19 Sep 2013
14LDJBBFH8G	609 03 Dec 2014		100 000	Local	1,599 30	1,718 21	-118 91			-118 91
				Base	1,599.30	1,718 21	-118 91	0 00		-118 91
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001					08 Dec 2014	1.000000	19 Sep 2013 to 19 Sep 2013
14LDJBBFH8P	616 03 Dec 2014		200 000	Local	3,200 42	3,436 42	-236 00			-236 00
				Base	3,200 42	3,436 42	-236 00	0 00		-236 00
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001					09 Dec 2014	1 000000	19 Sep 2013 to 19 Sep 2013
14LEJBBHZ56	622 04 Dec 2014		25.000	Local	400 16	429 55	-29 39			-29 39
				Base	400 16	429 55	-29 39	0 00		-29 39
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001					10 Dec 2014	1 000000	19 Sep 2013 to 20 Sep 2013
14LFJBBGL31	635 05 Dec 2014		100 000	Local	1,608 82	1,718 21	-109 39			-109 39
				Base	1,608 82	1,718 21	-109 39	0 00		-109 39
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001					12 Dec 2014	1 000000	20 Sep 2013 to 20 Sep
14LHJBBF713	687 09 Dec 2014		400 000	Local	6,434 77	6,872.84	-438.07			-438.07
				Base	6,434 77	6,872 84	-438 07	0 00		-438 07
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001					12 Dec 2014	1 000000	20 Sep 2013 to 23 Sep 2013
14LHJBBF715	689 09 Dec 2014		800 000	Local	12,792 44	13,745 68	-953 24			-953 24
				Base	12,792 44	13,745 68	-953 24	0 00		-953 24
05CN 04010L103	ARES CAPITAL CORP		COMMON STOCK USD 001					15 Dec 2014	1 000000	23 Sep 2013 to 26 Sep 2013
14LIJBBFPSW	713 10 Dec 2014		400 000	Local	6,460 69	6,872 84	-412 15			-412 15
				Base	6,460 69	6,872 84	-412 15	0 00		-412 15



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05CN 04010L103	ARES CAPITAL CORP	COMMON STOCK USD 001			15 Dec 2014	1 000000	26 Sep 2013 to 26 Sep 2013
14LIJBBFPSX	714 10 Dec 2014	800 000 Local	12,911 07	13,745 68	-834 61		-834 61
		Base	12,911 07	13,745 68	-834 61	0 00	-834 61
05CN 04010L103	ARES CAPITAL CORP	COMMON STOCK USD 001			19 Dec 2014	1.000000	26 Sep 2013 to 01 Oct 2013
14LMJBBFWG4	784 16 Dec 2014	200 000 Local	2,971 95	3,436 42	-464 47		-464 47
		Base	2,971 95	3,436.42	-464.47	0 00	-464
05CN 04010L103	ARES CAPITAL CORP	COMMON STOCK USD 001			19 Dec 2014	1 000000	01 Oct 2013 to 07 Oct 2013
14LMJBBFWG6	786 16 Dec 2014	400 000 Local	5,906 22	6,872 84	-966 62		-966 62
		Base	5,906 22	6,872 84	-966 62	0 00	-966 62
05CN 04010L103	ARES CAPITAL CORP	COMMON STOCK USD 001			19 Dec 2014	1 000000	07 Oct 2013 to 12 Dec 2013
14LMJBBFWG7	787 16 Dec 2014	600 000 Local	8,839 06	10,309 26	-1,470 20		-1,470 20
		Base	8,839 06	10,309 26	-1,470 20	0 00	-1,470 20
05CN 04010L103	ARES CAPITAL CORP	COMMON STOCK USD 001			22 Dec 2014	1 000000	12 Dec 2013 to 25 Feb 2014
14LNJBBFGFN	799 17 Dec 2014	300 000 Local	4,452 80	5,154 63	-701 83		-701 83
		Base	4,452 80	5,154 63	-701 83	0 00	-701 83
05CN 04010L103	ARES CAPITAL CORP	COMMON STOCK USD 001			22 Dec 2014	1 000000	25 Feb 2014 to 09 Jul 2014
14LNJBBFGFR	802 17 Dec 2014	500 000 Local	7,409 73	8,591 05	-1,181.32		-1,181 32
		Base	7,409 73	8,591 05	-1,181 32	0 00	-1,181 32
04010L103 Total		Local	114,453 77	125,951 93	-11,498 16		-11,498 16
		Base	114,453 77	125,951 93	-11,498 16	0 00	-11,498 16
05CJ 043176106	ARUBA NETWORKS INC	COMMON STOCK USD 0001			20 May 2015	1 000000	27 May 2014 to 20 Nov 2014
15ENJBBLL0G	695 20 May 2015	5,454 000 Local	134,550 18	99,541 38	35,008 80		35,008 80
		Base	134,550 18	99,541 38	35,008 80	0 00	35,008 80
05CN 053015103	AUTOMATIC DATA PROCESSING	COMMON STOCK USD 1			07 Oct 2014	1 000000	26 Jan 2012 to 26 Jan 2012
14JCJBBHTN3	008 02 Oct 2014	100.000 Local	7,250 48	5,301 76	1,948 72		1,948 72
		Base	7,250 48	5,301 76	1,948 72	0.00	1,948.72

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05CN 053015103	AUTOMATIC DATA PROCESSING		COMMON STOCK USD.1				01 May 2015	1 000000	26 Jan 2012 to 26 Jan 2012
15DUJBBFXQD	253 28 Apr 2015		100 000	Local	8,506 37	5,301 76	3,204 61		3,204 61
				Base	8,506 37	5,301 76	3,204 61	0 00	3,204 61
05CN 053015103	AUTOMATIC DATA PROCESSING		COMMON STOCK USD.1				07 Nov 2014	1 000000	26 Jan 2012 to 26 Jan 2012
14KCJBBD4SC	345 04 Nov 2014		100 000	Local	8,323 62	5,301 76	3,021 86		3,021 86
				Base	8,323 62	5,301 76	3,021 86	0 00	3,021
05CN 053015103	AUTOMATIC DATA PROCESSING		COMMON STOCK USD 1				05 Aug 2014	1 000000	10 Jan 2012 to 26 Jan 2012
1405CNJJMZK	350 31 Jul 2014		125 000	Local	10,160 27	7,568 63	2,591 64		2,591 64
				Base	10,160 27	7,568 63	2,591 64	0 00	2,591 64
05CN 053015103	AUTOMATIC DATA PROCESSING		COMMON STOCK USD 1				11 Dec 2014	1 000000	26 Jan 2012 to 26 Jan 2012
14LGJBBF3R3	658 08 Dec 2014		100 000	Local	8,595 93	5,301 76	3,294 17		3,294 17
				Base	8,595 93	5,301 76	3,294 17	0 00	3,294 17
053015103 Total				Local	42,836 67	28,775 67	14,061 00		14,061 00
				Base	42,836 67	28,775 67	14,061 00	0 00	14,061 00
05CN 075887109	BECTON DICKINSON AND CO		COMMON STOCK USD1				09 Oct 2014	1 000000	06 Mar 2014 to 06 Mar 2014
14JEJBBHMP9	029 06 Oct 2014		125 000	Local	15,433 26	14,340 99	1,092 27		1,092 27
				Base	15,433.26	14,340 99	1,092 27	0 00	1,092 27
05CN 075887109	BECTON DICKINSON AND CO		COMMON STOCK USD1				10 Oct 2014	1 000000	06 Mar 2014 to 06 Mar
14JFJBBDKC9	032 07 Oct 2014		50 000	Local	6,444 48	5,736 40	708 08		708.08
				Base	6,444 48	5,736 40	708 08	0 00	708 08
05CN 075887109	BECTON DICKINSON AND CO		COMMON STOCK USD1				09 Jan 2015	1 000000	07 Mar 2014 to 07 Mar 2014
15ADJBBFMQK	111 06 Jan 2015		100 000	Local	14,143 61	11,619 76	2,523 85		2,523 85
				Base	14,143 61	11,619 76	2,523 85	0 00	2,523 85
05CN 075887109	BECTON DICKINSON AND CO		COMMON STOCK USD1				12 Jan 2015	1 000000	07 Mar 2014 to 07 Mar 2014
15AEJBBJVG8	132 07 Jan 2015		50 000	Local	7,122 84	5,809 88	1,312 96		1,312 96
				Base	7,122 84	5,809 88	1,312 96	0 00	1,312 96



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05CN 075887109	BECTON DICKINSON AND CO	COMMON STOCK USD1			02 Dec 2014	1.000000	06 Mar 2014 to 07 Mar 2014
14KSJBBK1Z1	510 26 Nov 2014	75 000 Local	10,602 38	8,714 82	1,887 56		1,887 56
		Base	10,602 38	8,714 82	1,887 56	0 00	1,887 56
05CN 075887109	BECTON DICKINSON AND CO	COMMON STOCK USD1			10 Mar 2015	1 000000	13 Mar 2014 to 13 Mar 2014
15CEJBBJ006	629 05 Mar 2015	100 000 Local	14,905 44	11,642 75	3,262 69		3,262 69
		Base	14,905 44	11,642 75	3,262 69	0 00	3,262 [redacted]
075887109 Total		Local	68,652.01	57,864.60	10,787 41		10,787 41
		Base	68,652 01	57,864 60	10,787 41	0 00	10,787 41
05CM 084670108	BERKSHIRE HATHAWAY INC CL A	COMMON STOCK USD5			03 Jun 2015	1 000000	21 Nov 2011 to 21 Nov 2011
15FDJBBPHRL	080 03 Jun 2015	1 000 Local	111,751 34	111,751 34	0 00		0 00
		Base	111,751 34	111,751 34	0 00	0 00	0 00
05CM 084670702	BERKSHIRE HATHAWAY INC CL B	COMMON STOCK USD 0033			05 Jun 2015	1 000000	16 Aug 2012 to 03 Jun 2015
15FFJBBRL89	085 02 Jun 2015	1,100 000 Local	157,257 18	82,761 14	74,496 04		74,496 04
		Base	157,257 18	82,761 14	74,496 04	0 00	74,496 04
05C5 09062X103	BIOGEN INC	COMMON STOCK USD 0005			05 Jun 2015	1 000000	12 Dec 2014 to 12 Dec 2014
15FBJBB32TZ	008 02 Jun 2015	68 000 Local	26,329 11	23,453 32	2,875 79		2,875 79
		Base	26,329 11	23,453 32	2,875 79	0 00	2,875 [redacted]
05C5 09073M104	BIO TECHNE CORP	COMMON STOCK USD 01			05 Jun 2015	1 000000	25 Jul 2014 to 25 Jul 2014
15FBJBB32T7	016 02 Jun 2015	311 000 Local	31,074 66	27,784 71	3,289 95		3,289 95
		Base	31,074 66	27,784 71	3,289 95	0 00	3,289.95
05C5 09073M104	BIO TECHNE CORP	COMMON STOCK USD 01			10 Jun 2015	1 000000	25 Jul 2014 to 15 Oct 2014
15FEJBB3XT2	051 05 Jun 2015	1,216 000 Local	120,695 86	108,637 31	12,058 55		12,058 55
		Base	120,695 86	108,637 31	12,058 55	0 00	12,058 55
09073M104 Total		Local	151,770 52	136,422 02	15,348.50		15,348 50
		Base	151,770 52	136,422 02	15,348 50	0 00	15,348.50

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05C5 09227Q100	BLACKBAUD INC		COMMON STOCK USD.001				05 Jun 2015			1.000000	01 Dec 2014 to 01 Dec 2014	
15FBJBB32VF	022 02 Jun 2015		557 000	Local	28,487 74	24,091 45	4,396 29					4,396 29
				Base	28,487.74	24,091 45	4,396 29	0 00				4,396.29
05CN 093671105	H+R BLOCK INC		COMMON STOCK NPV				12 Jun 2015			1 000000	13 Oct 2014 to 13 Oct 2014	
15FHJBBJVBK	566 09 Jun 2015		150.000	Local	4,910 38	4,537 57	372 81					372 81
				Base	4,910 38	4,537 57	372 81	0 00				372.8[redacted]
05CN 093671105	H+R BLOCK INC		COMMON STOCK NPV				06 Mar 2015			1 000000	13 Oct 2014 to 13 Oct 2014	
15CCJBBF5ZL	601 03 Mar 2015		100 000	Local	3,426 56	3,000 41	426 15					426 15
				Base	3,426 56	3,000 41	426 15	0 00				426 15
093671105 Total				Local	8,336 94	7,537 98	798 96					798 96
				Base	8,336 94	7,537 98	798.96	0 00				798 96
05CN 110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD 1				07 Aug 2014			1 000000	13 Aug 2012 to 13 Aug 2012	
1405CNJJM03	376 04 Aug 2014		300.000	Local	14,993 72	10,298 02	4,695 70					4,695 70
				Base	14,993 72	10,298 02	4,695 70	0 00				4,695.70
05CN 110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD 1				25 Feb 2015			1 000000	14 Aug 2012 to 14 Aug 2012	
15BOJBBFN6H	505 20 Feb 2015		300 000	Local	17,989 92	10,298 02	7,691 90					7,691 90
				Base	17,989 92	10,298 02	7,691.90	0 00				7,691 90
05CN 110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD 1				09 Mar 2015			1 000000	16 Aug 2012 to 17 Aug [redacted]	
15CDJBBFVN0	621 04 Mar 2015		525 000	Local	34,126 47	18,021 54	16,104 93					16,104 93
				Base	34,126 47	18,021 54	16,104 93	0 00				16,104 93
05CN 110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD 1				12 Mar 2015			1.000000	17 Aug 2012 to 17 Aug 2012	
15CGJBBG9JC	664 09 Mar 2015		275 000	Local	18,001 16	9,439 85	8,561 31					8,561 31
				Base	18,001 16	9,439 85	8,561.31	0.00				8,561 31
05CN 110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD 1				19 Mar 2015			1 000000	31 Aug 2012 to 31 Aug 2012	
15CLJBBFPLF	725 16 Mar 2015		100 000	Local	6,786 98	3,432 67	3,354.31					3,354 31
				Base	6,786 98	3,432 67	3,354 31	0 00				3,354 31

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SSB Trade ID	Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN 110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD 1				19 Mar 2015	1 000000 31 Aug 2012 to 07 Sep 2012	
15CLJBBFPLH	727	16 Mar 2015	200 000	Local	13,583 37	6,865.35	6,718 02		6,718 02
				Base	13,583 37	6,865 35	6,718 02	0 00	6,718 02
05CN 110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD 1				19 Mar 2015	1 000000 07 Sep 2012 to 07 Sep 2012	
15CLJBBFPLM	731	16 Mar 2015	900 000	Local	61,060 36	30,894 06	30,166 30		30,166 30
				Base	61,060 36	30,894 06	30,166 30	0.00	30,166.
05CN 110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD 1				20 Mar 2015	1 000000 07 Sep 2012 to 07 Sep 2012	
15CMJBBFVCQ	742	17 Mar 2015	100 000	Local	6,752 05	3,432 67	3,319 38		3,319.38
				Base	6,752 05	3,432 67	3,319 38	0 00	3,319 38
05CN 110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD 1				20 Mar 2015	1 000000 07 Sep 2012 to 23 Oct 2012	
15CMJBBFVCV	746	17 Mar 2015	200 000	Local	13,490 51	6,865 35	6,625 16		6,625 16
				Base	13,490 51	6,865 35	6,625 16	0 00	6,625 16
05CN 110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD 1				20 Mar 2015	1 000000 23 Oct 2012 to 08 Jul 2013	
15CMJBBFVCX	748	17 Mar 2015	400 000	Local	26,979 18	13,730 70	13,248 48		13,248 48
				Base	26,979 18	13,730 70	13,248 48	0 00	13,248 48
05CN 110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD.1				20 Mar 2015	1 000000 03 Dec 2013 to 11 Dec 2013	
15CMJBBFVCZ	749	17 Mar 2015	400 000	Local	26,978 70	13,730.69	13,248 01		13,248 01
				Base	26,978 70	13,730 69	13,248 01	0 00	13,248 01
110122108 Total				Local	240,742 42	127,008 92	113,733 50		113,733 50
				Base	240,742 42	127,008 92	113,733 50	0 00	113,733 50
05CJ 11133T103	BROADRIDGE FINANCIAL SOLUTIO		COMMON STOCK USD 01				06 May 2015	1 000000 17 Jul 2012 to 18 Jul 2012	
15EBJBBLV37	649	01 May 2015	230 000	Local	12,483 09	5,382.80	7,100 29		7,100 29
				Base	12,483 09	5,382.80	7,100 29	0 00	7,100 29
05CM 115637100	BROWN FORMAN CORP CLASS A		COMMON STOCK USD 15				05 Jun 2015	1 000000 21 Nov 2011 to 21 Nov 2011	
15FCJBBMCS8	067	02 Jun 2015	1,000 000	Local	107,009 73	49,546 23	57,463 50		57,463 50
				Base	107,009 73	49,546 23	57,463.50	0.00	57,463 50

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05CN 12508E101	CDK GLOBAL INC		COMMON STOCK USD 01				10 Oct 2014			1 000000	01 Oct 2014 to 01 Oct 2014	
14JFJBBDKDS	046 07 Oct 2014		500 000	Local	13,704 99	11,297 15	2,407 84					2,407 84
				Base	13,704 99	11,297 15	2,407 84	0 00				2,407 84
05CN 12508E101	CDK GLOBAL INC		COMMON STOCK USD 01				10 Oct 2014			1 000000	01 Oct 2014 to 01 Oct 2014	
14JFJBBJ22D	047 07 Oct 2014		191 000	Local	5,269 09	4,315 52	953 57					953 57
				Base	5,269 09	4,315 52	953 57	0 00				953 [redacted]
05CN 12508E101	CDK GLOBAL INC		COMMON STOCK USD 01				17 Oct 2014			1 000000	01 Oct 2014 to 01 Oct 2014	
14JNJBBJ4D7	214 17 Oct 2014		0.668	Local	16.78	15 09	1.69					1 69
				Base	16 78	15 09	1 69	0 00				1 69
12508E101 Total												
				Local	18,990 86	15,627 76	3,363 10					3,363 10
				Base	18,990 86	15,627 76	3,363 10	0 00				3,363 10
05CN 126650100	CVS HEALTH CORP		COMMON STOCK USD 01				10 Oct 2014			1 000000	02 May 2012 to 04 May 2012	
14JFJBBDKDN	042 07 Oct 2014		100 000	Local	8,168 53	4,691 28	3,477 25					3,477 25
				Base	8,168 53	4,691 28	3,477 25	0 00				3,477 25
05CN 126650100	CVS HEALTH CORP		COMMON STOCK USD 01				16 Oct 2014			1 000000	04 May 2012 to 04 May 2012	
14JIJBBC0SK	093 10 Oct 2014		100 000	Local	8,298 69	4,691.28	3,607.41					3,607 41
				Base	8,298 69	4,691 28	3,607 41	0 00				3,607 41
05CN 126650100	CVS HEALTH CORP		COMMON STOCK USD 01				04 Sep 2014			1 000000	02 May 2012 to 02 May [redacted]	
1405CNJJM93	538 29 Aug 2014		250 000	Local	19,863 31	11,728 20	8,135 11					8,135 11
				Base	19,863 31	11,728 20	8,135 11	0 00				8,135 11
05CN 126650100	CVS HEALTH CORP		COMMON STOCK USD.01				23 Jun 2015			1 000000	04 May 2012 to 04 May 2012	
15FOJBBP738	614 18 Jun 2015		100 000	Local	10,498 53	4,756 50	5,742 03					5,742 03
				Base	10,498 53	4,756 50	5,742 03	0 00				5,742 03
05CN 126650100	CVS HEALTH CORP		COMMON STOCK USD.01				02 Jul 2015			1 000000	04 May 2012 to 04 May 2012	
15FVJBBMJX3	685 29 Jun 2015		250 000	Local	26,283 06	11,891 25	14,391 81					14,391 81
				Base	26,283 06	11,891 25	14,391 81	0 00				14,391.81

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126650100 Total			Local	73,112 12	37,758 51	35,353 61			35,353 61
			Base	73,112 12	37,758 51	35,353 61	0 00		35,353 61
05CN 13057Q107	CALIFORNIA RESOURCES CORP		COMMON STOCK USD 01			08 Dec 2014	1.000000	01 Dec 2014 to	01 Dec 2014
14LDJBBFH8S	619 03 Dec 2014	1,520 000	Local	10,641 28	13,260 58	-2,619.30			-2,619 30
			Base	10,641 28	13,260 58	-2,619.30	0 00		-2,619
05CN 14149Y108	CARDINAL HEALTH INC		COMMON STOCK NPV			24 Apr 2015	1 000000	17 Jan 2012 to	17 Jan 2012
15DPJBBGS10	193 21 Apr 2015	50 000	Local	4,537 33	2,380 22	2,157 11			2,157 11
			Base	4,537 33	2,380 22	2,157 11	0 00		2,157 11
05CN 14149Y108	CARDINAL HEALTH INC		COMMON STOCK NPV			27 Apr 2015	1 000000	17 Jan 2012 to	17 Jan 2012
15DQJBBFKZT	210 22 Apr 2015	125 000	Local	11,404 89	5,950 54	5,454 35			5,454.35
			Base	11,404 89	5,950 54	5,454 35	0 00		5,454.35
05CN 14149Y108	CARDINAL HEALTH INC		COMMON STOCK NPV			28 Jul 2014	1.000000	30 Dec 2011 to	30 Dec 2011
1405CNJJMSW	271 23 Jul 2014	200 000	Local	14,295 74	9,321 47	4,974 27			4,974 27
			Base	14,295 74	9,321 47	4,974 27	0.00		4,974.27
05CN 14149Y108	CARDINAL HEALTH INC		COMMON STOCK NPV			19 May 2015	1 000000	17 Jan 2012 to	03 Feb 2012
15EKJBBN1VB	412 14 May 2015	100.000	Local	8,698 42	4,760 43	3,937 99			3,937 99
			Base	8,698 42	4,760 43	3,937 99	0 00		3,937 99
05CN 14149Y108	CARDINAL HEALTH INC		COMMON STOCK NPV			29 Aug 2014	1 000000	30 Dec 2011 to	17 Jan
1405CNJJM67	492 26 Aug 2014	200 000	Local	14,679 68	9,520 87	5,158 81			5,158 81
			Base	14,679 68	9,520 87	5,158 81	0 00		5,158 81
14149Y108 Total			Local	53,616 06	31,933 53	21,682 53			21,682 53
			Base	53,616.06	31,933 53	21,682 53	0 00		21,682 53
05C5 14170T101	CAREFUSION CORP		COMMON STOCK USD 01			23 Jul 2014	1 000000	31 Jan 2014 to	31 Jan 2014
1405C5JJJZF	504 18 Jul 2014	1,567 000	Local	69,636 56	64,304 67	5,331 89			5,331 89
			Base	69,636 56	64,304 67	5,331 89	0 00		5,331 89

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05C5 143130102	CARMAX INC		COMMON STOCK USD 5		05 Jun 2015	1 000000	31 Jan 2014 to 14 Mar 2014
15FBJBB32VZ	034 02 Jun 2015	1,219 000	Local 87,713 23	57,831 36	29,881 87		29,881 87
			Base 87,713 23	57,831 36	29,881 87	0.00	29,881.87
05C5 143130102	CARMAX INC		COMMON STOCK USD 5		28 Jan 2015	1 000000	31 Jan 2014 to 31 Jan 2014
15APJBBRZCS	677 23 Jan 2015	852 000	Local 55,366 76	40,420 27	14,946 49		14,946 49
			Base 55,366.76	40,420 27	14,946 49	0 00	14,946 [redacted]
05C5 143130102	CARMAX INC		COMMON STOCK USD 5		13 Feb 2015	1 000000	31 Jan 2014 to 31 Jan 2014
15BGJBBQM2T	684 10 Feb 2015	275 000	Local 17,942 91	13,046 45	4,896 46		4,896 46
			Base 17,942 91	13,046 45	4,896 46	0 00	4,896 46
05C5 143130102	CARMAX INC		COMMON STOCK USD 5		04 Mar 2015	1 000000	31 Jan 2014 to 31 Jan 2014
15CAJBBVVT7	709 27 Feb 2015	1,038 000	Local 69,723 15	49,244 42	20,478 73		20,478.73
			Base 69,723 15	49,244 42	20,478 73	0 00	20,478.73
143130102 Total			Local 230,746 05	160,542 50	70,203 55		70,203.55
			Base 230,746 05	160,542 50	70,203 55	0 00	70,203 55
05CN 149123101	CATERPILLAR INC		COMMON STOCK USD1		05 Sep 2014	1 000000	22 May 2013 to 23 May 2013
1405CNJJM99	542 02 Sep 2014	75 000	Local 8,217 19	6,475 71	1,741 48		1,741 48
			Base 8,217 19	6,475 71	1,741 48	0 00	1,741 48
05CN 149123101	CATERPILLAR INC		COMMON STOCK USD1		08 Sep 2014	1 000000	23 May 2013 to 23 May [redacted]
1405CNJJMB7	558 03 Sep 2014	75 000	Local 8,120.44	6,475 71	1,644 73		1,644 73
			Base 8,120.44	6,475 71	1,644 73	0 00	1,644 73
05CN 149123101	CATERPILLAR INC		COMMON STOCK USD1		10 Sep 2014	1 000000	23 May 2013 to 23 May 2013
1405CNJJMCT	570 05 Sep 2014	75 000	Local 8,138 84	6,475 71	1,663 13		1,663 13
			Base 8,138 84	6,475 71	1,663 13	0 00	1,663 13
05CN 149123101	CATERPILLAR INC		COMMON STOCK USD1		26 Sep 2014	1 000000	23 May 2013 to 24 May 2013
14IQJBBFZ6Z	706 23 Sep 2014	100 000	Local 10,058 23	8,634 29	1,423 94		1,423 94
			Base 10,058 23	8,634 29	1,423 94	0 00	1,423 94

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SSB Trade ID / Lot / Trd Date / Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN 149123101 CATERPILLAR INC	COMMON STOCK USD1			26 Sep 2014	1.000000	24 May 2013 to 05 Jun 2013
14IQJBBFZ65 712 23 Sep 2014	225 000 Local	22,683 07	19,427 14	3,255 93		3,255 93
	Base	22,683 07	19,427 14	3,255 93	0 00	3,255 93
05CN 149123101 CATERPILLAR INC	COMMON STOCK USD1			26 Sep 2014	1 000000	05 Jun 2013 to 05 Jul 2013
14IQJBBFZ66 713 23 Sep 2014	400.000 Local	40,291 02	34,537 15	5,753 87		5,753.87
	Base	40,291 02	34,537 15	5,753 87	0 00	5,753
149123101 Total	Local	97,508 79	82,025 71	15,483 08		15,483.08
	Base	97,508 79	82,025 71	15,483 08	0 00	15,483.08
05CJ 14964U108 CAVIUM INC	COMMON STOCK USD 001			28 Jul 2014	1 000000	15 Dec 2011 to 14 May 2012
1405CJJJKX3 509 23 Jul 2014	72 000 Local	3,357 21	2,060 07	1,297 14		1,297 14
	Base	3,357 21	2,060 07	1,297.14	0 00	1,297 14
05C5 151020104 CELGENE CORP	COMMON STOCK USD 01			05 Jun 2015	1 000000	05 Jan 2011 to 05 Jan 2011
15FBJBB32VD 021 02 Jun 2015	541 000 Local	61,751 63	22,061 57	39,690.06		39,690 06
	Base	61,751 63	22,061 57	39,690 06	0 00	39,690 06
05C5 151020104 CELGENE CORP	COMMON STOCK USD 01			31 Oct 2014	1 000000	05 Jan 2011 to 05 Jan 2011
14JTJBBPKQ7 598 28 Oct 2014	857 000 Local	90,275 49	34,947 80	55,327 69		55,327 69
	Base	90,275 49	34,947 80	55,327 69	0 00	55,327 69
151020104 Total	Local	152,027 12	57,009 37	95,017 75		95,017 75
	Base	152,027 12	57,009 37	95,017 75	0 00	95,017 75
05CN 15189T107 CENTERPOINT ENERGY INC	COMMON STOCK USD 01			06 Jan 2015	1 000000	22 Sep 2014 to 22 Sep 2014
15AAJBBT7XQ 074 31 Dec 2014	50 000 Local	1,187 74	1,201 33	-13 59		-13 59
	Base	1,187 74	1,201 33	-13 59	0 00	-13 59
05CN 15189T107 CENTERPOINT ENERGY INC	COMMON STOCK USD 01			06 Jan 2015	1 000000	22 Sep 2014 to 22 Sep 2014
15AAJBBT7XZ 081 31 Dec 2014	200 000 Local	4,742 05	4,805 30	-63 25		-63 25
	Base	4,742 05	4,805 30	-63 25	0 00	-63 25



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05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01					08 Jan 2015	1 000000 22 Sep 2014 to 22 Sep 2014
15ACJBBFB0Q	097 05 Jan 2015		100 000	Local	2,274 44	2,402 65	-128 21		-128 21
				Base	2,274 44	2,402 65	-128 21	0 00	-128 21
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD.01					08 Jan 2015	1 000000 22 Sep 2014 to 23 Sep 2014
15ACJBBFB0V	101 05 Jan 2015		300.000	Local	6,852 11	7,207.96	-355 85		-355 85
				Base	6,852 11	7,207.96	-355 85	0 00	-355.
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01					08 Jan 2015	1 000000 23 Sep 2014 to 23 Sep 2014
15ACJBBFB0W	102 05 Jan 2015		300 000	Local	6,847 85	7,207 96	-360.11		-360 11
				Base	6,847 85	7,207 96	-360 11	0 00	-360 11
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01					09 Jan 2015	1 000000 25 Sep 2014 to 25 Sep 2014
15ADJBBFMQ	121 06 Jan 2015		200 000	Local	4,494 80	4,805 30	-310 50		-310 50
				Base	4,494 80	4,805 30	-310 50	0 00	-310 50
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01					09 Jan 2015	1 000000 26 Sep 2014 to 26 Sep 2014
15ADJBBFMQZ	123 06 Jan 2015		200 000	Local	4,499 16	4,805 30	-306 14		-306 14
				Base	4,499 16	4,805.30	-306 14	0 00	-306 14
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01					18 Feb 2015	1 000000 30 Sep 2014 to 09 Oct 2014
15BJJBBF0R3	449 12 Feb 2015		600 000	Local	13,203 84	14,415 92	-1,212 08		-1,212 08
				Base	13,203 84	14,415 92	-1,212 08	0 00	-1,212 08
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01					19 Feb 2015	1 000000 09 Oct 2014 to 09 Oct
15BKJBBQXN8	458 13 Feb 2015		500 000	Local	10,906 35	12,013 26	-1,106 91		-1,106 91
				Base	10,906 35	12,013 26	-1,106 91	0 00	-1,106 91
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01					19 Feb 2015	1 000000 09 Oct 2014 to 10 Oct 2014
15BKJBBQXN9	459 13 Feb 2015		500 000	Local	10,865 59	12,013 26	-1,147.67		-1,147.67
				Base	10,865 59	12,013 26	-1,147 67	0 00	-1,147 67
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01					03 Dec 2014	1 000000 17 Sep 2014 to 17 Sep 2014
14LAJBBXGP2	537 28 Nov 2014		200 000	Local	4,806 25	4,805 30	0.95		0 95
				Base	4,806 25	4,805 30	0 95	0 00	0.95



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05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01				03 Dec 2014	1 000000	17 Sep 2014 to 17 Sep 2014
14LAJBBXGP6	538 28 Nov 2014		200 000	Local	4,804 69	4,805 30	-0 61		-0 61
				Base	4,804 69	4,805 30	-0 61	0 00	-0 61
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01				03 Mar 2015	1 000000	10 Oct 2014 to 10 Oct 2014
15BSJBBF36F	559 26 Feb 2015		500 000	Local	10,542 40	12,013 26	-1,470 86		-1,470.86
				Base	10,542 40	12,013 26	-1,470 86	0 00	-1,470.
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01				16 Dec 2014	1 000000	17 Sep 2014 to 18 Sep 2014
14LJJBBF71B	735 11 Dec 2014		900 000	Local	20,515 76	21,623 87	-1,108.11		-1,108.11
				Base	20,515 76	21,623 87	-1,108 11	0 00	-1,108 11
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01				17 Dec 2014	1 000000	18 Sep 2014 to 18 Sep 2014
14LKJBBMXB1	739 12 Dec 2014		50.000	Local	1,101.70	1,201 33	-99 63		-99 63
				Base	1,101 70	1,201 33	-99 63	0 00	-99 63
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD.01				17 Dec 2014	1 000000	18 Sep 2014 to 19 Sep 2014
14LKJBBMXCN	757 12 Dec 2014		300 000	Local	6,604 65	7,207 96	-603 31		-603 31
				Base	6,604 65	7,207 96	-603 31	0 00	-603 31
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01				18 Dec 2014	1 000000	19 Sep 2014 to 19 Sep 2014
14LLJBBF493	765 15 Dec 2014		200 000	Local	4,382 26	4,805 30	-423 04		-423 04
				Base	4,382 26	4,805 30	-423 04	0 00	-423 04
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01				18 Dec 2014	1 000000	19 Sep 2014 to 22 Sep
14LLJBBF496	768 15 Dec 2014		300 000	Local	6,565 53	7,207 96	-642 43		-642 43
				Base	6,565 53	7,207 96	-642 43	0 00	-642 43
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01				18 Dec 2014	1 000000	22 Sep 2014 to 22 Sep 2014
14LLJBBF497	769 15 Dec 2014		400 000	Local	8,723 32	9,610 61	-887 29		-887 29
				Base	8,723 32	9,610 61	-887 29	0 00	-887 29
05CN 15189T107	CENTERPOINT ENERGY INC		COMMON STOCK USD 01				19 Dec 2014	1 000000	22 Sep 2014 to 22 Sep 2014
14LMJBBFWG8	788 16 Dec 2014		700.000	Local	15,231.45	16,818.57	-1,587 12		-1,587 12
				Base	15,231 45	16,818 57	-1,587 12	0 00	-1,587 12



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15189T107 Total				Local	149,151 94	160,977 70	-11,825 76		-11,825 76
				Base	149,151 94	160,977 70	-11,825 76	0 00	-11,825.76
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				08 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JDJBBFFZX	019 03 Oct 2014		75 000	Local	8,757 70	8,089 48	668 22		668 22
				Base	8,757 70	8,089 48	668 22	0 00	668 [redacted]
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				10 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JFJBBDKDK	039 07 Oct 2014		100 000	Local	11,761 00	10,785 97	975 03		975 03
				Base	11,761 00	10,785 97	975 03	0 00	975 03
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				14 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JGJBBD7H9	062 08 Oct 2014		225.000	Local	26,026 45	24,268 43	1,758.02		1,758 02
				Base	26,026 45	24,268 43	1,758 02	0 00	1,758 02
05CN 166764100	CHEVRON CORP		COMMON STOCK USD.75				15 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JHJBBD1PL	070 09 Oct 2014		100 000	Local	11,482 62	10,785 97	696 65		696 65
				Base	11,482 62	10,785 97	696 65	0 00	696 65
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				16 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JIJBBC0ST	100 10 Oct 2014		300 000	Local	34,059 65	32,357 91	1,701.74		1,701 74
				Base	34,059 65	32,357 91	1,701 74	0 00	1,701 74
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				16 Oct 2014	1 000000	30 Dec 2011 to 30 Dec [redacted]
14JJJBBGFM2	114 13 Oct 2014		100 000	Local	11,325 74	10,785 97	539 77		539 77
				Base	11,325 74	10,785 97	539 77	0 00	539 77
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				17 Oct 2014	1.000000	30 Dec 2011 to 30 Dec 2011
14JKJBBJPT8	136 14 Oct 2014		75 000	Local	8,393 49	8,089 48	304 01		304 01
				Base	8,393 49	8,089 48	304 01	0 00	304 01
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				14 Jan 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15AGJBBGLKF	155 09 Jan 2015		100 000	Local	10,792 32	10,785 97	6 35		6 35
				Base	10,792 32	10,785 97	6 35	0 00	6 35

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05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75					20 Oct 2014	1.000000 30 Dec 2011 to 30 Dec 2011
14JLJBBFDHH	177 15 Oct 2014		200 000	Local	21,578.40	21,571 94		6 46	6 46
				Base	21,578.40	21,571 94		6 46	0.00 6 46
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75					21 Oct 2014	1 000000 30 Dec 2011 to 30 Dec 2011
14JMJBBDLFK	197 16 Oct 2014		150.000	Local	16,162.50	16,178 95		-16 45	-16 45
				Base	16,162 50	16,178 95		-16 45	0 00 -16
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75					23 Jan 2015	1 000000 05 Jan 2012 to 05 Jan 2012
15AMJBBF93V	221 20 Jan 2015		100 000	Local	10,500 44	10,785 97		-285 53	-285 53
				Base	10,500 44	10,785 97		-285 53	0 00 -285 53
05CN 166764100	CHEVRON CORP		COMMON STOCK USD.75					23 Jan 2015	1 000000 05 Jan 2012 to 05 Jan 2012
15AMJBBF930	225 20 Jan 2015		100 000	Local	10,545 82	10,785 97		-240 15	-240 15
				Base	10,545 82	10,785 97		-240 15	0 00 -240 15
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75					23 Jan 2015	1 000000 05 Jan 2012 to 05 Jan 2012
15ANJBBFNMJ	232 20 Jan 2015		50 000	Local	5,226 38	5,392 99		-166 61	-166 61
				Base	5,226.38	5,392 99		-166 61	0 00 -166 61
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75					27 Jan 2015	1.000000 05 Jan 2012 to 18 Jan 2012
15AOJBBFQHS	245 22 Jan 2015		75 000	Local	8,110 41	8,089 48		20 93	20.93
				Base	8,110 41	8,089 48		20 93	0.00 20 93
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75					27 Oct 2014	1 000000 30 Dec 2011 to 30 Dec
14JQJBBD6L6	248 22 Oct 2014		100 000	Local	11,454 42	10,785 97		668 45	668 45
				Base	11,454 42	10,785 97		668 45	0 00 668 45
05CN 166764100	CHEVRON CORP		COMMON STOCK USD.75					27 Jan 2015	1 000000 18 Jan 2012 to 18 Jan 2012
15AOJBBFQH5	255 22 Jan 2015		100.000	Local	10,817 86	10,785 97		31 89	31 89
				Base	10,817 86	10,785 97		31 89	0 00 31 89
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75					29 Jan 2015	1 000000 18 Jan 2012 to 18 Jan 2012
15AQJBBGP80	269 26 Jan 2015		100 000	Local	10,846 96	10,785 97		60.99	60 99
				Base	10,846 96	10,785 97		60 99	0 00 60 99

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05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75		29 Jan 2015	1 000000	18 Jan 2012 to 18 Jan 2012
15AQJBBGP82	271 26 Jan 2015	100 000 Local	10,896 75	10,785 97	110 78		110 78
		Base	10,896 75	10,785 97	110 78	0 00	110 78
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75		30 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JTJBBFQ2J	285 27 Oct 2014	100 000 Local	11,372 64	10,785 97	586 67		586 67
		Base	11,372 64	10,785 97	586 67	0 00	586 [redacted]
05CN 166764100	CHEVRON CORP		COMMON STOCK USD.75		04 Feb 2015	1.000000	18 Jan 2012 to 30 Jan 2012
15BAJBBXGMD	331 30 Jan 2015	200 000 Local	20,042 98	21,571 94	-1,528 96		-1,528 96
		Base	20,042 98	21,571 94	-1,528 96	0 00	-1,528 96
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75		09 Feb 2015	1 000000	30 Jan 2012 to 30 Jan 2012
15BDJBBFCLD	366 04 Feb 2015	100 000 Local	10,812 31	10,785 97	26 34		26 34
		Base	10,812 31	10,785.97	26 34	0 00	26 34
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75		23 Feb 2015	1 000000	30 Jan 2012 to 13 Apr 2012
15BMJBBFV9X	479 18 Feb 2015	225 000 Local	24,968 28	24,268 43	699 85		699 85
		Base	24,968 28	24,268 43	699 85	0.00	699.85
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75		24 Feb 2015	1 000000	13 Apr 2012 to 10 May 2012
15BNJBBFLFD	486 19 Feb 2015	75 000 Local	8,158 19	8,089 48	68 71		68 71
		Base	8,158 19	8,089 48	68 71	0 00	68 71
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75		02 Sep 2014	1 000000	30 Dec 2011 to 30 Dec [redacted]
1405CNJJM7C	511 27 Aug 2014	200 000 Local	25,699 43	21,571 94	4,127 49		4,127 49
		Base	25,699 43	21,571 94	4,127 49	0 00	4,127 49
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75		03 Mar 2015	1 000000	10 May 2012 to 10 May 2012
15BSJBBF353	549 26 Feb 2015	75 000 Local	8,029 55	8,089 48	-59.93		-59 93
		Base	8,029 55	8,089 48	-59 93	0 00	-59 93
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75		03 Mar 2015	1 000000	10 May 2012 to 10 May 2012
15BSJBBF356	552 26 Feb 2015	100 000 Local	10,727 20	10,785 97	-58 77		-58 77
		Base	10,727 20	10,785 97	-58 77	0 00	-58 77

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05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				09 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJMCK	564 04 Sep 2014		100 000	Local	12,634 29	10,785 97	1,848.32		1,848 32
				Base	12,634 29	10,785 97	1,848 32	0 00	1,848 32
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				04 Mar 2015	1 000000	06 Jun 2013 to 06 Jun 2013
15CAJBBW6GN	565 27 Feb 2015		100 000	Local	10,676 17	10,785 97	-109 80		-109 80
				Base	10,676 17	10,785 97	-109 80	0 00	-109
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				04 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LBJBBFL6D	576 01 Dec 2014		100 000	Local	10,993 32	10,785 97	207 35		207.35
				Base	10,993 32	10,785 97	207 35	0 00	207 35
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				05 Mar 2015	1 000000	08 Jan 2014 to 08 Jan 2014
15CBJBBFS5B	589 02 Mar 2015		100 000	Local	10,595 97	10,785 97	-190 00		-190 00
				Base	10,595 97	10,785 97	-190.00	0 00	-190 00
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				05 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LCJBBD5M0	596 02 Dec 2014		225 000	Local	25,219 82	24,268 43	951 39		951 39
				Base	25,219 82	24,268 43	951 39	0 00	951 39
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				09 Mar 2015	1 000000	29 May 2014 to 30 Jun 2014
15CDJBBFVNW	618 04 Mar 2015		200 000	Local	20,944 61	21,571.94	-627 33		-627 33
				Base	20,944.61	21,571 94	-627 33	0 00	-627 33
05CN 166764100	CHEVRON CORP		COMMON STOCK USD 75				11 Dec 2014	1 000000	30 Dec 2011 to 30 Dec
14LGJBBF3SC	666 08 Dec 2014		225 000	Local	24,061.55	24,268 43	-206 88		-206 88
				Base	24,061.55	24,268 43	-206 88	0 00	-206 88
166764100 Total				Local	473,675 22	461,100 22	12,575 00		12,575 00
				Base	473,675 22	461,100 22	12,575 00	0 00	12,575 00
05C5 169656105	CHIPOTLE MEXICAN GRILL INC		COMMON STOCK USD 01				05 Jun 2015	1 000000	04 Nov 2014 to 04 Nov 2014
15FBJBB32T0	009 02 Jun 2015		82.000	Local	50,141 25	53,456 76	-3,315 51		-3,315 51
				Base	50,141 25	53,456 76	-3,315 51	0 00	-3,315 51



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05CJ 19239V302	COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD 001			12 Jun 2015	1 000000 25 Mar 2015 to 19 May 2015	
15ENJBBL746	696 20 May 2015	Local	221 67	221 67	0 00		0 00
ADJC-		Base	221 67	221 67	0 00	0 00	0 00
05CN 194162103	COLGATE PALMOLIVE CO	COMMON STOCK USD1			02 Sep 2014	1 000000 30 Dec 2011 to 30 Dec 2011	
1405CNJJM73	507 27 Aug 2014	150 000 Local	9,710 54	7,160 32	2,550 22		2,550 22
		Base	9,710 54	7,160 32	2,550 22	0 00	2,550 [redacted]
05CN 194162103	COLGATE PALMOLIVE CO	COMMON STOCK USD1			04 Sep 2014	1 000000 30 Dec 2011 to 30 Dec 2011	
1405CNJJM9W	535 29 Aug 2014	150 000 Local	9,706 28	7,160 32	2,545 96		2,545 96
		Base	9,706 28	7,160 32	2,545 96	0 00	2,545 96
05CN 194162103	COLGATE PALMOLIVE CO	COMMON STOCK USD1			08 Sep 2014	1 000000 30 Dec 2011 to 30 Dec 2011	
1405CNJJMBC	560 03 Sep 2014	200 000 Local	12,905 99	9,547 09	3,358 90		3,358 90
		Base	12,905 99	9,547 09	3,358 90	0 00	3,358 90
05CN 194162103	COLGATE PALMOLIVE CO	COMMON STOCK USD1			09 Sep 2014	1 000000 30 Dec 2011 to 30 Dec 2011	
1405CNJJMCP	566 04 Sep 2014	200.000 Local	12,814 47	9,547 09	3,267 38		3,267 38
		Base	12,814 47	9,547 09	3,267 38	0 00	3,267 38
05CN 194162103	COLGATE PALMOLIVE CO	COMMON STOCK USD1.			10 Sep 2014	1 000000 30 Dec 2011 to 30 Dec 2011	
1405CNJJMCZ	572 05 Sep 2014	100.000 Local	6,422 15	4,773.54	1,648 61		1,648 61
		Base	6,422 15	4,773 54	1,648 61	0 00	1,648 61
05CN 194162103	COLGATE PALMOLIVE CO	COMMON STOCK USD1			10 Sep 2014	1 000000 10 Sep 2012 to 10 Sep [redacted]	
1405CNJJMC3	574 05 Sep 2014	100 000 Local	6,475 88	4,773 54	1,702 34		1,702 34
		Base	6,475.88	4,773 54	1,702 34	0 00	1,702 34
05CN 194162103	COLGATE PALMOLIVE CO	COMMON STOCK USD1.			10 Sep 2014	1 000000 10 Sep 2012 to 31 Dec 2012	
1405CNJJMCC	578 05 Sep 2014	400 000 Local	25,774 99	19,094 18	6,680 81		6,680 81
		Base	25,774 99	19,094 18	6,680 81	0 00	6,680 81
05CN 194162103	COLGATE PALMOLIVE CO	COMMON STOCK USD1			12 Sep 2014	1 000000 31 Dec 2012 to 31 Dec 2012	
1405CNJJMDF	597 09 Sep 2014	100 000 Local	6,340 10	4,773 55	1,566 55		1,566 55
		Base	6,340 10	4,773 55	1,566 55	0 00	1,566 55

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194162103 Total			Local	90,150 40	66,829 63	23,320 77			23,320 77
			Base	90,150 40	66,829 63	23,320 77	0 00		23,320 77
05CM 20030N200	COMCAST CORP SPECIAL CL A		COMMON STOCK USD 01			15 May 2015	1.000000	21 Nov 2011 to	21 Nov 2011
15EKJBBP9L0	047 14 May 2015	235 000	Local	13,180 08	5,003 26	8,176 82			8,176.82
			Base	13,180 08	5,003 26	8,176 82	0 00		8,176
05CM 20030N200	COMCAST CORP SPECIAL CL A		COMMON STOCK USD.01			05 Jun 2015	1 000000	21 Nov 2011 to	21 Nov 2011
15FCJBBMCTG	068 02 Jun 2015	265 000	Local	15,533 69	5,641 97	9,891 72			9,891 72
			Base	15,533 69	5,641 97	9,891 72	0 00		9,891 72
20030N200 Total			Local	28,713 77	10,645 23	18,068 54			18,068 54
			Base	28,713 77	10,645 23	18,068 54	0 00		18,068.54
05CJ 204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01			13 Jan 2015	1 000000	06 Jan 2011 to	06 Jan 2011
15AFJBBFWM9	275 08 Jan 2015	105 000	Local	5,141 73	3,785 80	1,355 93			1,355.93
			Base	5,141 73	3,785 80	1,355 93	0 00		1,355.93
05CJ 204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01			22 Jan 2015	1 000000	06 Jan 2011 to	04 Dec 2012
15ALJBBC728	307 16 Jan 2015	178 000	Local	8,476 17	6,417 83	2,058 34			2,058 34
			Base	8,476 17	6,417 83	2,058 34	0 00		2,058 34
05CJ 204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01			30 Jan 2015	1 000000	04 Dec 2012 to	23 May
15ARJBBFFZQ	328 27 Jan 2015	54 000	Local	2,587 98	1,946 98	641 00			641.00
			Base	2,587 98	1,946 98	641 00	0 00		641 00
05CJ 204166102	COMMVAULT SYSTEMS INC		COMMON STOCK USD 01			04 Feb 2015	1 000000	23 May 2014 to	20 Nov 2014
15BAJBBWQG	350 30 Jan 2015	229 000	Local	10,006 91	8,256.66	1,750 25			1,750 25
			Base	10,006 91	8,256 66	1,750 25	0 00		1,750 25
204166102 Total			Local	26,212 79	20,407 27	5,805 52			5,805 52
			Base	26,212 79	20,407 27	5,805 52	0 00		5,805 52

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05C5 20605P101	CONCHO RESOURCES INC	COMMON STOCK USD 001			05 Jun 2015	1.000000	09 May 2013 to 09 May 2013
15FBJBB32T4	013 02 Jun 2015	199 000 Local	24,373 07	17,209 26	7,163 81		7,163 81
		Base	24,373 07	17,209 26	7,163 81	0 00	7,163 81
05C5 20605P101	CONCHO RESOURCES INC	COMMON STOCK USD 001			10 Jun 2015	1 000000	09 May 2013 to 15 Oct 2014
15FEJBB3XT1	050 05 Jun 2015	771 000 Local	92,325 01	66,675 05	25,649 96		25,649 96
		Base	92,325 01	66,675 05	25,649 96	0 00	25,649 [redacted]
05C5 20605P101	CONCHO RESOURCES INC	COMMON STOCK USD 001			28 Apr 2015	1 000000	09 Aug 2011 to 24 May 2012
15DRJBBRR5C	759 23 Apr 2015	315 000 Local	39,558 55	27,240 78	12,317 77		12,317 77
		Base	39,558 55	27,240 78	12,317.77	0 00	12,317 77
05C5 20605P101	CONCHO RESOURCES INC	COMMON STOCK USD 001			29 Apr 2015	1 000000	24 May 2012 to 09 May 2013
15DRJBBWS2V	763 24 Apr 2015	874 000 Local	109,662 17	75,582 35	34,079 82		34,079 82
		Base	109,662 17	75,582 35	34,079 82	0 00	34,079 82
20605P101 Total							
		Local	265,918 80	186,707 44	79,211 36		79,211 36
		Base	265,918 80	186,707 44	79,211 36	0 00	79,211 36
05CJ 206708109	CONCUR TECHNOLOGIES INC	COMMON STOCK USD 001			11 Dec 2014	1 000000	25 Aug 2011 to 12 Sep 2014
14LEJBBM4WZ	188 05 Dec 2014	512 000 Local	66,048 00	21,151 50	44,896 50		44,896 50
		Base	66,048 00	21,151.50	44,896 50	0 00	44,896 50
05C5 206708109	CONCUR TECHNOLOGIES INC	COMMON STOCK USD 001			26 Sep 2014	1 000000	23 Nov 2011 to 23 Nov [redacted]
14IPJBBQXXW	568 23 Sep 2014	840 000 Local	106,613 55	37,996 52	68,617 03		68,617.03
		Base	106,613 55	37,996 52	68,617.03	0 00	68,617 03
05C5 206708109	CONCUR TECHNOLOGIES INC	COMMON STOCK USD 001			03 Oct 2014	1.000000	23 Nov 2011 to 31 Jan 2013
14IUJBBWCB5	574 30 Sep 2014	659 000 Local	83,409 43	29,809 17	53,600 26		53,600 26
		Base	83,409 43	29,809 17	53,600 26	0 00	53,600 26
05C5 206708109	CONCUR TECHNOLOGIES INC	COMMON STOCK USD 001			20 Oct 2014	1 000000	31 Jan 2013 to 31 Jan 2013
14JKJBBWW3S	586 15 Oct 2014	1,092 000 Local	138,992 47	49,395 47	89,597 00		89,597 00
		Base	138,992 47	49,395 47	89,597 00	0 00	89,597 00

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description /	Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate / Curr Gn/Ls	Stl Date / Sell Rate	Trd Dts of Orig Buys / Net Gn/Ls
206708109 Total			Local	395,063 45	138,352 66	256,710 79			256,710 79
			Base	395,063 45	138,352 66	256,710 79	0 00		256,710 79
05CJ 21871D103	CORELOGIC INC		COMMON STOCK USD1			27 Oct 2014	1 000000	16 Jan 2013 to	16 Jan 2013
14JQJBBD0Z3	051 22 Oct 2014	160 000	Local	4,504 09	4,104 73	399 36			399 36
			Base	4,504 09	4,104 73	399 36	0 00		399 [redacted]
05CJ 21871D103	CORELOGIC INC		COMMON STOCK USD1			28 Oct 2014	1 000000	16 Jan 2013 to	06 Feb 2013
14JRJBBD2J6	058 23 Oct 2014	473 000	Local	14,293 50	12,134 61	2,158 89			2,158 89
			Base	14,293 50	12,134.61	2,158 89	0 00		2,158 89
05CJ 21871D103	CORELOGIC INC		COMMON STOCK USD1			25 Feb 2015	1 000000	06 Feb 2013 to	06 Feb 2013
15BOJBBD66Z	418 20 Feb 2015	388 000	Local	13,850 33	9,953 97	3,896.36			3,896 36
			Base	13,850 33	9,953 97	3,896.36	0 00		3,896 36
05CJ 21871D103	CORELOGIC INC		COMMON STOCK USD1			26 Feb 2015	1 000000	06 Feb 2013 to	07 Feb 2013
15BPJBBFJJF	421 23 Feb 2015	81 000	Local	2,874 01	2,078 02	795 99			795 99
			Base	2,874 01	2,078 02	795 99	0 00		795 99
05CJ 21871D103	CORELOGIC INC		COMMON STOCK USD1			27 Feb 2015	1 000000	07 Feb 2013 to	25 Mar 2013
15BQJBBK11T	426 24 Feb 2015	574 000	Local	20,477 99	14,725 72	5,752 27			5,752 27
			Base	20,477.99	14,725 72	5,752 27	0 00		5,752 27
05CJ 21871D103	CORELOGIC INC		COMMON STOCK USD1			06 Mar 2015	1 000000	25 Mar 2013 to	26 Mar [redacted]
15CCJBBF0QL	465 03 Mar 2015	210 000	Local	7,050 66	5,387 46	1,663 20			1,663.20
			Base	7,050 66	5,387 46	1,663 20	0 00		1,663 20
05CJ 21871D103	CORELOGIC INC		COMMON STOCK USD1			24 Mar 2015	1 000000	26 Mar 2013 to	27 Mar 2013
15COJBBFCS4	541 19 Mar 2015	235 000	Local	7,990 91	6,028 82	1,962 09			1,962 09
			Base	7,990 91	6,028 82	1,962 09	0 00		1,962 09
21871D103 Total			Local	71,041 49	54,413 33	16,628 16			16,628 16
			Base	71,041 49	54,413 33	16,628 16	0 00		16,628 16



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
05C5	22160N109	COSTAR GROUP INC		COMMON STOCK USD 01			05 Jun 2015	1 000000	23 Nov 2011 to 23 Nov 2011
15FBJBB32T5	014	02 Jun 2015	223 000	Local 45,805 58	14,621 16	31,184 42			31,184 42
				Base 45,805 58	14,621 16	31,184 42	0 00		31,184 42
05CJ	22160N109	COSTAR GROUP INC		COMMON STOCK USD 01			12 Jan 2015	1 000000	06 Mar 2012 to 06 Mar 2012
15AEJBBJB5T	271	07 Jan 2015	66 000	Local 11,677 67	4,049 93	7,627 74			7,627 74
				Base 11,677.67	4,049 93	7,627 74	0 00		7,627 [redacted]
05CJ	22160N109	COSTAR GROUP INC		COMMON STOCK USD 01			15 Jan 2015	1.000000	06 Mar 2012 to 06 Mar 2012
15AHJBBFKG9	283	12 Jan 2015	21 000	Local 3,723 81	1,288 61	2,435 20			2,435 20
				Base 3,723 81	1,288 61	2,435 20	0 00		2,435 20
05CJ	22160N109	COSTAR GROUP INC		COMMON STOCK USD 01			16 Jan 2015	1 000000	06 Mar 2012 to 06 Mar 2012
15AIJBBGSSD	289	13 Jan 2015	11 000	Local 1,983 09	674 99	1,308 10			1,308 10
				Base 1,983 09	674 99	1,308 10	0 00		1,308 10
05CJ	22160N109	COSTAR GROUP INC		COMMON STOCK USD 01			26 Jan 2015	1 000000	06 Mar 2012 to 06 Mar 2012
15ANJBBD7X0	315	21 Jan 2015	57 000	Local 10,080 36	3,497 66	6,582 70			6,582 70
				Base 10,080 36	3,497 66	6,582 70	0 00		6,582 70
05CJ	22160N109	COSTAR GROUP INC		COMMON STOCK USD 01			07 Jul 2014	1 000000	06 Mar 2012 to 06 Mar 2012
1405CJJJKSK	421	01 Jul 2014	13 000	Local 2,095.40	770 16	1,325.24			1,325 24
				Base 2,095 40	770 16	1,325 24	0 00		1,325 24
05C5	22160N109	COSTAR GROUP INC		COMMON STOCK USD 01			16 Mar 2015	1 000000	15 Sep 2011 to 23 Nov[redacted]
15CHJBBT41Z	721	11 Mar 2015	303 000	Local 58,000 07	19,866 42	38,133 65			38,133 65
				Base 58,000 07	19,866 42	38,133 65	0 00		38,133 65
05C5	22160N109	COSTAR GROUP INC		COMMON STOCK USD.01			17 Mar 2015	1.000000	23 Nov 2011 to 23 Nov 2011
15CIJBBK5F9	723	12 Mar 2015	140 000	Local 26,877 67	9,179 20	17,698 47			17,698 47
				Base 26,877 67	9,179 20	17,698 47	0 00		17,698 47
22160N109 Total									
				Local 160,243 65	53,948 13	106,295 52			106,295 52
				Base 160,243 65	53,948 13	106,295 52	0 00		106,295 52



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CJ 222816100	COVANCE INC		COMMON STOCK USD 01		27 Oct 2014	1.000000	20 Sep 2010 to 20 Sep 2010
14JQJBBD0ZZ	048 22 Oct 2014	19 000 Local	1,521 55	803 13	718 42		718 42
		Base	1,521 55	803 13	718.42	0.00	718 42
05CJ 222816100	COVANCE INC		COMMON STOCK USD 01		28 Oct 2014	1 000000	20 Sep 2010 to 20 Sep 2010
14JRJBBD2J3	055 23 Oct 2014	63 000 Local	5,079 64	2,662 99	2,416 65		2,416 65
		Base	5,079.64	2,662.99	2,416 65	0 00	2,416
05CJ 222816100	COVANCE INC		COMMON STOCK USD 01		30 Oct 2014	1 000000	20 Sep 2010 to 20 Sep 2010
14JTJBBD773	066 27 Oct 2014	123 000 Local	9,930 73	5,199 18	4,731 55		4,731 55
		Base	9,930 73	5,199 18	4,731 55	0 00	4,731.55
05CJ 222816100	COVANCE INC		COMMON STOCK USD 01		20 Feb 2015	1 000000	20 Sep 2010 to 04 Dec 2012
15BMJBBKZCB	410 19 Feb 2015	993 000 Local	106,113 19	41,973.86	64,139 33		64,139 33
		Base	106,113.19	41,973 86	64,139.33	0 00	64,139 33
05CJ 222816100	COVANCE INC		COMMON STOCK USD 01		14 Jul 2014	1 000000	20 Sep 2010 to 20 Sep 2010
1405CJJJKT9	452 09 Jul 2014	51.000 Local	4,330 50	2,155 76	2,174 74		2,174 74
		Base	4,330 50	2,155 76	2,174 74	0 00	2,174 74
05CJ 222816100	COVANCE INC		COMMON STOCK USD 01		06 Oct 2014	1 000000	20 Sep 2010 to 20 Sep 2010
14JBJBBFL9X	797 01 Oct 2014	243 000 Local	18,668 10	10,271 55	8,396 55		8,396 55
		Base	18,668 10	10,271 55	8,396 55	0 00	8,396 55
222816100 Total		Local	145,643 71	63,066 47	82,577 24		82,577 24
		Base	145,643 71	63,066 47	82,577 24	0 00	82,577 24
05CN 231021106	CUMMINS INC		COMMON STOCK USD2.5		27 Mar 2015	1 000000	29 Oct 2013 to 29 Oct 2013
15CRJBBHWB1	002 24 Mar 2015	85 000 Local	11,815 51	11,663.42	152 09		152 09
		Base	11,815 51	11,663 42	152 09	0 00	152 09
05CN 231021106	CUMMINS INC		COMMON STOCK USD2 5		07 Oct 2014	1 000000	17 Sep 2013 to 17 Sep 2013
14JCJBBHTNW	002 02 Oct 2014	25 000 Local	3,328 81	3,402 77	-73 96		-73 96
		Base	3,328 81	3,402 77	-73 96	0 00	-73 96



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
05CN	231021106	CUMMINS INC		COMMON STOCK USD2.5				31 Mar 2015	1 000000	29 Oct 2013 to 07 Mar 2014	
15CTJBBF3GL		026	26 Mar 2015	50 000	Local	6,835 23	6,860 83	-25 60			-25 60
					Base	6,835.23	6,860 83	-25 60	0 00		-25 60
05CN	231021106	CUMMINS INC		COMMON STOCK USD2 5				09 Apr 2015	1 000000	07 Mar 2014 to 12 Aug 2014	
15DEJBBH88N		093	06 Apr 2015	100 000	Local	13,728 84	13,721 67	7 17			7 17
					Base	13,728 84	13,721 67	7 17	0 00		7 [redacted]
05CN	231021106	CUMMINS INC		COMMON STOCK USD2 5				13 Apr 2015	1 000000	12 Aug 2014 to 12 Aug 2014	
15DGJBBGBHZ		108	08 Apr 2015	100.000	Local	13,529 72	13,721 67	-191 95			-191 95
					Base	13,529 72	13,721 67	-191 95	0 00		-191 95
05CN	231021106	CUMMINS INC		COMMON STOCK USD2 5				14 Apr 2015	1 000000	12 Aug 2014 to 12 Sep 2014	
15DHJBBGFC5		120	09 Apr 2015	200 000	Local	26,973 60	27,443 33	-469 73			-469.73
					Base	26,973 60	27,443 33	-469 73	0 00		-469.73
05CN	231021106	CUMMINS INC		COMMON STOCK USD2 5				15 Apr 2015	1 000000	12 Sep 2014 to 08 Dec 2014	
15DIJBBF202		128	10 Apr 2015	250 000	Local	33,987 30	34,304 16	-316 86			-316.86
					Base	33,987 30	34,304 16	-316 86	0 00		-316 86
05CN	231021106	CUMMINS INC		COMMON STOCK USD2 5				20 Oct 2014	1 000000	17 Sep 2013 to 17 Sep 2013	
14JLJBBFDHC		173	15 Oct 2014	100 000	Local	12,649 93	13,611 08	-961 15			-961 15
					Base	12,649 93	13,611 08	-961 15	0 00		-961.15
05CN	231021106	CUMMINS INC		COMMON STOCK USD2 5				13 Mar 2015	1 000000	08 Oct 2013 to 08 Oct [redacted]	
15CHJBBFN2P		676	10 Mar 2015	100 000	Local	13,851 74	13,721 67	130 07			130 07
					Base	13,851 74	13,721.67	130 07	0 00		130 07
05CN	231021106	CUMMINS INC		COMMON STOCK USD2 5				26 Mar 2015	1 000000	08 Oct 2013 to 29 Oct 2013	
15CQJBBFTJP		793	23 Mar 2015	100 000	Local	13,918 71	13,721 67	197 04			197 04
					Base	13,918 71	13,721 67	197 04	0 00		197 04
231021106 Total					Local	150,619 39	152,172 27	-1,552 88			-1,552 88
					Base	150,619 39	152,172 27	-1,552 88	0.00		-1,552.88

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
05CJ	23247G109	CVENT INC		COMMON STOCK USD 001			25 Mar 2015	1 000000	08 Aug 2013 to	08 Aug 2013
15CPJBBFL8M		544 20 Mar 2015	228 000	Local	6,443 89	4,862 79	1,581 10			1,581 10
				Base	6,443 89	4,862 79	1,581 10	0 00		1,581 10
05CJ	23247G109	CVENT INC		COMMON STOCK USD 001			06 Apr 2015	1 000000	08 Aug 2013 to	20 Dec 2013
15DAJBBX554		577 31 Mar 2015	116 000	Local	3,227 52	2,474 05	753 47			753 47
				Base	3,227 52	2,474 05	753 47	0 00		753 [redacted]
23247G109 Total										
				Local	9,671 41	7,336 84	2,334 57			2,334 57
				Base	9,671 41	7,336.84	2,334 57	0 00		2,334 57
05C5	242309102	DEALERTRACK TECHNOLOGIES INC		COMMON STOCK USD 01			05 Jun 2015	1 000000	12 Oct 2011 to	12 Oct 2011
15FBJBB32V3		038 02 Jun 2015	1,399.000	Local	56,742 39	37,072 30	19,670 09			19,670 09
				Base	56,742 39	37,072 30	19,670 09	0.00		19,670 09
05C5	242309102	DEALERTRACK TECHNOLOGIES INC		COMMON STOCK USD 01			18 Jun 2015	1 000000	12 Oct 2011 to	04 Mar 2015
15FKJBB8TSD		061 15 Jun 2015	5,422 000	Local	340,067 53	143,678 36	196,389 17			196,389 17
				Base	340,067 53	143,678 36	196,389.17	0 00		196,389 17
242309102 Total										
				Local	396,809 92	180,750 66	216,059.26			216,059 26
				Base	396,809 92	180,750 66	216,059 26	0 00		216,059 26
05CN	25179M103	DEVON ENERGY CORP		COMMON STOCK USD 1			26 Dec 2014	1 000000	16 May 2014 to	16 May [redacted]
14LQJBBFZBR		025 22 Dec 2014	225 000	Local	13,582 65	15,528 55	-1,945 90			-1,945 90
				Base	13,582 65	15,528 55	-1,945 90	0 00		-1,945 90
05CN	25179M103	DEVON ENERGY CORP		COMMON STOCK USD.1			31 Dec 2014	1 000000	16 May 2014 to	16 May 2014
14LTJBBHWF3		041 26 Dec 2014	200 000	Local	12,216 70	13,803 15	-1,586 45			-1,586.45
				Base	12,216 70	13,803 15	-1,586 45	0 00		-1,586.45
05CN	25179M103	DEVON ENERGY CORP		COMMON STOCK USD 1			15 Jan 2015	1.000000	16 May 2014 to	16 May 2014
15AHJBBFT91		161 12 Jan 2015	100 000	Local	5,913 05	6,901 58	-988 53			-988 53
				Base	5,913 05	6,901 58	-988 53	0.00		-988 53

Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys									
SSB Trade ID	Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN 25179M103	DEVON ENERGY CORP		COMMON STOCK USD 1				16 Jan 2015	1 000000 16 May 2014 to 16 May 2014	
15AIJBBG57F	169	13 Jan 2015	100 000	Local	5,887 76	6,901.58	-1,013 82		-1,013 82
				Base	5,887 76	6,901.58	-1,013 82	0 00	-1,013 82
05CN 25179M103	DEVON ENERGY CORP		COMMON STOCK USD 1				30 Apr 2015	1 000000 21 May 2014 to 21 May 2014	
15DTJBBHX5B	239	27 Apr 2015	125 000	Local	8,341 74	8,491 59	-149 85		-149 85
				Base	8,341 74	8,491 59	-149 85	0.00	-149 [redacted]
05CN 25179M103	DEVON ENERGY CORP		COMMON STOCK USD 1				13 May 2015	1 000000 21 May 2014 to 21 May 2014	
15EGJBBG46V	366	08 May 2015	100 000	Local	6,759 28	6,793 27	-33 99		-33 99
				Base	6,759 28	6,793 27	-33 99	0 00	-33 99
05CN 25179M103	DEVON ENERGY CORP		COMMON STOCK USD 1				09 Feb 2015	1 000000 16 May 2014 to 20 May 2014	
15BDJBBFCLL	372	04 Feb 2015	225 000	Local	14,385 75	15,528 55	-1,142 80		-1,142 80
				Base	14,385 75	15,528 55	-1,142 80	0 00	-1,142 80
05CN 25179M103	DEVON ENERGY CORP		COMMON STOCK USD 1				24 Jun 2015	1 000000 21 May 2014 to 22 May 2014	
15FPJBBJNB8	622	19 Jun 2015	100 000	Local	6,143 88	6,793.27	-649 39		-649 39
				Base	6,143 88	6,793 27	-649 39	0 00	-649 39
05CN 25179M103	DEVON ENERGY CORP		COMMON STOCK USD 1				18 Mar 2015	1 000000 20 May 2014 to 21 May 2014	
15CKJBBN38R	716	13 Mar 2015	200 000	Local	11,415 08	13,603 62	-2,188 54		-2,188 54
				Base	11,415 08	13,603 62	-2,188 54	0 00	-2,188 54
25179M103 Total									
				Local	84,645.89	94,345 16	-9,699.27		-9,699 27
				Base	84,645 89	94,345 16	-9,699 27	0 00	-9,699 27
05CJ 25389M877	DIGITALGLOBE INC		COMMON STOCK USD 001				14 Oct 2014	1 000000 21 Aug 2013 to 17 Sep 2013	
14JGJBBDR2W	011	08 Oct 2014	402 000	Local	11,274 32	12,175 85	-901 53		-901 53
				Base	11,274 32	12,175 85	-901 53	0 00	-901 53
05CJ 25389M877	DIGITALGLOBE INC		COMMON STOCK USD 001				17 Oct 2014	1 000000 17 Sep 2013 to 17 Sep 2013	
14JKJBBKTK2	018	14 Oct 2014	101 000	Local	2,842 68	3,059 11	-216 43		-216 43
				Base	2,842 68	3,059 11	-216 43	0 00	-216 43

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CJ	25389M877	DIGITALGLOBE INC		COMMON STOCK USD 001				20 Oct 2014	1.000000	17 Sep 2013 to 03 Oct 2013
14JLJBBD0T4		023	15 Oct 2014	281 000 Local	7,915 96	8,510 98	-595 02			-595 02
				Base	7,915 96	8,510 98	-595 02		0 00	-595 02
05CJ	25389M877	DIGITALGLOBE INC		COMMON STOCK USD 001				21 Oct 2014	1 000000	03 Oct 2013 to 03 Oct 2013
14JMJBBD5TC		035	16 Oct 2014	50 000 Local	1,410 90	1,514 41	-103 51			-103 51
				Base	1,410 90	1,514 41	-103 51		0 00	-103
05CJ	25389M877	DIGITALGLOBE INC		COMMON STOCK USD 001				04 Nov 2014	1 000000	03 Oct 2013 to 08 Oct 2013
14JWJBBHP18		077	30 Oct 2014	244 000 Local	7,540 55	7,390 32	150 23			150 23
				Base	7,540 55	7,390 32	150 23		0 00	150 23
05CJ	25389M877	DIGITALGLOBE INC		COMMON STOCK USD 001				10 Jul 2014	1 000000	13 May 2013 to 13 May 2013
1405CJJJKTK		438	07 Jul 2014	32 000 Local	899.22	968 81	-69 59			-69 59
				Base	899.22	968 81	-69 59		0 00	-69 59
05CJ	25389M877	DIGITALGLOBE INC		COMMON STOCK USD.001				11 Jul 2014	1 000000	13 May 2013 to 30 Jul 2013
1405CJJJKTZ		446	08 Jul 2014	216 000 Local	5,983 10	6,539 49	-556 39			-556 39
				Base	5,983 10	6,539 49	-556.39		0.00	-556 39
05CJ	25389M877	DIGITALGLOBE INC		COMMON STOCK USD 001				04 Mar 2015	1 000000	08 Oct 2013 to 08 Oct 2013
15CAJBBWTNM		451	27 Feb 2015	95 000 Local	3,111 46	2,877.38	234 08			234 08
				Base	3,111 46	2,877 38	234 08		0 00	234 08
05CJ	25389M877	DIGITALGLOBE INC		COMMON STOCK USD 001				04 Aug 2014	1 000000	30 Jul 2013 to 30 Jul 2
1405CJJJK0S		542	30 Jul 2014	140 000 Local	3,767 46	4,238 56	-471 10			-471 10
				Base	3,767 46	4,238 56	-471 10		0 00	-471 10
05CJ	25389M877	DIGITALGLOBE INC		COMMON STOCK USD 001				05 Aug 2014	1 000000	30 Jul 2013 to 21 Aug 2013
1405CJJJK1N		556	31 Jul 2014	151 000 Local	3,966 68	4,571 59	-604 91			-604 91
				Base	3,966 68	4,571 59	-604 91		0 00	-604 91
25389M877 Total				Local	48,712 33	51,846.50	-3,134 17			-3,134 17
				Base	48,712 33	51,846 50	-3,134 17		0 00	-3,134 17



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	254709108	DISCOVER FINANCIAL SERVICES		COMMON STOCK USD.01				30 Mar 2015	1 000000	20 Jun 2013 to 20 Jun 2013
15CSJBBGLC3		011 25 Mar 2015	100 000	Local	5,718 46	4,891 69	826 77			826 77
				Base	5,718 46	4,891 69	826 77		0 00	826 77
05CN	254709108	DISCOVER FINANCIAL SERVICES		COMMON STOCK USD 01				30 Mar 2015	1 000000	20 Jun 2013 to 20 Jun 2013
15CSJBBGLC6		014 25 Mar 2015	100 000	Local	5,728.43	4,891 69	836 74			836.74
				Base	5,728 43	4,891 69	836 74		0 00	836 [redacted]
05CN	254709108	DISCOVER FINANCIAL SERVICES		COMMON STOCK USD 01				30 Mar 2015	1 000000	20 Jun 2013 to 21 Jun 2013
15CSJBBGLC8		016 25 Mar 2015	100 000	Local	5,727 58	4,891 69	835 89			835 89
				Base	5,727 58	4,891 69	835 89		0 00	835 89
05C5	254709108	DISCOVER FINANCIAL SERVICES		COMMON STOCK USD 01				05 Jun 2015	1 000000	04 Dec 2013 to 04 Dec 2013
15FBJBB32V4		039 02 Jun 2015	1,468.000	Local	85,827 67	82,852 74	2,974 93			2,974.93
				Base	85,827 67	82,852.74	2,974.93		0.00	2,974 93
05CN	254709108	DISCOVER FINANCIAL SERVICES		COMMON STOCK USD 01				02 Jan 2015	1 000000	20 Jun 2013 to 20 Jun 2013
14LUJBBD9K6		048 29 Dec 2014	100 000	Local	6,639 16	4,891 69	1,747 47			1,747 47
				Base	6,639 16	4,891 69	1,747 47		0 00	1,747 47
05CN	254709108	DISCOVER FINANCIAL SERVICES		COMMON STOCK USD 01				05 Jan 2015	1 000000	20 Jun 2013 to 20 Jun 2013
14LVJBBJZ0Z		063 30 Dec 2014	100 000	Local	6,639 72	4,891 69	1,748 03			1,748 03
				Base	6,639 72	4,891 69	1,748 03		0 00	1,748 03
05CN	254709108	DISCOVER FINANCIAL SERVICES		COMMON STOCK USD 01				05 May 2015	1 000000	21 Jun 2013 to 21 Jun [redacted]
15EAJBB3ZCB		290 30 Apr 2015	100 000	Local	5,793 92	4,891 69	902 23			902.23
				Base	5,793 92	4,891 69	902 23		0 00	902 23
05CN	254709108	DISCOVER FINANCIAL SERVICES		COMMON STOCK USD 01				05 May 2015	1 000000	21 Jun 2013 to 24 Jun 2013
15EAJBB3ZCP		301 30 Apr 2015	325 000	Local	18,846 40	15,898 00	2,948 40			2,948 40
				Base	18,846 40	15,898 00	2,948 40		0 00	2,948 40
05CN	254709108	DISCOVER FINANCIAL SERVICES		COMMON STOCK USD 01				06 May 2015	1 000000	24 Jun 2013 to 27 Jun 2013
15EBJBBL5H2		310 01 May 2015	200 000	Local	11,798 68	9,783 38	2,015 30			2,015 30
				Base	11,798 68	9,783 38	2,015 30		0 00	2,015 30

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 254709108	DISCOVER FINANCIAL SERVICES		COMMON STOCK USD 01				08 Sep 2014	1 000000	20 Jun 2013 to 20 Jun 2013
1405CNJJMB9	559 03 Sep 2014		100 000	Local	6,357 36	4,814 45	1,542 91		1,542 91
				Base	6,357 36	4,814 45	1,542 91	0 00	1,542 91
05CN 254709108	DISCOVER FINANCIAL SERVICES		COMMON STOCK USD 01				13 Mar 2015	1 000000	20 Jun 2013 to 20 Jun 2013
15CHJBBFN2J	671 10 Mar 2015		50 000	Local	2,923.36	2,445 85	477 51		477 51
				Base	2,923 36	2,445.85	477 51	0 00	477 [redacted]
254709108 Total				Local	162,000 74	145,144 56	16,856.18		16,856 18
				Base	162,000 74	145,144 56	16,856 18	0 00	16,856 18
05C5 278865100	ECOLAB INC		COMMON STOCK USD1				05 Jun 2015	1 000000	25 Feb 2011 to 25 Feb 2011
15FBJBB32VN	027 02 Jun 2015		725 000	Local	84,054 95	38,258 76	45,796 19		45,796 19
				Base	84,054 95	38,258 76	45,796 19	0 00	45,796 19
05CN 291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				23 Dec 2014	1 000000	05 Jan 2012 to 27 Jun 2012
14LOJBBFX3B	011 18 Dec 2014		225 000	Local	13,776 78	12,069 61	1,707 17		1,707 17
				Base	13,776 78	12,069 61	1,707 17	0 00	1,707.17
05CN 291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				05 Jan 2015	1 000000	27 Jun 2012 to 27 Jun 2012
14LVJBBJZ0X	062 30 Dec 2014		100 000	Local	6,248 51	5,364 27	884 24		884 24
				Base	6,248 51	5,364 27	884 24	0 00	884 24
05CN 291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				13 Jan 2015	1 000000	27 Jun 2012 to 28 Jun [redacted]
15AFJBBKVN2	146 08 Jan 2015		100 000	Local	6,079 03	5,364 27	714 76		714 76
				Base	6,079 03	5,364 27	714 76	0.00	714 76
05CN 291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				13 Jan 2015	1.000000	28 Jun 2012 to 13 Mar 2014
15AFJBBKVN4	148 08 Jan 2015		600 000	Local	36,715 40	32,185 62	4,529 78		4,529 78
				Base	36,715 40	32,185 62	4,529 78	0 00	4,529 78
05CN 291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				16 Jan 2015	1 000000	13 Mar 2014 to 21 May 2014
15AIJBBG57M	175 13 Jan 2015		300 000	Local	18,125 77	16,092 81	2,032 96		2,032 96
				Base	18,125.77	16,092.81	2,032 96	0.00	2,032.96



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				16 Jan 2015	1 000000	21 May 2014 to 09 Oct 2014
15AIJBBG57N		176 13 Jan 2015	500.000	Local	29,988 38	26,821 36	3,167 02			3,167 02
				Base	29,988 38	26,821 36	3,167 02		0 00	3,167 02
05CN	291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				21 Jan 2015	1 000000	22 Oct 2014 to 22 Oct 2014
15AKJBBH8CX		200 15 Jan 2015	100 000	Local	5,948 36	5,364 27	584 09			584 09
				Base	5,948.36	5,364 27	584 09		0 00	584
05CN	291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				06 Nov 2014	1 000000	04 Jan 2012 to 04 Jan 2012
14KBJBBFQ77		330 03 Nov 2014	25 000	Local	1,605 84	1,341 07	264.77			264 77
				Base	1,605 84	1,341 07	264 77		0 00	264 77
05CN	291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				06 Nov 2014	1 000000	04 Jan 2012 to 04 Jan 2012
14KBJBBFQ8F		334 03 Nov 2014	100 000	Local	6,426.50	5,364 27	1,062 23			1,062 23
				Base	6,426 50	5,364 27	1,062 23		0 00	1,062 23
05CN	291011104	EMERSON ELECTRIC CO		COMMON STOCK USD.5				03 Dec 2014	1 000000	04 Jan 2012 to 04 Jan 2012
14LAJBBXGPJ		525 28 Nov 2014	100 000	Local	6,366 16	5,364 27	1,001 89			1,001 89
				Base	6,366 16	5,364 27	1,001.89		0 00	1,001 89
05CN	291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				04 Sep 2014	1 000000	30 Dec 2011 to 04 Jan 2012
1405CNJJM91		537 29 Aug 2014	250 000	Local	16,035 90	13,281 98	2,753 92			2,753 92
				Base	16,035 90	13,281 98	2,753 92		0 00	2,753 92
05CN	291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				16 Dec 2014	1 000000	04 Jan 2012 to 04 Jan
14LJJBBF707		732 11 Dec 2014	400 000	Local	24,682 41	21,457 08	3,225 33			3,225 33
				Base	24,682 41	21,457 08	3,225 33		0 00	3,225 33
05CN	291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				19 Dec 2014	1.000000	04 Jan 2012 to 05 Jan 2012
14LMJBBFWG5		785 16 Dec 2014	300 000	Local	17,583 00	16,092 81	1,490 19			1,490 19
				Base	17,583 00	16,092 81	1,490 19		0 00	1,490.19
05CN	291011104	EMERSON ELECTRIC CO		COMMON STOCK USD 5				22 Dec 2014	1.000000	05 Jan 2012 to 05 Jan 2012
14LNJBBFGFP		800 17 Dec 2014	300 000	Local	17,546 01	16,092 81	1,453 20			1,453 20
				Base	17,546 01	16,092 81	1,453 20		0 00	1,453 20

Base Currency: USD - US DOLLAR

Fund Asset ID / SSB Trade ID	Security Name / Lot Trd Date	Dtl Fund Rsn / Shares/Par	Security Description		Principal Net	Cost	Maturity Date / Rate Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
291011104 Total				Local	207,128 05	182,256 50	24,871 55		24,871 55
				Base	207,128 05	182,256 50	24,871 55	0 00	24,871 55
05CJ 29266S106	ENDOLOGIX INC		COMMON STOCK USD 001				14 Oct 2014	1 000000	04 Jan 2013 to 30 Apr 2013
14JGJBBDR2V	010 08 Oct 2014	301 000	Local		3,308 75	4,097 66	-788 91		-788 91
			Base		3,308 75	4,097 66	-788 91	0 00	-788 [redacted]
05CJ 29266S106	ENDOLOGIX INC		COMMON STOCK USD 001				15 Oct 2014	1 000000	30 Apr 2013 to 03 Jun 2013
14JHJBBDQW9	012 09 Oct 2014	774 000	Local		8,493 07	10,536 85	-2,043 78		-2,043 78
			Base		8,493 07	10,536 85	-2,043 78	0 00	-2,043 78
05CJ 29266S106	ENDOLOGIX INC		COMMON STOCK USD.001				16 Oct 2014	1 000000	03 Jun 2013 to 11 Jun 2013
14JJJBBFX7H	014 13 Oct 2014	113 000	Local		1,260 42	1,538 32	-277 90		-277 90
			Base		1,260 42	1,538 32	-277 90	0 00	-277.90
05CJ 29266S106	ENDOLOGIX INC		COMMON STOCK USD 001				01 Oct 2014	1 000000	07 Nov 2012 to 08 Nov 2012
14ITJBBD12B	770 26 Sep 2014	269 000	Local		3,570 09	3,662 03	-91 94		-91 94
			Base		3,570 09	3,662 03	-91 94	0.00	-91 94
05CJ 29266S106	ENDOLOGIX INC		COMMON STOCK USD 001				02 Oct 2014	1 000000	08 Nov 2012 to 27 Dec 2012
14IUJBBHRJ8	776 29 Sep 2014	995 000	Local		10,632 73	13,545 42	-2,912 69		-2,912 69
			Base		10,632 73	13,545 42	-2,912 69	0 00	-2,912 69
05CJ 29266S106	ENDOLOGIX INC		COMMON STOCK USD 001				03 Oct 2014	1.000000	27 Dec 2012 to 04 Jan [redacted]
14JAJBBQXK7	787 30 Sep 2014	184 000	Local		1,937 89	2,504 88	-566 99		-566 99
			Base		1,937 89	2,504 88	-566 99	0 00	-566 99
29266S106 Total				Local	29,202 95	35,885 16	-6,682 21		-6,682 21
				Base	29,202 95	35,885 16	-6,682 21	0.00	-6,682.21
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25				11 Jul 2014	1 000000	23 Jan 2014 to 27 Jan 2014
1405CNJJMM7	185 08 Jul 2014	100 000	Local		7,279 76	6,894 91	384 85		384 85
			Base		7,279 76	6,894 91	384 85	0 00	384 85

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25				21 Jan 2015	1 000000	05 Feb 2014 to 05 Feb 2014
15AKJBBH8CS	196 15 Jan 2015		100 000	Local	8,293 29	6,905 62	1,387 67		1,387 67
				Base	8,293.29	6,905.62	1,387 67	0 00	1,387 67
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1.25				22 Jul 2014	1 000000	27 Jan 2014 to 28 Jan 2014
1405CNJJMPG	228 17 Jul 2014		100 000	Local	7,362 33	6,894 92	467 41		467 41
				Base	7,362 33	6,894 92	467 41	0.00	467 [redacted]
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25				30 Apr 2015	1 000000	05 Feb 2014 to 05 Feb 2014
15DTJBBHX40	230 27 Apr 2015		50 000	Local	4,950 25	3,452 81	1,497 44		1,497 44
				Base	4,950 25	3,452 81	1,497 44	0 00	1,497 44
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25				30 Apr 2015	1 000000	18 Feb 2014 to 18 Feb 2014
15DTJBBHX49	238 27 Apr 2015		100 000	Local	9,902 81	6,905.62	2,997 19		2,997 19
				Base	9,902 81	6,905 62	2,997 19	0 00	2,997 19
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25				24 Jul 2014	1 000000	28 Jan 2014 to 03 Feb 2014
1405CNJJMRT	251 21 Jul 2014		100 000	Local	7,299 47	6,894.91	404 56		404 56
				Base	7,299 47	6,894 91	404 56	0.00	404.56
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25				07 May 2015	1 000000	21 Feb 2014 to 21 Feb 2014
15ECJBBFTZZ	313 04 May 2015		50 000	Local	5,003 64	3,452 81	1,550 83		1,550 83
				Base	5,003 64	3,452 81	1,550 83	0 00	1,550 83
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25				19 May 2015	1 000000	21 Feb 2014 to 21 Feb [redacted]
15EKJBBPK6W	421 14 May 2015		100 000	Local	9,929 18	6,905 62	3,023 56		3,023 56
				Base	9,929 18	6,905 62	3,023 56	0 00	3,023 56
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25				18 Feb 2015	1 000000	05 Feb 2014 to 05 Feb 2014
15BJJBBF0RV	442 12 Feb 2015		100 000	Local	9,250.84	6,905.62	2,345.22		2,345 22
				Base	9,250.84	6,905 62	2,345 22	0 00	2,345.22
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25				03 Jun 2015	1 000000	21 Feb 2014 to 21 Feb 2014
15FAJBB22NF	504 29 May 2015		125 000	Local	12,516 52	8,632 03	3,884 49		3,884 49
				Base	12,516 52	8,632 03	3,884 49	0.00	3,884 49

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25		04 Jun 2015	1.000000	21 Feb 2014 to 28 Feb 2014
15FBJBBJ5WK	508 01 Jun 2015	100 000 Local	10,008 06	6,905.62	3,102 44		3,102 44
		Base	10,008.06	6,905 62	3,102.44	0 00	3,102 44
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25		04 Jun 2015	1 000000	28 Feb 2014 to 03 Mar 2014
15FBJBBJ5WP	510 01 Jun 2015	100 000 Local	10,007 70	6,905 63	3,102 07		3,102 07
		Base	10,007 70	6,905 63	3,102 07	0 00	3,102 [redacted]
05CN 294429105	EQUIFAX INC		COMMON STOCK USD1 25		12 Dec 2014	1 000000	03 Feb 2014 to 05 Feb 2014
14LHJBBF71T	679 09 Dec 2014	100 000 Local	8,132 30	6,905 62	1,226 68		1,226 68
		Base	8,132 30	6,905 62	1,226 68	0 00	1,226 68
294429105 Total		Local	109,936 15	84,561 74	25,374 41		25,374 41
		Base	109,936 15	84,561.74	25,374 41	0 00	25,374 41
05CJ 29788A104	E2OPEN INC		COMMON STOCK USD.001		14 Jan 2015	1 000000	19 Aug 2013 to 15 Oct 2013
15AGJBBF0KG	280 09 Jan 2015	1,033 000 Local	5,698 62	17,937 62	-12,239 00		-12,239 00
		Base	5,698 62	17,937 62	-12,239 00	0 00	-12,239 00
05CJ 29788A104	E2OPEN INC		COMMON STOCK USD 001		13 Apr 2015	1 000000	15 Oct 2013 to 20 Nov 2014
15CTJBBJ923	567 27 Mar 2015	1,779 000 Local	15,299 40	30,891 59	-15,592 19		-15,592 19
		Base	15,299 40	30,891 59	-15,592 19	0 00	-15,592 19
05CJ 29788A104	E2OPEN INC		COMMON STOCK USD 001		13 Apr 2015	1 000000	15 Oct 2013 to 20 Nov [redacted]
15DAJBBZJ00	567 27 Mar 2015	-1,779 000 Local	-15,299 40	-30,891 59	15,592 19		15,592 19
CXL		Base	-15,299 40	-30,891 59	15,592 19	0 00	15,592 19
05CJ 29788A104	E2OPEN INC		COMMON STOCK USD 001		31 Mar 2015	1 000000	15 Oct 2013 to 20 Nov 2014
15DAJBB03NB	579 25 Mar 2015	1,779 000 Local	15,299 40	30,891 59	-15,592 19		-15,592 19
		Base	15,299 40	30,891 59	-15,592 19	0 00	-15,592 19
29788A104 Total		Local	20,998 02	48,829 21	-27,831 19		-27,831 19
		Base	20,998 02	48,829 21	-27,831 19	0.00	-27,831 19

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05C5 30066A105	EXAMWORKS GROUP INC		COMMON STOCK				05 Jun 2015	1 000000	30 Aug 2013 to 30 Aug 2013
15FBJBB32V1	036 02 Jun 2015		1,281 000	Local	50,694 89	34,979 16	15,715 73		15,715 73
				Base	50,694 89	34,979 16	15,715 73	0 00	15,715 73
05CJ 302046107	EXFO INC		COMMON STOCK NPV				24 Feb 2015	1 000000	09 May 2011 to 30 Jun 2011
15BQJBBQ4JH	427 13 Feb 2015		5,091 000	Local	18,562 61	45,328 65	-26,766 04		-26,766 04
				Base	18,562 61	45,328 65	-26,766 04	0 00	-26,766.04
05CJ 302046107	EXFO INC		COMMON STOCK NPV				17 Mar 2015	1.000000	30 Jun 2011 to 30 Jun 2011
15CJJBBGHM1	503 12 Mar 2015		5 000	Local	17 97	44 52	-26 55		-26 55
				Base	17 97	44 52	-26 55	0 00	-26 55
05CJ 302046107	EXFO INC		COMMON STOCK NPV				18 Mar 2015	1 000000	30 Jun 2011 to 10 Oct 2012
15CKJBBND17	509 13 Mar 2015		28 000	Local	100 46	249 30	-148 84		-148 84
				Base	100 46	249 30	-148 84	0 00	-148 84
302046107 Total									
				Local	18,681 04	45,622 47	-26,941 43		-26,941 43
				Base	18,681 04	45,622 47	-26,941 43	0 00	-26,941 43
05C5 302130109	EXPEDITORS INTL WASH INC		COMMON STOCK USD 01				15 Jul 2014	1 000000	20 Jun 2011 to 06 Jan 2012
1405C5JJJZ7	499 14 Jul 2014		2,330 000	Local	103,340 20	65,067 79	38,272 41		38,272 41
				Base	103,340 20	65,067 79	38,272 41	0 00	38,272.41
05C5 30214U102	EXPONENT INC		COMMON STOCK USD.001				05 Jun 2015	1 000000	22 Apr 2013 to 22 Apr 2013
15FBJBB32T6	015 02 Jun 2015		246 000	Local	20,920 46	13,184 79	7,735 67		7,735 67
				Base	20,920 46	13,184 79	7,735 67	0.00	7,735.67
05C5 30214U102	EXPONENT INC		COMMON STOCK USD 001				13 Jan 2015	1 000000	31 Jan 2013 to 15 Feb 2013
15AEJBBX80T	662 08 Jan 2015		409 000	Local	33,587.80	21,921 06	11,666 74		11,666 74
				Base	33,587 80	21,921 06	11,666 74	0 00	11,666 74
05C5 30214U102	EXPONENT INC		COMMON STOCK USD 001				22 Jan 2015	1 000000	15 Feb 2013 to 15 Feb 2013
15AKJBB0N0P	670 16 Jan 2015		362 000	Local	29,769 79	19,402 02	10,367 77		10,367 77
				Base	29,769 79	19,402 02	10,367 77	0 00	10,367 77

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05C5 30214U102	EXPONENT INC		COMMON STOCK USD 001				13 Feb 2015	1 000000	15 Feb 2013 to 15 Feb 2013
15BHJBBMX0J	686 10 Feb 2015		307 000	Local	26,951 82	16,454 20	10,497 62		10,497 62
				Base	26,951 82	16,454 20	10,497.62	0 00	10,497 62
05C5 30214U102	EXPONENT INC		COMMON STOCK USD 001				24 Feb 2015	1.000000	15 Feb 2013 to 22 Apr 2013
15BNJBBF876	698 19 Feb 2015		329 000	Local	29,489 76	17,633.32	11,856 44		11,856 44
				Base	29,489 76	17,633 32	11,856 44	0 00	11,856
30214U102 Total				Local	140,719 63	88,595 39	52,124 24		52,124 24
				Base	140,719 63	88,595 39	52,124 24	0 00	52,124 24
05CJ 303250104	FAIR ISAAC CORP		COMMON STOCK USD 01				08 Jul 2014	1.000000	27 Aug 2013 to 27 Aug 2013
1405CJJJKSZ	427 02 Jul 2014		57 000	Local	3,708 71	3,011 43	697 28		697.28
				Base	3,708 71	3,011 43	697 28	0 00	697 28
05CJ 303250104	FAIR ISAAC CORP		COMMON STOCK USD 01				09 Jul 2014	1 000000	27 Aug 2013 to 28 Aug 2013
1405CJJJKS7	433 03 Jul 2014		76 000	Local	4,939 81	4,015 24	924 57		924 57
				Base	4,939 81	4,015 24	924 57	0 00	924 57
05CJ 303250104	FAIR ISAAC CORP		COMMON STOCK USD 01				10 Jul 2014	1 000000	28 Aug 2013 to 28 Aug 2013
1405CJJJKTP	440 07 Jul 2014		99 000	Local	6,357 21	5,230 38	1,126 83		1,126 83
				Base	6,357 21	5,230 38	1,126 83	0 00	1,126 83
05CJ 303250104	FAIR ISAAC CORP		COMMON STOCK USD 01				27 Apr 2015	1 000000	28 Aug 2013 to 28 Aug
15DQJBBFGKT	615 22 Apr 2015		43 000	Local	3,958 29	2,357 41	1,600 88		1,600 88
				Base	3,958 29	2,357 41	1,600.88	0 00	1,600 88
05CJ 303250104	FAIR ISAAC CORP		COMMON STOCK USD 01				28 Apr 2015	1 000000	28 Aug 2013 to 03 Sep 2013
15DRJBBF2CL	620 23 Apr 2015		393 000	Local	36,343 46	21,545.64	14,797 82		14,797 82
				Base	36,343.46	21,545 64	14,797 82	0 00	14,797 82
303250104 Total				Local	55,307 48	36,160.10	19,147 38		19,147 38
				Base	55,307 48	36,160.10	19,147 38	0 00	19,147 38

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05C5 311900104	FASTENAL CO		COMMON STOCK USD 01				05 Jun 2015	1 000000	16 May 2003 to 16 May 2003
15FBJBB32VK	026 02 Jun 2015		722 000	Local	30,368 78	8,648 03	21,720.75		21,720 75
				Base	30,368 78	8,648.03	21,720 75	0 00	21,720 75
05C5 311900104	FASTENAL CO		COMMON STOCK USD 01				19 Feb 2015	1 000000	16 May 2003 to 16 May 2003
15BJJBBVBGB	690 13 Feb 2015		1,554.000	Local	66,638 33	18,613 63	48,024 70		48,024 70
				Base	66,638 33	18,613 63	48,024 70	0 00	48,024 [redacted]
05C5 311900104	FASTENAL CO		COMMON STOCK USD 01				17 Mar 2015	1 000000	16 May 2003 to 16 May 2003
15CKJBBSKD1	726 12 Mar 2015		1,339 000	Local	54,245 10	16,038 38	38,206 72		38,206 72
				Base	54,245 10	16,038 38	38,206 72	0 00	38,206 72
05C5 311900104	FASTENAL CO		COMMON STOCK USD 01				07 Apr 2015	1 000000	16 May 2003 to 16 May 2003
15DAJBCMNFS	735 01 Apr 2015		2,978.000	Local	122,716 94	35,670 14	87,046 80		87,046 80
				Base	122,716 94	35,670 14	87,046 80	0 00	87,046 80
05C5 311900104	FASTENAL CO		COMMON STOCK USD 01				06 May 2015	1 000000	16 May 2003 to 16 May 2003
15EBJBBVCD9	778 01 May 2015		1,949 000	Local	83,509 60	23,344.89	60,164 71		60,164 71
				Base	83,509 60	23,344 89	60,164 71	0 00	60,164 71
311900104 Total				Local	357,478 75	102,315 07	255,163 68		255,163 68
				Base	357,478 75	102,315 07	255,163 68	0 00	255,163 68
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01				02 Jan 2015	1 000000	29 Aug 2012 to 06 Sep [redacted]
14LUJBBD9LF	055 29 Dec 2014		300 000	Local	15,844.24	11,215.94	4,628 30		4,628 30
				Base	15,844 24	11,215 94	4,628 30	0 00	4,628 30
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01				05 Jan 2015	1 000000	06 Sep 2012 to 06 Sep 2012
14LVJBBJZ00	064 30 Dec 2014		100 000	Local	5,290 37	3,738 64	1,551 73		1,551 73
				Base	5,290 37	3,738 64	1,551 73	0 00	1,551 73
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01				07 Jan 2015	1 000000	13 Sep 2012 to 13 Sep 2012
15ABJBBHJBR	085 02 Jan 2015		100 000	Local	5,169 41	3,738 65	1,430 76		1,430 76
				Base	5,169 41	3,738 65	1,430 76	0 00	1,430 76

Base Currency: USD - US DOLLAR

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05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01		07 Jan 2015	1 000000	13 Sep 2012 to 13 Sep 2012
15ABJBBHJBS	086 02 Jan 2015	100 000 Local	5,172 92	3,738 64	1,434.28		1,434 28
		Base	5,172 92	3,738 64	1,434 28	0 00	1,434 28
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01		09 Jan 2015	1 000000	13 Sep 2012 to 27 Sep 2012
15ADJBBFMQT	119 06 Jan 2015	200 000 Local	9,759 54	7,477 29	2,282 25		2,282 25
		Base	9,759 54	7,477 29	2,282 25	0 00	2,282 [redacted]
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01		12 Jan 2015	1 000000	27 Sep 2012 to 27 Sep 2012
15AEJBBJVHB	134 07 Jan 2015	100 000 Local	4,944 62	3,738 65	1,205 97		1,205 97
		Base	4,944 62	3,738 65	1,205 97	0 00	1,205 97
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01		12 Jan 2015	1 000000	27 Sep 2012 to 27 Sep 2012
15AEJBBJVHC	135 07 Jan 2015	100 000 Local	4,940 60	3,738 64	1,201 96		1,201 96
		Base	4,940 60	3,738 64	1,201 96	0 00	1,201 96
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01		14 Jan 2015	1 000000	01 Oct 2012 to 01 Oct 2012
15AGJBBGLKD	154 09 Jan 2015	100 000 Local	4,975 69	3,738 65	1,237 04		1,237.04
		Base	4,975 69	3,738 65	1,237 04	0 00	1,237 04
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01		15 Jan 2015	1 000000	01 Oct 2012 to 01 Oct 2012
15AHJBBFT90	160 12 Jan 2015	100 000 Local	4,918 88	3,738 64	1,180 24		1,180 24
		Base	4,918 88	3,738 64	1,180 24	0 00	1,180 24
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD.01		16 Jan 2015	1 000000	03 Dec 2012 to 03 Dec [redacted]
15AIJBBG57C	167 13 Jan 2015	100 000 Local	4,801 86	3,738 65	1,063 21		1,063 21
		Base	4,801 86	3,738 65	1,063 21	0 00	1,063 21
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01		20 Jan 2015	1 000000	04 Dec 2012 to 04 Dec 2012
15AJJBBL4PN	181 14 Jan 2015	100 000 Local	4,744 39	3,738 64	1,005 75		1,005.75
		Base	4,744 39	3,738 64	1,005 75	0 00	1,005 75
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01		20 Jan 2015	1 000000	04 Dec 2012 to 04 Dec 2012
15AJJBBL4PT	186 14 Jan 2015	200.000 Local	9,498 42	7,477 29	2,021.13		2,021 13
		Base	9,498 42	7,477 29	2,021 13	0 00	2,021 13

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01				21 Jan 2015	1 000000	27 Jan 2014 to 27 Jan 2014
15AKJBBH8CW	199 15 Jan 2015		100 000	Local	4,813 48	3,738 65	1,074 83		1,074 83
				Base	4,813 48	3,738 65	1,074 83	0 00	1,074 83
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01				21 Jan 2015	1 000000	27 Jan 2014 to 27 Jan 2014
15AKJBBH8CZ	201 15 Jan 2015		100 000	Local	4,825 64	3,738 64	1,087 00		1,087.00
				Base	4,825 64	3,738 64	1,087 00	0 00	1,087.
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01				22 Jan 2015	1 000000	29 Jan 2014 to 29 Jan 2014
15ALJBBK158	212 16 Jan 2015		100 000	Local	4,826 02	3,738 65	1,087 37		1,087 37
				Base	4,826.02	3,738 65	1,087 37	0 00	1,087 37
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01				26 Jan 2015	1 000000	31 Jan 2014 to 31 Jan 2014
15ANJBBFNMQ	237 21 Jan 2015		100 000	Local	4,868 63	3,738 64	1,129 99		1,129 99
				Base	4,868 63	3,738 64	1,129 99	0 00	1,129 99
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01				26 Jan 2015	1 000000	31 Jan 2014 to 13 Aug 2014
15ANJBBFNMT	240 21 Jan 2015		200 000	Local	9,747 42	7,477.29	2,270 13		2,270 13
				Base	9,747.42	7,477.29	2,270 13	0 00	2,270 13
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01				27 Jan 2015	1 000000	13 Oct 2014 to 20 Oct 2014
15AOJBBFQH9	259 22 Jan 2015		375 000	Local	19,027 18	14,019 92	5,007 26		5,007 26
				Base	19,027 18	14,019.92	5,007 26	0 00	5,007 26
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01				29 Jul 2014	1 000000	10 Aug 2012 to 22 Aug
1405CNJJMTT	285 24 Jul 2014		225 000	Local	10,466 90	7,993 42	2,473 48		2,473 48
				Base	10,466 90	7,993 42	2,473 48	0.00	2,473 48
05CN 33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD 01				05 Nov 2014	1 000000	22 Aug 2012 to 29 Aug 2012
14KAJBBT854	326 31 Oct 2014		300 000	Local	15,141 59	11,215 94	3,925.65		3,925 65
				Base	15,141 59	11,215.94	3,925 65	0 00	3,925 65
33616C100 Total				Local	153,777 80	115,479 47	38,298 33		38,298 33
				Base	153,777 80	115,479 47	38,298.33	0 00	38,298 33

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CN	343412102	FLUOR CORP		COMMON STOCK USD 01				05 Aug 2014	1 000000	14 Feb 2014 to	18 Feb 2014
1405CNJJMXZ		341	31 Jul 2014	100 000 Local	7,465 83	7,884 96	-419 13				-419 13
				Base	7,465 83	7,884.96	-419 13		0 00		-419.13
05CN	343412102	FLUOR CORP		COMMON STOCK USD.01				05 Aug 2014	1.000000	18 Feb 2014 to	19 Feb 2014
1405CNJJMXH		349	31 Jul 2014	100 000 Local	7,301 11	7,884 96	-583 85				-583 85
				Base	7,301 11	7,884 96	-583 85		0 00		-583
05CN	343412102	FLUOR CORP		COMMON STOCK USD 01				15 Sep 2014	1 000000	19 Feb 2014 to	20 Feb 2014
1405CNJJMF2		608	10 Sep 2014	310 000 Local	21,764 80	24,443 38	-2,678 58				-2,678 58
				Base	21,764 80	24,443 38	-2,678 58		0 00		-2,678 58
05CN	343412102	FLUOR CORP		COMMON STOCK USD 01				16 Sep 2014	1 000000	20 Feb 2014 to	20 Feb 2014
1405CNJJMFH		616	11 Sep 2014	175 000 Local	12,330 61	13,798 68	-1,468 07				-1,468 07
				Base	12,330 61	13,798.68	-1,468 07		0 00		-1,468 07
05CN	343412102	FLUOR CORP		COMMON STOCK USD 01				16 Sep 2014	1 000000	20 Feb 2014 to	21 Feb 2014
1405CNJJMGM		618	11 Sep 2014	200 000 Local	14,105 84	15,769 92	-1,664 08				-1,664 08
				Base	14,105 84	15,769 92	-1,664 08		0 00		-1,664 08
05CN	343412102	FLUOR CORP		COMMON STOCK USD 01				17 Sep 2014	1 000000	21 Feb 2014 to	28 Feb 2014
1405CNJJMHV		638	12 Sep 2014	650 000 Local	45,665 46	51,252 24	-5,586 78				-5,586 78
				Base	45,665 46	51,252 24	-5,586 78		0.00		-5,586 78
05CN	343412102	FLUOR CORP		COMMON STOCK USD 01				22 Sep 2014	1 000000	28 Feb 2014 to	28 Feb
1405CNJJJ8T		651	17 Sep 2014	75 000 Local	5,241 81	5,913 72	-671 91				-671 91
				Base	5,241 81	5,913 72	-671 91		0 00		-671.91
05CN	343412102	FLUOR CORP		COMMON STOCK USD 01				23 Sep 2014	1 000000	28 Feb 2014 to	03 Mar 2014
1405CNJJJ81		659	18 Sep 2014	100 000 Local	7,048 34	7,884 96	-836 62				-836.62
				Base	7,048 34	7,884 96	-836 62		0 00		-836 62
05CN	343412102	FLUOR CORP		COMMON STOCK USD 01				23 Sep 2014	1 000000	03 Mar 2014 to	16 May 2014
1405CNJJJ83		661	18 Sep 2014	150.000 Local	10,572.53	11,827 44	-1,254 91				-1,254 91
				Base	10,572 53	11,827 44	-1,254 91		0 00		-1,254 91

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343412102 Total									
			Local		131,496 33	146,660 26	-15,163 93		-15,163 93
			Base		131,496 33	146,660 26	-15,163 93	0 00	-15,163 93
05CN 354613101	FRANKLIN RESOURCES INC		COMMON STOCK USD 1				19 Aug 2014	1 000000	01 Jun 2012 to 01 Jun 2012
1405CNJJM4X	445 14 Aug 2014	175 000	Local		9,587 18	6,430 00	3,157 18		3,157 18
			Base		9,587 18	6,430 00	3,157 18	0 00	3,157 [redacted]
05CN 354613101	FRANKLIN RESOURCES INC		COMMON STOCK USD 1				12 Sep 2014	1 000000	01 Jun 2012 to 18 Dec 2012
1405CNJJMFK	599 09 Sep 2014	400 000	Local		22,295 46	14,697 14	7,598 32		7,598 32
			Base		22,295 46	14,697 14	7,598 32	0 00	7,598 32
05CN 354613101	FRANKLIN RESOURCES INC		COMMON STOCK USD 1				15 Sep 2014	1 000000	18 Dec 2012 to 18 Dec 2012
1405CNJJMFX	606 10 Sep 2014	100 000	Local		5,601 37	3,674 29	1,927 08		1,927 08
			Base		5,601 37	3,674 29	1,927 08	0 00	1,927 08
05CN 354613101	FRANKLIN RESOURCES INC		COMMON STOCK USD 1				15 Sep 2014	1 000000	18 Dec 2012 to 23 Jan 2013
1405CNJJMF0	607 10 Sep 2014	100.000	Local		5,547 03	3,674 28	1,872 75		1,872.75
			Base		5,547 03	3,674 28	1,872 75	0 00	1,872 75
05CN 354613101	FRANKLIN RESOURCES INC		COMMON STOCK USD 1				15 Sep 2014	1 000000	23 Jan 2013 to 05 Jun 2013
1405CNJJMF4	609 10 Sep 2014	375 000	Local		20,827 37	13,778 57	7,048 80		7,048 80
			Base		20,827 37	13,778 57	7,048 80	0 00	7,048 80
05CN 354613101	FRANKLIN RESOURCES INC		COMMON STOCK USD 1				16 Sep 2014	1 000000	05 Jun 2013 to 11 Jun [redacted]
1405CNJJMGP	619 11 Sep 2014	400 000	Local		22,245 03	14,697 14	7,547 89		7,547 89
			Base		22,245 03	14,697 14	7,547.89	0 00	7,547 89
05CN 354613101	FRANKLIN RESOURCES INC		COMMON STOCK USD 1				17 Sep 2014	1 000000	11 Jun 2013 to 29 Jul 2013
1405CNJJMHQ	636 12 Sep 2014	400 000	Local		22,139 95	14,697 14	7,442 81		7,442 81
			Base		22,139 95	14,697 14	7,442 81	0.00	7,442 81
354613101 Total									
			Local		108,243 39	71,648 56	36,594 83		36,594 83
			Base		108,243 39	71,648 56	36,594 83	0 00	36,594 83

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05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				16 Jan 2015	1.000000	04 Dec 2013 to	04 Dec 2013
15AIJBBG57G	170 13 Jan 2015		100 000	Local	4,774 00	4,580 79	193.21			193 21
				Base	4,774 00	4,580 79	193 21	0 00		193 21
05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				22 Apr 2015	1 000000	04 Dec 2013 to	05 Dec 2013
15DNJBBG3B2	179 17 Apr 2015		100 000	Local	4,748 15	4,590 09	158 06			158 06
				Base	4,748 15	4,590 09	158 06	0 00		158
05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				22 Jan 2015	1.000000	04 Dec 2013 to	04 Dec 2013
15ALJBBK16B	214 16 Jan 2015		100 000	Local	4,621 32	4,580 79	40 53			40.53
				Base	4,621 32	4,580 79	40 53	0 00		40 53
05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				27 Jan 2015	1 000000	04 Dec 2013 to	04 Dec 2013
15AOJBBFQHV	247 22 Jan 2015		95 000	Local	4,366 10	4,351 75	14 35			14 35
				Base	4,366 10	4,351 75	14 35	0 00		14 35
05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				05 Sep 2014	1 000000	04 Dec 2013 to	04 Dec 2013
1405CNJJMBW	551 02 Sep 2014		175.000	Local	8,381 43	8,027 87	353 56			353 56
				Base	8,381 43	8,027 87	353 56	0 00		353 56
05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				01 Jul 2015	1 000000	05 Dec 2013 to	09 Dec 2013
15FUJBBJGCM	664 26 Jun 2015		100 000	Local	4,820 91	4,590.09	230 82			230.82
				Base	4,820 91	4,590 09	230 82	0 00		230 82
05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				02 Jul 2015	1 000000	09 Dec 2013 to	09 Dec
15FVJBBMJXM	674 29 Jun 2015		100 000	Local	4,776 54	4,590 09	186 45			186 45
				Base	4,776 54	4,590 09	186 45	0 00		186 45
05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				02 Jul 2015	1 000000	09 Dec 2013 to	10 Dec 2013
15FVJBBMJX0	683 29 Jun 2015		200 000	Local	9,496 16	9,180 18	315 98			315 98
				Base	9,496 16	9,180 18	315 98	0 00		315 98
05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				02 Jul 2015	1 000000	10 Dec 2013 to	13 Dec 2013
15FVJBBMJX4	686 29 Jun 2015		300 000	Local	14,265 45	13,770.26	495 19			495.19
				Base	14,265 45	13,770 26	495 19	0.00		495 19

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05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				06 Jul 2015	1 000000	13 Dec 2013 to	13 Dec 2013
15GAJBB2H18	698 30 Jun 2015		100 000	Local	4,745 01	4,590 09	154 92			154 92
				Base	4,745 01	4,590 09	154 92	0 00		154 92
05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				06 Jul 2015	1 000000	13 Dec 2013 to	16 Dec 2013
15GAJBB2H2F	702 30 Jun 2015		200 000	Local	9,525 46	9,180 18	345 28			345 28
				Base	9,525 46	9,180 18	345 28	0 00		345 [redacted]
05CN 363576109	ARTHUR J GALLAGHER + CO		COMMON STOCK USD1				23 Mar 2015	1 000000	04 Dec 2013 to	04 Dec 2013
15CNJBBFLZT	760 18 Mar 2015		100 000	Local	4,798 41	4,590 09	208 32			208.32
				Base	4,798 41	4,590 09	208 32	0 00		208 32
363576109 Total										
				Local	79,318 94	76,622 27	2,696 67			2,696 67
				Base	79,318 94	76,622 27	2,696 67	0 00		2,696 67
05CN 369550108	GENERAL DYNAMICS CORP		COMMON STOCK USD1				04 May 2015	1 000000	25 Feb 2015 to	25 Feb 2015
15DVJBBLDKF	258 29 Apr 2015		25 000	Local	3,464 36	3,444 26	20 10			20 10
				Base	3,464 36	3,444 26	20 10	0 00		20 10
05CN 369550108	GENERAL DYNAMICS CORP		COMMON STOCK USD1				01 Jun 2015	1 000000	25 Feb 2015 to	25 Feb 2015
15ESJBBGD1V	480 27 May 2015		75 000	Local	10,481 64	10,332 79	148 85			148 85
				Base	10,481 64	10,332 79	148 85	0 00		148 85
05CN 369550108	GENERAL DYNAMICS CORP		COMMON STOCK USD1				01 Jul 2015	1 000000	26 Feb 2015 to	26 Feb [redacted]
15FUJBBJGCJ	661 26 Jun 2015		50 000	Local	7,284 35	6,888 53	395 82			395 82
				Base	7,284.35	6,888.53	395 82	0 00		395 82
369550108 Total										
				Local	21,230 35	20,665 58	564 77			564 77
				Base	21,230 35	20,665 58	564 77	0 00		564 77
05CN 372460105	GENUINE PARTS CO		COMMON STOCK USD1				14 Oct 2014	1 000000	15 May 2014 to	20 May 2014
14JGJBBD7HZ	052 08 Oct 2014		100 000	Local	8,756 73	8,523 82	232 91			232 91
				Base	8,756 73	8,523 82	232 91	0 00		232 91

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate / Curr Gn/Ls	Stl Date / Sell Rate	Trd Dts of Orig Buys / Net Gn/Ls
05CN 372460105	GENUINE PARTS CO		COMMON STOCK USD1				16 Oct 2014	1 000000	20 May 2014 to	20 May 2014
14JIJBBC0SH	091 10 Oct 2014		100 000	Local	8,699 60	8,523 82	175 78			175 78
				Base	8,699 60	8,523 82	175 78	0 00		175 78
05CN 372460105	GENUINE PARTS CO		COMMON STOCK USD1				09 Jan 2015	1 000000	20 May 2014 to	20 May 2014
15ADJBBFMQH	109 06 Jan 2015		75 000	Local	7,733 32	6,392 86	1,340 46			1,340 46
				Base	7,733 32	6,392 86	1,340 46	0 00		1,340 [redacted]
05CN 372460105	GENUINE PARTS CO		COMMON STOCK USD1.				05 Sep 2014	1 000000	15 May 2014 to	15 May 2014
1405CNJJM9C	543 02 Sep 2014		100 000	Local	8,832 26	8,523 82	308 44			308 44
				Base	8,832 26	8,523 82	308 44	0 00		308.44
05CN 372460105	GENUINE PARTS CO		COMMON STOCK USD1				19 Sep 2014	1 000000	15 May 2014 to	15 May 2014
1405CNJJMH2	644 16 Sep 2014		50 000	Local	4,449 25	4,261 91	187.34			187 34
				Base	4,449 25	4,261 91	187 34	0 00		187 34
05CN 372460105	GENUINE PARTS CO		COMMON STOCK USD1.				06 Jul 2015	1 000000	20 May 2014 to	27 May 2014
15GAJBB2H19	699 30 Jun 2015		100 000	Local	8,998 37	8,523 82	474 55			474 55
				Base	8,998 37	8,523 82	474 55	0 00		474 55
372460105 Total				Local	47,469 53	44,750 05	2,719 48			2,719 48
				Base	47,469 53	44,750 05	2,719 48	0 00		2,719 48
05CN 375558103	GILEAD SCIENCES INC		COMMON STOCK USD 001				18 May 2015	1.000000	16 Mar 2015 to	16 Mar [redacted]
15EJJBBH66B	397 13 May 2015		100.000	Local	10,651 50	10,021 33	630 17			630 17
				Base	10,651 50	10,021 33	630 17	0 00		630 17
05CN 375558103	GILEAD SCIENCES INC		COMMON STOCK USD 001				20 May 2015	1 000000	16 Mar 2015 to	16 Mar 2015
15ELJBBH3HV	424 15 May 2015		50 000	Local	5,499 14	5,010 66	488 48			488 48
				Base	5,499 14	5,010 66	488 48	0 00		488 48
05CN 375558103	GILEAD SCIENCES INC		COMMON STOCK USD 001				15 Jun 2015	1 000000	16 Mar 2015 to	16 Mar 2015
15FIJBBHC53	571 10 Jun 2015		100 000	Local	11,748 29	10,021 33	1,726.96			1,726 96
				Base	11,748 29	10,021 33	1,726 96	0 00		1,726 96

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 375558103	GILEAD SCIENCES INC		COMMON STOCK USD 001				23 Jun 2015	1 000000	16 Mar 2015 to 16 Mar 2015
15FOJBBJ0CL	611 18 Jun 2015		100 000	Local	12,110 35	10,021 33	2,089 02		2,089 02
				Base	12,110 35	10,021 33	2,089 02	0 00	2,089 02
375558103 Total				Local	40,009 28	35,074 65	4,934 63		4,934 63
				Base	40,009 28	35,074 65	4,934 63	0 00	4,934 [redacted]
05CJ 37940X102	GLOBAL PAYMENTS INC		COMMON STOCK NPV				01 Aug 2014	1 000000	30 Jul 2012 to 02 Aug 2012
1405CJJJKZ3	530 29 Jul 2014		211 000	Local	15,101.94	8,898 29	6,203 65		6,203 65
				Base	15,101 94	8,898 29	6,203 65	0 00	6,203 65
05CJ 37940X102	GLOBAL PAYMENTS INC		COMMON STOCK NPV				02 Oct 2014	1 000000	02 Aug 2012 to 06 Aug 2012
14IUJBBHRJ6	774 29 Sep 2014		217 000	Local	15,228 42	9,294 13	5,934 29		5,934 29
				Base	15,228 42	9,294 13	5,934 29	0 00	5,934 29
05CJ 37940X102	GLOBAL PAYMENTS INC		COMMON STOCK NPV				03 Oct 2014	1 000000	06 Aug 2012 to 10 Sep 2012
14JAJBBQXK5	785 30 Sep 2014		161 000	Local	11,290 44	6,895 64	4,394 80		4,394 80
				Base	11,290.44	6,895.64	4,394.80	0.00	4,394 80
05CJ 37940X102	GLOBAL PAYMENTS INC		COMMON STOCK NPV				03 Oct 2014	1 000000	10 Sep 2012 to 20 Sep 2012
14JAJBBQXK6	786 30 Sep 2014		161 000	Local	11,270 47	6,895 64	4,374 83		4,374 83
				Base	11,270 47	6,895 64	4,374 83	0 00	4,374 83
05CJ 37940X102	GLOBAL PAYMENTS INC		COMMON STOCK NPV				06 Oct 2014	1 000000	20 Sep 2012 to 11 Oct [redacted]
14JBJBBFL9W	796 01 Oct 2014		214 000	Local	14,765 43	9,165 64	5,599 79		5,599 79
				Base	14,765 43	9,165 64	5,599 79	0 00	5,599.79
37940X102 Total				Local	67,656 70	41,149 34	26,507 36		26,507 36
				Base	67,656 70	41,149 34	26,507 36	0 00	26,507 36
05CN 38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD 01				09 Jan 2015	1 000000	25 Jan 2013 to 25 Jan 2013
15ADJBBFMQG	108 06 Jan 2015		50 000	Local	9,374 46	7,572 06	1,802 40		1,802 40
				Base	9,374 46	7,572 06	1,802 40	0 00	1,802 40



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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD 01				20 Oct 2014	1 000000	25 Jan 2013 to 25 Jan 2013
14JLJBBFDGL	153 15 Oct 2014		25 000	Local	4,435 00	3,656 60	778 40		778 40
				Base	4,435 00	3,656 60	778 40	0 00	778 40
05CN 38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD 01				14 May 2015	1.000000	25 Jan 2013 to 08 Mar 2013
15EHJBBGQN5	376 11 May 2015		75 000	Local	15,097 78	11,896 90	3,200 88		3,200.88
				Base	15,097 78	11,896 90	3,200 88	0 00	3,200.
05CN 38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD 01				29 May 2015	1 000000	08 Mar 2013 to 08 Mar 2013
15ERJBBF3H8	471 26 May 2015		50 000	Local	10,304 80	7,931 27	2,373 53		2,373 53
				Base	10,304 80	7,931 27	2,373 53	0 00	2,373 53
05CN 38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD 01				03 Sep 2014	1 000000	10 Jan 2013 to 10 Jan 2013
1405CNJJM8Z	519 28 Aug 2014		50 000	Local	8,837 55	7,313 20	1,524 35		1,524 35
				Base	8,837 55	7,313 20	1,524 35	0 00	1,524 35
05CN 38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD.01				15 Jun 2015	1 000000	20 Mar 2013 to 20 Mar 2013
15FIJBBHC52	570 10 Jun 2015		25.000	Local	5,276 55	3,965 63	1,310 92		1,310 92
				Base	5,276 55	3,965 63	1,310 92	0 00	1,310 92
05CN 38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD 01				25 Sep 2014	1 000000	11 Jan 2013 to 15 Jan 2013
14IPJBBC7MQ	684 22 Sep 2014		100 000	Local	18,643.14	14,626.39	4,016.75		4,016 75
				Base	18,643.14	14,626 39	4,016 75	0 00	4,016 75
05CN 38141G104	GOLDMAN SACHS GROUP INC		COMMON STOCK USD.01				25 Sep 2014	1 000000	24 Jan 2013 to 24 Jan
14IPJBBC7MR	685 22 Sep 2014		100 000	Local	18,613 63	14,626 39	3,987 24		3,987 24
				Base	18,613 63	14,626 39	3,987 24	0 00	3,987 24
38141G104 Total				Local	90,582 91	71,588 44	18,994 47		18,994 47
				Base	90,582 91	71,588 44	18,994 47	0 00	18,994 47
05CN 384802104	WW GRAINGER INC		COMMON STOCK USD 5				07 Oct 2014	1 000000	17 Jul 2014 to 01 Aug 2014
14JCJBBHTNX	003 02 Oct 2014		75 000	Local	18,912 51	18,596 22	316 29		316 29
				Base	18,912 51	18,596 22	316 29	0 00	316.29



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot Trd Date		Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
05CN	384802104	WW GRAINGER INC		COMMON STOCK USD 5				30 Sep 2014	1.000000	20 Dec 2013 to	20 Dec 2013
14ISJBBGPKB		724 25 Sep 2014		100 000	Local	25,120 94	24,794 95	325 99			325 99
					Base	25,120 94	24,794 95	325 99	0 00		325 99
05CN	384802104	WW GRAINGER INC		COMMON STOCK USD 5				03 Oct 2014	1 000000	20 Dec 2013 to	31 Dec 2013
14JAJBBRQ4D		771 30 Sep 2014		100 000	Local	25,303 62	24,794 95	508 67			508 67
					Base	25,303 62	24,794 95	508 67	0 00		508 [redacted]
05CN	384802104	WW GRAINGER INC		COMMON STOCK USD 5				06 Oct 2014	1 000000	31 Dec 2013 to	11 Jul 2014
14JBJBBF3W5		797 01 Oct 2014		200 000	Local	50,098 99	49,589 91	509 08			509 08
					Base	50,098 99	49,589 91	509 08	0 00		509 08
384802104 Total											
					Local	119,436 06	117,776 03	1,660 03			1,660.03
					Base	119,436 06	117,776 03	1,660 03	0 00		1,660 03
05CN	406216101	HALLIBURTON CO		COMMON STOCK USD2 5				09 Jan 2015	1 000000	06 May 2014 to	09 May 2014
15ADJBBFMQV		120 06 Jan 2015		200 000	Local	7,634 11	11,207 12	-3,573 01			-3,573 01
					Base	7,634 11	11,207.12	-3,573 01	0 00		-3,573 01
05CN	406216101	HALLIBURTON CO		COMMON STOCK USD2 5				16 Oct 2014	1 000000	28 Apr 2014 to	28 Apr 2014
14JJJBBGFNJ		127 13 Oct 2014		300 000	Local	15,636 13	19,194 07	-3,557 94			-3,557 94
					Base	15,636.13	19,194 07	-3,557 94	0 00		-3,557.94
05CN	406216101	HALLIBURTON CO		COMMON STOCK USD2 5				17 Oct 2014	1.000000	28 Apr 2014 to	30 Apr [redacted]
14JKJBBJPVQ		149 14 Oct 2014		400.000	Local	20,125 23	25,592 09	-5,466 86			-5,466 86
					Base	20,125 23	25,592 09	-5,466 86	0 00		-5,466 86
05CN	406216101	HALLIBURTON CO		COMMON STOCK USD2 5				21 Oct 2014	1 000000	30 Apr 2014 to	01 May 2014
14JMJBBDLFL		198 16 Oct 2014		200 000	Local	10,000 07	12,796 04	-2,795 97			-2,795 97
					Base	10,000 07	12,796 04	-2,795 97	0.00		-2,795 97
05CN	406216101	HALLIBURTON CO		COMMON STOCK USD2 5				23 Feb 2015	1 000000	15 May 2014 to	21 May 2014
15BMJBBFV9Z		480 18 Feb 2015		300 000	Local	13,309 16	16,810 68	-3,501 52			-3,501 52
					Base	13,309 16	16,810 68	-3,501 52	0 00		-3,501 52

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05CN 406216101	HALLIBURTON CO		COMMON STOCK USD2 5				04 Mar 2015	1 000000	21 May 2014 to 21 May 2014
15CAJBBW6GR	568 27 Feb 2015		100 000	Local	4,281 42	5,603.56	-1,322 14		-1,322 14
				Base	4,281 42	5,603 56	-1,322 14	0 00	-1,322 14
05CN 406216101	HALLIBURTON CO		COMMON STOCK USD2 5				04 Mar 2015	1 000000	21 May 2014 to 26 Jun 2014
15CAJBBW6G	571 27 Feb 2015		200 000	Local	8,600 84	11,207 12	-2,606 28		-2,606 28
				Base	8,600 84	11,207 12	-2,606 28	0 00	-2,606 [redacted]
05CN 406216101	HALLIBURTON CO		COMMON STOCK USD2 5				04 Mar 2015	1 000000	26 Jun 2014 to 05 Nov 2014
15CAJBBW6GZ	573 27 Feb 2015		300 000	Local	12,903 60	16,810.68	-3,907 08		-3,907 08
				Base	12,903 60	16,810 68	-3,907 08	0.00	-3,907 08
05CN 406216101	HALLIBURTON CO		COMMON STOCK USD2 5				04 Mar 2015	1.000000	06 Nov 2014 to 17 Nov 2014
15CAJBBW6G6	580 27 Feb 2015		500 000	Local	21,414 25	28,017 80	-6,603 55		-6,603 55
				Base	21,414 25	28,017 80	-6,603 55	0.00	-6,603 55
05CN 406216101	HALLIBURTON CO		COMMON STOCK USD2 5				04 Mar 2015	1 000000	17 Nov 2014 to 26 Nov 2014
15CAJBBW6G7	581 27 Feb 2015		700 000	Local	30,090 90	39,224 91	-9,134 01		-9,134 01
				Base	30,090 90	39,224 91	-9,134 01	0 00	-9,134 01
406216101 Total				Local	143,995 71	186,464 07	-42,468 36		-42,468 36
				Base	143,995 71	186,464 07	-42,468 36	0 00	-42,468 36
05CJ 413086109	HARMAN INTERNATIONAL		COMMON STOCK USD 01				02 Feb 2015	1 000000	04 Aug 2011 to 04 Aug [redacted]
15ASJBBDPP0	336 28 Jan 2015		120 000	Local	12,272 24	3,947 36	8,324 88		8,324 88
				Base	12,272 24	3,947 36	8,324 88	0 00	8,324 88
05CJ 413086109	HARMAN INTERNATIONAL		COMMON STOCK USD 01				14 Jul 2014	1 000000	04 Aug 2011 to 04 Aug 2011
1405CJJJKT7	451 09 Jul 2014		48 000	Local	5,444 90	1,500.52	3,944.38		3,944.38
				Base	5,444 90	1,500 52	3,944 38	0 00	3,944 38
05CJ 413086109	HARMAN INTERNATIONAL		COMMON STOCK USD 01				05 May 2015	1.000000	04 Aug 2011 to 12 Sep 2014
15EAJBB286J	643 30 Apr 2015		370 000	Local	48,605 33	12,171 02	36,434 31		36,434 31
				Base	48,605 33	12,171.02	36,434 31	0 00	36,434 31



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413086109 Total				Local	66,322 47	17,618 90	48,703 57		48,703 57
				Base	66,322 47	17,618 90	48,703 57	0 00	48,703 57
05C5 421906108	HEALTHCARE SERVICES GROUP		COMMON STOCK USD.01				05 Jun 2015	1 000000	21 May 2010 to 10 Jun 2010
15FBJBB32V5	040 02 Jun 2015	1,583 000		Local	48,175 66	22,808 48	25,367 18		25,367 18
				Base	48,175 66	22,808 48	25,367 18	0 00	25,367
05CJ 422806109	HEICO CORP		COMMON STOCK USD 01				22 May 2015	1 000000	20 Dec 2012 to 27 Dec 2012
15ENJBBG5JN	691 19 May 2015	119 000		Local	6,910 83	4,211.86	2,698 97		2,698 97
				Base	6,910 83	4,211 86	2,698 97	0 00	2,698 97
05CJ 422806109	HEICO CORP		COMMON STOCK USD.01				22 May 2015	1 000000	27 Dec 2012 to 07 Jan 2013
15ENJBBG5JQ	692 19 May 2015	141 000		Local	8,041 55	4,990 52	3,051 03		3,051 03
				Base	8,041 55	4,990 52	3,051 03	0.00	3,051 03
05CJ 422806109	HEICO CORP		COMMON STOCK USD 01				26 May 2015	1 000000	07 Jan 2013 to 07 Jan 2013
15EOJBBGHGC	699 20 May 2015	30 000		Local	1,796 92	1,061 81	735 11		735 11
				Base	1,796 92	1,061 81	735 11	0 00	735 11
422806109 Total				Local	16,749 30	10,264 19	6,485 11		6,485 11
				Base	16,749 30	10,264 19	6,485 11	0 00	6,485 11
05CJ 42330P107	HELIX ENERGY SOLUTIONS GROUP		COMMON STOCK NPV				20 Jan 2015	1 000000	19 Mar 2013 to 04 Apr
15AJJBBLMPJ	296 14 Jan 2015	135.000		Local	2,347 59	3,134 72	-787 13		-787 13
				Base	2,347 59	3,134 72	-787.13	0 00	-787 13
05CJ 42330P107	HELIX ENERGY SOLUTIONS GROUP		COMMON STOCK NPV				12 Feb 2015	1 000000	04 Apr 2013 to 08 Apr 2013
15BGJBBD74V	382 09 Feb 2015	693 000		Local	13,843 82	16,091 58	-2,247 76		-2,247 76
				Base	13,843 82	16,091 58	-2,247 76	0 00	-2,247 76
05CJ 42330P107	HELIX ENERGY SOLUTIONS GROUP		COMMON STOCK NPV				13 Feb 2015	1.000000	08 Apr 2013 to 17 Apr 2013
15BHJBBD7WB	388 10 Feb 2015	627 000		Local	11,951 48	14,559 05	-2,607 57		-2,607 57
				Base	11,951 48	14,559 05	-2,607 57	0 00	-2,607 57

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CJ 42330P107	HELIX ENERGY SOLUTIONS GROUP		COMMON STOCK NPV				17 Feb 2015	1 000000	17 Apr 2013 to 03 Jun 2013
15BIJBBF3RF	393 11 Feb 2015		618 000	Local	11,628 87	14,350 07	-2,721 20		-2,721 20
				Base	11,628 87	14,350 07	-2,721 20	0 00	-2,721 20
05CJ 42330P107	HELIX ENERGY SOLUTIONS GROUP		COMMON STOCK NPV				20 Feb 2015	1 000000	03 Jun 2013 to 20 Nov 2014
15BLJBBFF3N	404 17 Feb 2015		2,891 000	Local	46,677 23	67,129 51	-20,452.28		-20,452 28
				Base	46,677 23	67,129 51	-20,452 28	0 00	-20,452 [redacted]
42330P107 Total				Local	86,448 99	115,264 93	-28,815 94		-28,815 94
				Base	86,448 99	115,264 93	-28,815 94	0 00	-28,815 94
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				30 Mar 2015	1 000000	03 Apr 2014 to 03 Apr 2014
15CSJBBGLC5	013 25 Mar 2015		100 000	Local	6,896 66	10,485 77	-3,589 11		-3,589 11
				Base	6,896 66	10,485 77	-3,589 11	0 00	-3,589.11
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				06 Jan 2015	1 000000	03 Apr 2014 to 03 Apr 2014
15AAJBBT7XS	076 31 Dec 2014		75 000	Local	4,985 82	7,864 32	-2,878 50		-2,878 50
				Base	4,985 82	7,864 32	-2,878 50	0 00	-2,878 50
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				17 Apr 2015	1 000000	03 Apr 2014 to 14 Apr 2014
15DKJBBLQG1	143 14 Apr 2015		375.000	Local	28,120.91	39,321 62	-11,200 71		-11,200 71
				Base	28,120.91	39,321 62	-11,200.71	0 00	-11,200 71
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				20 Apr 2015	1 000000	14 Apr 2014 to 24 Apr [redacted]
15DLJBBFGZ4	149 15 Apr 2015		100 000	Local	7,759 07	10,485 76	-2,726 69		-2,726 69
				Base	7,759 07	10,485 76	-2,726 69	0 00	-2,726 69
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				20 Apr 2015	1 000000	24 Apr 2014 to 24 Jun 2014
15DLJBBFGZ8	153 15 Apr 2015		100 000	Local	7,712 41	10,485 77	-2,773 36		-2,773 36
				Base	7,712 41	10,485 77	-2,773 36	0 00	-2,773.36
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				20 Apr 2015	1 000000	24 Jun 2014 to 11 Jul 2014
15DLJBBFGZ9	154 15 Apr 2015		100 000	Local	7,800.55	10,485 76	-2,685.21		-2,685 21
				Base	7,800 55	10,485 76	-2,685 21	0 00	-2,685 21



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05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				22 Apr 2015	1 000000	11 Jul 2014 to 31 Jul 2014
15DNJBBG3BW	174 17 Apr 2015		100 000	Local	7,468 45	10,485 77	-3,017 32		-3,017 32
				Base	7,468 45	10,485 77	-3,017 32	0 00	-3,017 32
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				23 Apr 2015	1 000000	31 Jul 2014 to 31 Jul 2014
15DOJBBFPK7	188 20 Apr 2015		100 000	Local	7,463 98	10,485 76	-3,021 78		-3,021 78
				Base	7,463 98	10,485 76	-3,021 78	0 00	-3,021 [redacted]
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				24 Apr 2015	1 000000	31 Jul 2014 to 01 Aug 2014
15DPJBBGS14	197 21 Apr 2015		100 000	Local	7,305.36	10,485 77	-3,180 41		-3,180 41
				Base	7,305 36	10,485 77	-3,180 41	0 00	-3,180 41
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				24 Apr 2015	1 000000	01 Aug 2014 to 20 Aug 2014
15DPJBBGS16	199 21 Apr 2015		200.000	Local	14,503 41	20,971.53	-6,468 12		-6,468 12
				Base	14,503.41	20,971 53	-6,468 12	0 00	-6,468 12
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				27 Apr 2015	1 000000	12 Sep 2014 to 08 Oct 2014
15DQJBBFKZQ	207 22 Apr 2015		100 000	Local	7,324 70	10,485 76	-3,161.06		-3,161.06
				Base	7,324 70	10,485 76	-3,161 06	0 00	-3,161 06
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				27 Apr 2015	1.000000	08 Oct 2014 to 08 Oct 2014
15DQJBBFKZS	209 22 Apr 2015		125 000	Local	9,136 03	13,107 21	-3,971 18		-3,971 18
				Base	9,136 03	13,107 21	-3,971 18	0 00	-3,971 18
05CN 423452101	HELMERICH + PAYNE		COMMON STOCK USD 1				04 Sep 2014	1 000000	31 Mar 2014 to 02 Apr [redacted]
1405CNJJM9Z	536 29 Aug 2014		200 000	Local	20,966 53	21,420 49	-453 96		-453 96
				Base	20,966 53	21,420 49	-453 96	0 00	-453 96
423452101 Total				Local	137,443 88	186,571 29	-49,127 41		-49,127 41
				Base	137,443 88	186,571 29	-49,127 41	0 00	-49,127 41
05CJ 428291108	HEXCEL CORP		COMMON STOCK USD 01				24 Jul 2014	1 000000	08 Aug 2011 to 01 Sep 2011
1405CJJJKWG	496 21 Jul 2014		253 000	Local	10,384 51	5,855.52	4,528 99		4,528.99
				Base	10,384 51	5,855 52	4,528 99	0 00	4,528 99

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 437076102	HOME DEPOT INC		COMMON STOCK USD 05				01 Aug 2014	1 000000	19 Jan 2012 to 19 Jan 2012
1405CNJJMVC	314 29 Jul 2014		150 000	Local	12,220.03	8,515.96	3,704 07		3,704 07
				Base	12,220 03	8,515 96	3,704 07	0 00	3,704 07
05CN 437076102	HOME DEPOT INC		COMMON STOCK USD.05				02 Sep 2014	1 000000	19 Jan 2012 to 19 Jan 2012
1405CNJJM8K	514 27 Aug 2014		270 000	Local	24,793 85	15,328 72	9,465 13		9,465 13
				Base	24,793 85	15,328 72	9,465 13	0 00	9,465
437076102 Total				Local	37,013 88	23,844 68	13,169 20		13,169 20
				Base	37,013 88	23,844 68	13,169 20	0 00	13,169 20
05CJ 43739Q100	HOMEAWAY INC		COMMON STOCK USD 0001				02 Mar 2015	1 000000	01 Jun 2012 to 11 Jun 2012
15BRJBBD46X	431 25 Feb 2015		471 000	Local	15,528 86	12,692 55	2,836 31		2,836 31
				Base	15,528 86	12,692 55	2,836 31	0 00	2,836 31
05CJ 43739Q100	HOMEAWAY INC		COMMON STOCK USD 0001				05 Mar 2015	1 000000	11 Jun 2012 to 13 Jul 2012
15CBJBBD9JC	460 02 Mar 2015		903.000	Local	27,921.68	24,334 12	3,587 56		3,587 56
				Base	27,921 68	24,334 12	3,587 56	0 00	3,587.56
05CJ 43739Q100	HOMEAWAY INC		COMMON STOCK USD 0001				06 Mar 2015	1 000000	13 Jul 2012 to 08 Oct 2012
15CCJBBF0QM	466 03 Mar 2015		629 000	Local	19,837 16	16,950 34	2,886 82		2,886 82
				Base	19,837 16	16,950 34	2,886 82	0.00	2,886 82
05CJ 43739Q100	HOMEAWAY INC		COMMON STOCK USD 0001				24 Apr 2015	1 000000	08 Oct 2012 to 12 Dec
15DPJBBGMGL	611 21 Apr 2015		536 000	Local	16,870 28	14,444 17	2,426 11		2,426 11
				Base	16,870 28	14,444 17	2,426 11	0.00	2,426 11
05CJ 43739Q100	HOMEAWAY INC		COMMON STOCK USD 0001				27 Apr 2015	1.000000	12 Dec 2012 to 20 Dec 2012
15DQJBBFGKW	617 22 Apr 2015		476 000	Local	15,407 83	12,827 29	2,580 54		2,580 54
				Base	15,407 83	12,827 29	2,580 54	0 00	2,580 54
05CJ 43739Q100	HOMEAWAY INC		COMMON STOCK USD 0001				04 Jun 2015	1 000000	20 Dec 2012 to 30 Jul 2013
15FBJBBJZTQ	742 01 Jun 2015		440 000	Local	13,296 55	11,857 16	1,439 39		1,439 39
				Base	13,296 55	11,857 16	1,439 39	0 00	1,439 39



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43739Q100 Total				Local	108,862 36	93,105 63	15,756.73		15,756 73
				Base	108,862 36	93,105 63	15,756 73	0 00	15,756 73
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				09 Apr 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15DEJBBH88J	090 06 Apr 2015		50 000	Local	5,243 87	3,530 78	1,713 09		1,713 09
				Base	5,243 87	3,530 78	1,713 09	0 00	1,713 [redacted]
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				09 Apr 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15DEJBBH88M	092 06 Apr 2015		100 000	Local	10,395 99	7,061 55	3,334 44		3,334 44
				Base	10,395 99	7,061 55	3,334 44	0 00	3,334 44
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1.				14 Apr 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15DHJBBGFCZ	114 09 Apr 2015		25 000	Local	2,608 94	1,765.39	843 55		843 55
				Base	2,608 94	1,765 39	843 55	0 00	843 55
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				18 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15EJJBBH659	396 13 May 2015		50 000	Local	5,248 19	3,560 22	1,687.97		1,687 97
				Base	5,248 19	3,560.22	1,687 97	0 00	1,687 97
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				18 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15EJJBBH66D	399 13 May 2015		100 000	Local	10,493 80	7,120 44	3,373.36		3,373 36
				Base	10,493 80	7,120 44	3,373 36	0 00	3,373 36
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				19 May 2015	1 000000	30 Dec 2011 to 30 Dec [redacted]
15EKJBBN1T4	408 14 May 2015		25 000	Local	2,638 95	1,780 11	858 84		858.84
				Base	2,638 95	1,780 11	858 84	0 00	858 84
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				02 Jun 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15ETJBBHGHD	490 28 May 2015		100 000	Local	10,499 95	7,120 44	3,379 51		3,379 51
				Base	10,499 95	7,120 44	3,379 51	0 00	3,379 51
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				29 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM69	493 26 Aug 2014		200.000	Local	19,180 58	13,404 06	5,776 52		5,776 52
				Base	19,180 58	13,404 06	5,776 52	0 00	5,776 52



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05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				10 Jun 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15FFJBBJPPN	541 05 Jun 2015		100 000	Local	10,369 07	7,120 44	3,248 63		3,248 63
				Base	10,369 07	7,120 44	3,248 63	0 00	3,248 63
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				10 Jun 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15FFJBBJPPP	542 05 Jun 2015		100 000	Local	10,399 15	7,120 44	3,278 71		3,278 71
				Base	10,399 15	7,120 44	3,278 71	0 00	3,278
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				15 Jun 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15FIJBBHC51	569 10 Jun 2015		25 000	Local	2,624 57	1,780 11	844.46		844 46
				Base	2,624 57	1,780 11	844 46	0 00	844 46
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				19 Jun 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15FMJBBJ5SN	598 16 Jun 2015		25 000	Local	2,599 16	1,780 11	819 05		819 05
				Base	2,599 16	1,780 11	819 05	0 00	819 05
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1.				24 Jun 2015	1.000000	30 Dec 2011 to 30 Dec 2011
15FPJBBJNB2	617 19 Jun 2015		25 000	Local	2,641 30	1,780 11	861 19		861 19
				Base	2,641 30	1,780 11	861 19	0 00	861 19
05CN 438516106	HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1				25 Jun 2015	1 000000	30 Dec 2011 to 13 Jan 2012
15FQJBBHLG4	630 22 Jun 2015		75 000	Local	7,943.56	5,340 33	2,603 23		2,603 23
				Base	7,943 56	5,340 33	2,603 23	0 00	2,603.23
438516106 Total				Local	102,887 08	70,264 53	32,622 55		32,622 55
				Base	102,887 08	70,264 53	32,622 55	0 00	32,622 55
05CJ 45167R104	IDEX CORP		COMMON STOCK USD 01				02 Feb 2015	1 000000	24 Feb 2009 to 24 Feb 2009
15ASJBBDPPW	333 28 Jan 2015		53 000	Local	3,859 20	1,565 58	2,293 62		2,293 62
				Base	3,859 20	1,565.58	2,293 62	0 00	2,293 62
05CJ 45167R104	IDEX CORP		COMMON STOCK USD 01				06 Oct 2014	1 000000	05 Feb 2009 to 24 Feb 2009
14JBJBBFL9S	793 01 Oct 2014		171 000	Local	12,147 96	4,996 57	7,151 39		7,151 39
				Base	12,147 96	4,996 57	7,151 39	0 00	7,151 39

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05CJ 45167R104	IDEX CORP	COMMON STOCK USD 01			07 Oct 2014	1 000000	24 Feb 2009 to 24 Feb 2009
14JCJBBHKJN	800 02 Oct 2014	71 000 Local	5,021 92	2,074 60	2,947 32		2,947 32
		Base	5,021 92	2,074 60	2,947 32	0 00	2,947 32
45167R104 Total		Local	21,029 08	8,636 75	12,392 33		12,392 33
		Base	21,029 08	8,636 75	12,392.33	0.00	12,392
05CN 452308109	ILLINOIS TOOL WORKS	COMMON STOCK USD 01			17 Apr 2015	1 000000	05 Dec 2014 to 05 Dec 2014
15DKJBBLQGZ	141 14 Apr 2015	150.000 Local	14,824 94	14,260 17	564 77		564 77
		Base	14,824 94	14,260 17	564 77	0 00	564 77
05CN 452308109	ILLINOIS TOOL WORKS	COMMON STOCK USD 01			26 Jan 2015	1 000000	13 Nov 2014 to 13 Nov 2014
15ANJBBFNMK	233 21 Jan 2015	100 000 Local	9,395 79	9,506 78	-110 99		-110 99
		Base	9,395 79	9,506 78	-110 99	0 00	-110 99
05CN 452308109	ILLINOIS TOOL WORKS	COMMON STOCK USD 01			27 Jan 2015	1 000000	13 Nov 2014 to 13 Nov 2014
15AOJBBFQHT	246 22 Jan 2015	75 000 Local	7,100 64	7,130 09	-29 45		-29 45
		Base	7,100 64	7,130 09	-29 45	0.00	-29 45
05CN 452308109	ILLINOIS TOOL WORKS	COMMON STOCK USD 01			11 Mar 2015	1 000000	13 Nov 2014 to 13 Nov 2014
15CFJBBFRRJ	636 06 Mar 2015	100 000 Local	9,789 67	9,506 78	282 89		282 89
		Base	9,789 67	9,506 78	282 89	0 00	282 89
05CN 452308109	ILLINOIS TOOL WORKS	COMMON STOCK USD 01			18 Mar 2015	1 000000	25 Nov 2014 to 25 Nov
15CKJBBN38K	710 13 Mar 2015	100 000 Local	9,745 82	9,506 78	239 04		239 04
		Base	9,745 82	9,506 78	239 04	0 00	239 04
05CN 452308109	ILLINOIS TOOL WORKS	COMMON STOCK USD 01			20 Mar 2015	1 000000	26 Nov 2014 to 26 Nov 2014
15CMJBBFVCK	737 17 Mar 2015	100 000 Local	9,866 03	9,506 78	359 25		359 25
		Base	9,866 03	9,506 78	359 25	0 00	359 25
05CN 452308109	ILLINOIS TOOL WORKS	COMMON STOCK USD 01			20 Mar 2015	1 000000	26 Nov 2014 to 01 Dec 2014
15CMJBBFVCL	738 17 Mar 2015	100 000 Local	9,890 57	9,506 78	383 79		383.79
		Base	9,890 57	9,506 78	383 79	0 00	383 79

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CN	452308109	ILLINOIS TOOL WORKS		COMMON STOCK USD 01				23 Mar 2015	1 000000	01 Dec 2014 to	03 Dec 2014
15CNJBBFLZP		757 18 Mar 2015	100 000	Local	9,849 51	9,506 78		342 73			342 73
				Base	9,849 51	9,506 78		342 73	0 00		342 73
05CN	452308109	ILLINOIS TOOL WORKS		COMMON STOCK USD 01				25 Mar 2015	1 000000	03 Dec 2014 to	04 Dec 2014
15CPJBBFVR4		783 20 Mar 2015	125 000	Local	12,369 81	11,883 48		486 33			486 33
				Base	12,369 81	11,883 48		486.33	0 00		486 [redacted]
452308109 Total											
				Local	92,832 78	90,314 42		2,518 36			2,518 36
				Base	92,832 78	90,314 42		2,518.36	0 00		2,518.36
05C5	45245E109	IMAX CORP		COMMON STOCK NPV				05 Jun 2015	1 000000	15 Apr 2014 to	17 Apr 2014
15FBJBB32V6		041 02 Jun 2015	1,586.000	Local	64,184 23	41,987 40		22,196 83			22,196 83
				Base	64,184 23	41,987 40		22,196 83	0 00		22,196 83
05CJ	45337C102	INCYTE CORP		COMMON STOCK USD 001				17 Apr 2015	1 000000	18 Jun 2013 to	19 Jun 2013
15DKJBBK3KR		590 14 Apr 2015	194 000	Local	19,172 52	3,771 36		15,401 16			15,401 16
				Base	19,172 52	3,771 36		15,401 16	0 00		15,401 16
05CJ	45666Q102	INFORMATICA CORP		COMMON STOCK USD 001				12 Jan 2015	1 000000	22 Mar 2013 to	22 Mar 2013
15AEJBBJB5V		272 07 Jan 2015	235 000	Local	8,255 34	7,398 92		856 42			856.42
				Base	8,255 34	7,398 92		856 42	0 00		856 [redacted]
05CJ	45666Q102	INFORMATICA CORP		COMMON STOCK USD.001				26 Jan 2015	1.000000	22 Mar 2013 to	27 Mar [redacted]
15ANJBBD7X2		317 21 Jan 2015	329 000	Local	12,491 85	10,358 49		2,133 36			2,133 36
				Base	12,491 85	10,358 49		2,133 36	0 00		2,133 36
05CJ	45666Q102	INFORMATICA CORP		COMMON STOCK USD 001				16 Jul 2014	1 000000	12 Jul 2012 to	02 Aug 2012
1405CJJJKVS		462 11 Jul 2014	137 000	Local	4,673 01	4,308 91		364 10			364.10
				Base	4,673 01	4,308 91		364 10	0 00		364 10
05CJ	45666Q102	INFORMATICA CORP		COMMON STOCK USD 001				17 Jul 2014	1 000000	02 Aug 2012 to	02 Aug 2012
1405CJJJKVV		465 14 Jul 2014	30 000	Local	1,033 93	943 56		90 37			90 37
				Base	1,033 93	943 56		90 37	0 00		90 37

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05CJ 45666Q102	INFORMATICA CORP		COMMON STOCK USD.001				24 Jul 2014	1 000000	02 Aug 2012 to	04 Oct 2012
1405CJJJKXJ	497 21 Jul 2014		367 000	Local	12,393 90	11,542 86	851 04		851 04	
				Base	12,393.90	11,542 86	851 04	0 00	851 04	
05CJ 45666Q102	INFORMATICA CORP		COMMON STOCK USD 001				28 Jul 2014	1 000000	04 Oct 2012 to	20 Dec 2012
1405CJJJKX5	510 23 Jul 2014		392 000	Local	13,442 44	12,329 15	1,113 29		1,113 29	
				Base	13,442 44	12,329 15	1,113 29	0 00	1,113	
05CJ 45666Q102	INFORMATICA CORP		COMMON STOCK USD 001				29 Jul 2014	1.000000	20 Dec 2012 to	22 Mar 2013
1405CJJJKXF	515 24 Jul 2014		464 000	Local	16,075 94	14,593 69	1,482 25		1,482 25	
				Base	16,075 94	14,593 69	1,482 25	0 00	1,482 25	
45666Q102 Total				Local	68,366 41	61,475 58	6,890 83		6,890.83	
				Base	68,366 41	61,475 58	6,890 83	0 00	6,890 83	
05CN 458140100	INTEL CORP		COMMON STOCK USD 001				26 May 2015	1.000000	30 Dec 2011 to	30 Dec 2011
15EOJBBGWJK	451 20 May 2015		500 000	Local	16,658 49	12,989 76	3,668 73		3,668 73	
				Base	16,658 49	12,989 76	3,668 73	0 00	3,668 73	
05CN 458140100	INTEL CORP		COMMON STOCK USD 001				02 Jun 2015	1 000000	30 Dec 2011 to	30 Dec 2011
15ETJBBHGHG	492 28 May 2015		300 000	Local	10,201 22	7,793.86	2,407 36		2,407 36	
				Base	10,201 22	7,793 86	2,407 36	0 00	2,407 36	
458140100 Total				Local	26,859 71	20,783 62	6,076 09		6,076 09	
				Base	26,859 71	20,783 62	6,076 09	0.00	6,076 09	
05CN 459200101	INTL BUSINESS MACHINES CORP		COMMON STOCK USD 2				23 Oct 2014	1 000000	30 Dec 2011 to	30 Dec 2011
14JOJBBFCSB	226 20 Oct 2014		250 000	Local	42,239 21	46,296 99	-4,057 78		-4,057 78	
				Base	42,239 21	46,296 99	-4,057 78	0.00	-4,057.78	
05CN 459200101	INTL BUSINESS MACHINES CORP		COMMON STOCK USD 2				24 Oct 2014	1 000000	30 Dec 2011 to	06 Jan 2012
14JPJBBDD1Q	232 21 Oct 2014		100 000	Local	16,536 27	18,518 80	-1,982 53		-1,982 53	
				Base	16,536 27	18,518.80	-1,982 53	0 00	-1,982 53	

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05CN 459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD 2			27 Oct 2014	1 000000	06 Jan 2012 to 06 Jan 2012
14JQJBBD6L1	243 22 Oct 2014	25 000 Local	4,125 06	4,629 70	-504 64		-504 64
		Base	4,125 06	4,629 70	-504 64	0 00	-504 64
05CN 459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD 2			27 Oct 2014	1 000000	06 Jan 2012 to 06 Jan 2012
14JQJBBD6L8	250 22 Oct 2014	100 000 Local	16,319.53	18,518 79	-2,199 26		-2,199 26
		Base	16,319 53	18,518 79	-2,199 26	0 00	-2,199
05CN 459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD 2			27 Oct 2014	1 000000	06 Jan 2012 to 06 Jan 2012
14JQJBBD6L9	251 22 Oct 2014	100 000 Local	16,225 24	18,518 79	-2,293 55		-2,293 55
		Base	16,225 24	18,518 79	-2,293 55	0 00	-2,293 55
05CN 459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD 2			27 Oct 2014	1 000000	06 Jan 2012 to 06 Jan 2012
14JQJBBD6MB	252 22 Oct 2014	100 000 Local	16,497 67	18,518 80	-2,021 13		-2,021 13
		Base	16,497 67	18,518 80	-2,021 13	0 00	-2,021 13
05CN 459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD 2			27 Oct 2014	1 000000	09 Jan 2012 to 09 Jan 2012
14JQJBBD6MC	253 22 Oct 2014	100 000 Local	16,399 22	18,518 79	-2,119.57		-2,119 57
		Base	16,399 22	18,518 79	-2,119 57	0 00	-2,119 57
05CN 459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD 2			25 Jul 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJMR9	259 22 Jul 2014	75 000 Local	14,415 90	13,921 88	494 02		494.02
		Base	14,415.90	13,921 88	494 02	0 00	494 02
05CN 459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD 2			29 Oct 2014	1 000000	09 Jan 2012 to 09 Jan
14JSJBBK4SX	277 24 Oct 2014	100 000 Local	16,194 42	18,518 80	-2,324 38		-2,324 38
		Base	16,194 42	18,518 80	-2,324 38	0 00	-2,324 38
05CN 459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD 2			30 Oct 2014	1 000000	14 Nov 2012 to 14 Nov 2012
14JTJBBFQ2M	288 27 Oct 2014	100 000 Local	16,269 36	18,518 79	-2,249 43		-2,249 43
		Base	16,269 36	18,518 79	-2,249 43	0 00	-2,249 43
05CN 459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD 2			31 Oct 2014	1 000000	28 Feb 2013 to 28 Feb 2013
14JUJBBDT35	294 28 Oct 2014	50 000 Local	8,149 38	9,259 40	-1,110 02		-1,110.02
		Base	8,149 38	9,259 40	-1,110 02	0 00	-1,110 02



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05CN 459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD 2			03 Nov 2014	1 000000	28 Feb 2013 to 19 Jul 2013
14JVJBBD1VH	307 29 Oct 2014	100 000 Local	16,436 67	18,518 80	-2,082 13		-2,082 13
		Base	16,436 67	18,518 80	-2,082.13	0 00	-2,082 13
05CN 459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD 2			04 Nov 2014	1 000000	19 Jul 2013 to 17 Oct 2014
14JWJBBJB1W	314 30 Oct 2014	125 000 Local	20,499 07	23,148 49	-2,649 42		-2,649 42
		Base	20,499 07	23,148 49	-2,649 42	0 00	-2,649
459200101 Total		Local	220,307 00	245,406 82	-25,099 82		-25,099 82
		Base	220,307.00	245,406 82	-25,099 82	0 00	-25,099 82
05CN 460146103	INTERNATIONAL PAPER CO	COMMON STOCK USD1			31 Mar 2015	1 000000	15 Apr 2013 to 15 Apr 2013
15CTJBBF3GQ	030 26 Mar 2015	100.000 Local	5,378 16	4,236 08	1,142 08		1,142 08
		Base	5,378 16	4,236 08	1,142 08	0 00	1,142 08
05CN 460146103	INTERNATIONAL PAPER CO	COMMON STOCK USD1			31 Mar 2015	1 000000	15 Apr 2013 to 01 May 2013
15CTJBBF3GV	033 26 Mar 2015	200 000 Local	10,745 16	8,472 16	2,273 00		2,273.00
		Base	10,745.16	8,472 16	2,273 00	0 00	2,273 00
05CN 460146103	INTERNATIONAL PAPER CO	COMMON STOCK USD1			29 Jul 2014	1 000000	05 Dec 2012 to 05 Dec 2012
1405CNJJMSF	279 24 Jul 2014	100 000 Local	5,063.95	4,067 26	996 69		996 69
		Base	5,063 95	4,067 26	996 69	0 00	996 69
05CN 460146103	INTERNATIONAL PAPER CO	COMMON STOCK USD1			29 Jul 2014	1 000000	05 Dec 2012 to 10 Jan
1405CNJJMTP	283 24 Jul 2014	200 000 Local	10,368 77	8,134 52	2,234 25		2,234 25
		Base	10,368 77	8,134 52	2,234 25	0 00	2,234 25
05CN 460146103	INTERNATIONAL PAPER CO	COMMON STOCK USD1			18 Nov 2014	1 000000	20 Feb 2013 to 20 Feb 2013
14KJJBBHBHV	409 13 Nov 2014	200 000 Local	10,897 29	8,194 68	2,702 61		2,702 61
		Base	10,897 29	8,194 68	2,702 61	0 00	2,702 61
05CN 460146103	INTERNATIONAL PAPER CO	COMMON STOCK USD1			05 Sep 2014	1 000000	10 Jan 2013 to 10 Jan 2013
1405CNJJMBZ	552 02 Sep 2014	175 000 Local	8,463 68	7,170 35	1,293 33		1,293 33
		Base	8,463 68	7,170 35	1,293 33	0 00	1,293 33



Base Currency: USD - US DOLLAR

Fund / SSB Trade ID	Asset ID / Lot	Security Name / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Net Gn/Ls	Trd Dts of Orig Buys
05CN	460146103	INTERNATIONAL PAPER CO		COMMON STOCK USD1					10 Sep 2014	1 000000	10 Jan 2013 to 20 Feb 2013
1405CNJJMC7	576 05 Sep 2014			150 000	Local	7,302 59	6,146 01	1,156 58			1,156 58
					Base	7,302 59	6,146 01	1,156 58	0 00		1,156 58
05CN	460146103	INTERNATIONAL PAPER CO		COMMON STOCK USD1					11 Dec 2014	1 000000	20 Feb 2013 to 20 Feb 2013
14LGJBBF3R8	663 08 Dec 2014			200 000	Local	11,036 33	8,194 68	2,841 65			2,841 65
					Base	11,036 33	8,194 68	2,841 65	0 00		2,841 [redacted]
05CN	460146103	INTERNATIONAL PAPER CO		COMMON STOCK USD1					12 Dec 2014	1 000000	20 Feb 2013 to 15 Apr 2013
14LHJBBF710	684 09 Dec 2014			200 000	Local	10,865 53	8,194 68	2,670 85			2,670 85
					Base	10,865 53	8,194 68	2,670 85	0 00		2,670 85
460146103 Total					Local	80,121.46	62,810.42	17,311 04			17,311 04
					Base	80,121 46	62,810 42	17,311.04	0 00		17,311 04
05C5	46120E602	INTUITIVE SURGICAL INC		COMMON STOCK USD 001					05 Jun 2015	1 000000	07 Jan 2014 to 07 Jan 2014
15FBJBB32T1	010 02 Jun 2015			93 000	Local	46,391 26	40,288 86	6,102 40			6,102 40
					Base	46,391 26	40,288 86	6,102 40	0 00		6,102 40
05CN	46625H100	JPMORGAN CHASE + CO		COMMON STOCK USD1 0					17 Apr 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15DKJBBLQGW	139 14 Apr 2015			100 000	Local	6,335 62	3,786 04	2,549 58			2,549 58
					Base	6,335 62	3,786 04	2,549.58	0 00		2,549 58
05CN	46625H100	JPMORGAN CHASE + CO		COMMON STOCK USD1 0					21 May 2015	1.000000	30 Dec 2011 to 30 Dec [redacted]
15EMJBBGCQ	432 18 May 2015			200 000	Local	13,208 77	7,572 07	5,636 70			5,636 70
					Base	13,208 77	7,572 07	5,636 70	0 00		5,636 70
05CN	46625H100	JPMORGAN CHASE + CO		COMMON STOCK USD1 0					26 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15EOJBBGWJF	447 20 May 2015			75 000	Local	5,016 31	2,839 53	2,176.78			2,176 78
					Base	5,016 31	2,839 53	2,176.78	0 00		2,176 78
05CN	46625H100	JPMORGAN CHASE + CO		COMMON STOCK USD1 0					29 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM7M	498 26 Aug 2014			400 000	Local	23,917 99	15,018 84	8,899 15			8,899 15
					Base	23,917 99	15,018 84	8,899.15	0 00		8,899 15



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 46625H100	JPMORGAN CHASE + CO		COMMON STOCK USD1 0		25 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14IPJBBC7MP	683 22 Sep 2014	100 000	Local 6,112 03	3,754 71	2,357 32		2,357 32
			Base 6,112 03	3,754 71	2,357 32	0 00	2,357 32
05CN 46625H100	JPMORGAN CHASE + CO		COMMON STOCK USD1 0		18 Mar 2015	1.000000	30 Dec 2011 to 30 Dec 2011
15CKJBBN38G	708 13 Mar 2015	100 000	Local 6,130 50	3,786.04	2,344 46		2,344.46
			Base 6,130 50	3,786 04	2,344 46	0 00	2,344 [redacted]
05CN 46625H100	JPMORGAN CHASE + CO		COMMON STOCK USD1 0		26 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14IQJBBFZ62	709 23 Sep 2014	200 000	Local 12,212 16	7,509 42	4,702 74		4,702 74
			Base 12,212 16	7,509 42	4,702 74	0 00	4,702 74
46625H100 Total			Local 72,933 38	44,266 65	28,666 73		28,666 73
			Base 72,933.38	44,266 65	28,666 73	0 00	28,666 73
05C5 469814107	JACOBS ENGINEERING GROUP INC		COMMON STOCK USD1		21 Oct 2014	1.000000	19 Nov 2008 to 24 Sep 2009
14JLJBBRW4T	591 16 Oct 2014	1,088 000	Local 49,410 75	57,762 64	-8,351 89		-8,351 89
			Base 49,410 75	57,762 64	-8,351 89	0 00	-8,351 89
05C5 469814107	JACOBS ENGINEERING GROUP INC		COMMON STOCK USD1		12 Nov 2014	1 000000	24 Sep 2009 to 25 Feb 2010
14KEJBBNCL5	612 06 Nov 2014	713 000	Local 34,167 20	37,853 64	-3,686 44		-3,686 44
			Base 34,167 20	37,853 64	-3,686 44	0 00	-3,686 44
05C5 469814107	JACOBS ENGINEERING GROUP INC		COMMON STOCK USD1.		13 Nov 2014	1 000000	25 Feb 2010 to 25 Feb [redacted]
14KEJBBWV6T	615 07 Nov 2014	786 000	Local 37,898.59	41,729.26	-3,830.67		-3,830 67
			Base 37,898 59	41,729 26	-3,830 67	0 00	-3,830 67
05C5 469814107	JACOBS ENGINEERING GROUP INC		COMMON STOCK USD1		13 Nov 2014	1 000000	25 Feb 2010 to 25 Feb 2010
14KEJBBWV6V	616 07 Nov 2014	1,446 000	Local 69,705 92	76,769 11	-7,063 19		-7,063 19
			Base 69,705 92	76,769 11	-7,063 19	0.00	-7,063 19
469814107 Total			Local 191,182 46	214,114 65	-22,932 19		-22,932 19
			Base 191,182 46	214,114 65	-22,932 19	0 00	-22,932 19

Base Currency: USD - US DOLLAR

Fund Asset ID / SSB Trade ID	Security Name / Lot Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate Stl Date / Curr Gn/Ls	Sell Rate Trd Dts of Orig Buys / Net Gn/Ls
05CN 478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				22 Jan 2015	1 000000	03 Jan 2012 to 06 Jan 2012
15ALJBBK155	209 16 Jan 2015		100 000	Local	10,345 77	7,625 54	2,720 23		2,720 23
				Base	10,345 77	7,625 54	2,720 23	0.00	2,720 23
05CN 478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				22 Jan 2015	1 000000	06 Jan 2012 to 06 Jan 2012
15ALJBBK159	213 16 Jan 2015		100 000	Local	10,255 77	7,625.53	2,630.24		2,630 24
				Base	10,255 77	7,625 53	2,630 24	0 00	2,630 [redacted]
05CN 478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				29 Apr 2015	1 000000	06 Jan 2012 to 10 Jan 2012
15DSJBBH6GJ	225 24 Apr 2015		200 000	Local	20,296 92	15,251 07	5,045 85		5,045.85
				Base	20,296 92	15,251 07	5,045 85	0 00	5,045 85
05CN 478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				23 Jan 2015	1 000000	06 Jan 2012 to 06 Jan 2012
15AMJBBF932	227 20 Jan 2015		200 000	Local	20,185 51	15,251 07	4,934 44		4,934 44
				Base	20,185.51	15,251 07	4,934 44	0 00	4,934 44
05CN 478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				12 May 2015	1.000000	10 Jan 2012 to 10 Jan 2012
15EFJBBGWQL	357 07 May 2015		100 000	Local	9,976 72	7,625 54	2,351 18		2,351 18
				Base	9,976 72	7,625 54	2,351 18	0 00	2,351 18
05CN 478160104	JOHNSON + JOHNSON		COMMON STOCK USD1.				13 May 2015	1 000000	10 Jan 2012 to 10 Jan 2012
15EGJBBG46W	367 08 May 2015		200 000	Local	20,207 46	15,251 07	4,956 39		4,956 39
				Base	20,207 46	15,251 07	4,956 39	0 00	4,956 39
05CN 478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				15 May 2015	1 000000	10 Jan 2012 to 10 Jan [redacted]
15EIJBBHJTJ	388 12 May 2015		150 000	Local	15,075 89	11,438 30	3,637 59		3,637.59
				Base	15,075 89	11,438 30	3,637 59	0 00	3,637 59
05CN 478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				18 May 2015	1 000000	10 Jan 2012 to 10 Jan 2012
15EJJBBH66C	398 13 May 2015		100 000	Local	10,064 05	7,625 53	2,438 52		2,438.52
				Base	10,064 05	7,625 53	2,438.52	0 00	2,438 52
05CN 478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				23 Feb 2015	1 000000	06 Jan 2012 to 06 Jan 2012
15BMJBBFV9K	468 18 Feb 2015		100 000	Local	9,972.96	7,625 54	2,347.42		2,347 42
				Base	9,972 96	7,625 54	2,347 42	0 00	2,347 42

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	478160104	JOHNSON + JOHNSON		COMMON STOCK USD1.				25 Nov 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14KOJBBF7VV		472	20 Nov 2014	200 000 Local	21,591.52	15,251 07	6,340.45			6,340 45
				Base	21,591 52	15,251.07	6,340.45		0.00	6,340 45
05CN	478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				26 Nov 2014	1 000000	30 Dec 2011 to 03 Jan 2012
14KPJBBFRDS		477	21 Nov 2014	100 000 Local	10,780 76	7,625 53	3,155 23			3,155 23
				Base	10,780 76	7,625 53	3,155 23		0 00	3,155 [redacted]
05CN	478160104	JOHNSON + JOHNSON		COMMON STOCK USD1.				24 Feb 2015	1 000000	06 Jan 2012 to 06 Jan 2012
15BNJBBFLFF		487	19 Feb 2015	100 000 Local	10,027 02	7,625 53	2,401 49			2,401 49
				Base	10,027 02	7,625 53	2,401 49		0 00	2,401 49
05CN	478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				28 Nov 2014	1 000000	03 Jan 2012 to 03 Jan 2012
14KQJBBJBK2		496	24 Nov 2014	200 000 Local	21,396 52	15,251 07	6,145 45			6,145 45
				Base	21,396 52	15,251 07	6,145 45		0 00	6,145.45
05CN	478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				29 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM7K		497	26 Aug 2014	300.000 Local	30,982 32	22,671 69	8,310 63			8,310 63
				Base	30,982 32	22,671 69	8,310 63		0 00	8,310 63
05CN	478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				02 Dec 2014	1 000000	03 Jan 2012 to 03 Jan 2012
14KSJBBK1Z3		512	26 Nov 2014	100 000 Local	10,699 11	7,625 53	3,073.58			3,073 58
				Base	10,699 11	7,625.53	3,073 58		0 00	3,073.58
05CN	478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				10 Dec 2014	1 000000	03 Jan 2012 to 03 Jan [redacted]
14LFJBBGL32		636	05 Dec 2014	100 000 Local	10,782 51	7,625 54	3,156 97			3,156 97
				Base	10,782 51	7,625 54	3,156 97		0 00	3,156 97
05CN	478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				11 Dec 2014	1 000000	03 Jan 2012 to 03 Jan 2012
14LGJBBF3R0		656	08 Dec 2014	100 000 Local	10,859 37	7,625 53	3,233 84			3,233 84
				Base	10,859 37	7,625 53	3,233 84		0 00	3,233 84
05CN	478160104	JOHNSON + JOHNSON		COMMON STOCK USD1				03 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JAJBBRQ4J		775	30 Sep 2014	125 000 Local	13,338 56	9,446 54	3,892 02			3,892 02
				Base	13,338 56	9,446 54	3,892.02		0.00	3,892 02

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description		Maturity Date / Principal Net / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
478160104 Total			Local	266,838 74	196,067 22	70,771 52		70,771 52
			Base	266,838 74	196,067 22	70,771.52	0 00	70,771 52
05CN 49456B101	KINDER MORGAN INC W/I	COMMON STOCK USD 01				14 Apr 2015	1 000000	17 Jan 2012 to 17 Jan 2012
15DHJBBGFC2	117 09 Apr 2015	200 000	Local	8,450 52	6,755 17	1,695 35		1,695 35
			Base	8,450 52	6,755 17	1,695 35	0 00	1,695
05CN 49456B101	KINDER MORGAN INC W/I	COMMON STOCK USD 01				09 Jan 2015	1 000000	17 Jan 2012 to 17 Jan 2012
15ADJBBFMQ0	124 06 Jan 2015	200 000	Local	8,083 58	6,695 89	1,387 69		1,387 69
			Base	8,083 58	6,695 89	1,387 69	0 00	1,387 69
05CN 49456B101	KINDER MORGAN INC W/I	COMMON STOCK USD 01				22 Apr 2015	1 000000	17 Jan 2012 to 17 Jan 2012
15DNJBBG3BR	170 17 Apr 2015	100 000	Local	4,392 08	3,377 59	1,014 49		1,014 49
			Base	4,392 08	3,377 59	1,014 49	0 00	1,014 49
05CN 49456B101	KINDER MORGAN INC W/I	COMMON STOCK USD 01				21 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JMJBBDLFM	199 16 Oct 2014	200 000	Local	7,298 05	6,673 85	624 20		624.20
			Base	7,298 05	6,673 85	624 20	0 00	624 20
05CN 49456B101	KINDER MORGAN INC W/I	COMMON STOCK USD.01				21 Jul 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJMPQ	216 16 Jul 2014	100 000	Local	3,616 04	3,305 98	310.06		310 06
			Base	3,616 04	3,305 98	310 06	0 00	310 06
05CN 49456B101	KINDER MORGAN INC W/I	COMMON STOCK USD.01				21 Jul 2014	1 000000	30 Dec 2011 to 30 Dec
1405CNJJMPV	218 16 Jul 2014	100 000	Local	3,683 41	3,305 98	377 43		377 43
			Base	3,683 41	3,305 98	377 43	0 00	377 43
05CN 49456B101	KINDER MORGAN INC W/I	COMMON STOCK USD 01				21 Jul 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJMP4	222 16 Jul 2014	200 000	Local	7,245 65	6,611 95	633 70		633.70
			Base	7,245 65	6,611 95	633 70	0 00	633 70
05CN 49456B101	KINDER MORGAN INC W/I	COMMON STOCK USD 01				27 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JQJBBD6MK	259 22 Oct 2014	200 000	Local	7,705 82	6,673 85	1,031 97		1,031 97
			Base	7,705 82	6,673 85	1,031 97	0.00	1,031.97

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05CN 49456B101	KINDER MORGAN INC W/I		COMMON STOCK USD 01		02 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14KSJBBK10F	521 26 Nov 2014	300 000	Local 12,593 72	10,043.83	2,549 89		2,549 89
			Base 12,593 72	10,043 83	2,549 89	0 00	2,549 89
05CN 49456B101	KINDER MORGAN INC W/I		COMMON STOCK USD 01		03 Dec 2014	1 000000	30 Dec 2011 to 17 Jan 2012
14LAJBBXGP8	539 28 Nov 2014	300 000	Local 12,419 45	10,043 83	2,375 62		2,375 62
			Base 12,419 45	10,043 83	2,375 62	0 00	2,375
05CN 49456B101	KINDER MORGAN INC W/I		COMMON STOCK USD 01		17 Jun 2015	1 000000	17 Jan 2012 to 17 Jan 2012
15FKJBBN45M	583 12 Jun 2015	100 000	Local 3,853 53	3,377 59	475 94		475 94
			Base 3,853 53	3,377 59	475 94	0 00	475 94
05CN 49456B101	KINDER MORGAN INC W/I		COMMON STOCK USD 01		17 Jun 2015	1 000000	17 Jan 2012 to 17 Jan 2012
15FKJBBN45P	585 12 Jun 2015	400 000	Local 15,551 27	13,510.35	2,040 92		2,040 92
			Base 15,551 27	13,510 35	2,040 92	0.00	2,040 92
05CN 49456B101	KINDER MORGAN INC W/I		COMMON STOCK USD 01		18 Jun 2015	1 000000	31 Jan 2012 to 31 Jan 2012
15FLJBBG958	596 15 Jun 2015	200 000	Local 7,793 95	6,755 17	1,038 78		1,038 78
			Base 7,793.95	6,755.17	1,038.78	0 00	1,038.78
05CN 49456B101	KINDER MORGAN INC W/I		COMMON STOCK USD 01		24 Jun 2015	1 000000	31 Jan 2012 to 31 Jan 2012
15FPJBBJNB6	620 19 Jun 2015	100 000	Local 3,948 92	3,377 59	571 33		571 33
			Base 3,948 92	3,377 59	571 33	0 00	571 33
05CN 49456B101	KINDER MORGAN INC W/I		COMMON STOCK USD.01		24 Jun 2015	1.000000	31 Jan 2012 to 31 Jan
15FPJBBJNB9	623 19 Jun 2015	100.000	Local 3,951 26	3,377 59	573 67		573 67
			Base 3,951.26	3,377 59	573 67	0 00	573 67
49456B101 Total			Local 110,587 25	93,886 21	16,701 04		16,701 04
			Base 110,587 25	93,886 21	16,701 04	0 00	16,701 04
05CJ 499064103	KNIGHT TRANSPORTATION INC		COMMON STOCK USD.01		24 Jul 2014	1 000000	08 May 2012 to 08 May 2012
1405CJJJKWD	495 21 Jul 2014	185.000	Local 4,452 85	3,178 32	1,274 53		1,274.53
			Base 4,452 85	3,178 32	1,274 53	0 00	1,274 53

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CJ	499064103	KNIGHT TRANSPORTATION INC		COMMON STOCK USD 01				25 Sep 2014	1 000000	08 May 2012 to 23 May 2012
14IPJBBC19Q		754 22 Sep 2014	341 000	Local	9,237 68	5,858 42	3,379 26			3,379 26
				Base	9,237 68	5,858 42	3,379 26		0 00	3,379 26
05CJ	499064103	KNIGHT TRANSPORTATION INC		COMMON STOCK USD 01				26 Sep 2014	1 000000	23 May 2012 to 23 May 2012
14IQJBBFH86		759 23 Sep 2014	310 000	Local	8,407 38	5,325 83	3,081 55			3,081.55
				Base	8,407 38	5,325 83	3,081 55		0 00	3,081.
05CJ	499064103	KNIGHT TRANSPORTATION INC		COMMON STOCK USD 01				29 Sep 2014	1 000000	23 May 2012 to 24 May 2012
14IRJBBKDMD		763 24 Sep 2014	141 000	Local	3,822 32	2,422 39	1,399 93			1,399 93
				Base	3,822 32	2,422 39	1,399 93		0 00	1,399 93
05CJ	499064103	KNIGHT TRANSPORTATION INC		COMMON STOCK USD 01				02 Oct 2014	1 000000	24 May 2012 to 12 Jul 2012
14IUJBBHRJ7		775 29 Sep 2014	656 000	Local	17,832 50	11,270 15	6,562 35			6,562 35
				Base	17,832 50	11,270 15	6,562 35		0 00	6,562 35
499064103 Total										
				Local	43,752 73	28,055 11	15,697 62			15,697 62
				Base	43,752 73	28,055 11	15,697 62		0 00	15,697 62
05CJ	501014104	KRISPY KREME DOUGHNUTS INC		COMMON STOCK NPV				12 May 2015	1 000000	22 Jan 2014 to 03 Feb 2014
15EFJBBGCFF		667 07 May 2015	955 000	Local	16,738 26	17,655 51	-917.25			-917 25
				Base	16,738 26	17,655 51	-917 25		0 00	-917 25
05CJ	501014104	KRISPY KREME DOUGHNUTS INC		COMMON STOCK NPV				13 May 2015	1 000000	03 Feb 2014 to 19 Mar
15EGJBBGQW		670 08 May 2015	163 000	Local	2,858 52	3,013 45	-154 93			-154 93
				Base	2,858 52	3,013 45	-154 93		0 00	-154 93
05CJ	501014104	KRISPY KREME DOUGHNUTS INC		COMMON STOCK NPV				14 May 2015	1 000000	19 Mar 2014 to 19 Mar 2014
15EHJBBF8KZ		673 11 May 2015	152 000	Local	2,656 44	2,810 09	-153 65			-153 65
				Base	2,656 44	2,810.09	-153 65		0 00	-153 65
05CJ	501014104	KRISPY KREME DOUGHNUTS INC		COMMON STOCK NPV				20 May 2015	1 000000	19 Mar 2014 to 04 Apr 2014
15ELJBBHNC7		684 15 May 2015	138.000	Local	2,410.85	2,551.27	-140 42			-140 42
				Base	2,410 85	2,551 27	-140 42		0 00	-140 42

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate / Curr Gn/Ls	Stl Date / Sell Rate	Trd Dts of Orig Buys / Net Gn/Ls
05CJ 501014104	KRISPY KREME DOUGHNUTS INC		COMMON STOCK NPV			21 May 2015	1 000000	04 Apr 2014 to	23 Apr 2014
15EMJBBF10M	687 18 May 2015	119 000	Local	2,078 90	2,200 01	-121 11			-121 11
			Base	2,078 90	2,200 01	-121 11	0 00		-121 11
05CJ 501014104	KRISPY KREME DOUGHNUTS INC		COMMON STOCK NPV			22 May 2015	1 000000	23 Apr 2014 to	23 Apr 2014
15ENJBBG5JS	694 19 May 2015	174 000	Local	3,040 35	3,216 82	-176 47			-176.47
			Base	3,040 35	3,216 82	-176 47	0 00		-176
05CJ 501014104	KRISPY KREME DOUGHNUTS INC		COMMON STOCK NPV			26 May 2015	1 000000	23 Apr 2014 to	06 Jan 2015
15EOJBBGHGL	706 20 May 2015	1,200 000	Local	20,963 61	22,184 94	-1,221 33			-1,221 33
			Base	20,963.61	22,184 94	-1,221 33	0 00		-1,221 33
05CJ 501014104	KRISPY KREME DOUGHNUTS INC		COMMON STOCK NPV			03 Jun 2015	1 000000	06 Jan 2015 to	06 Jan 2015
15FAJBB1734	738 29 May 2015	6 000	Local	104 94	110 92	-5 98			-5 98
			Base	104 94	110 92	-5 98	0 00		-5 98
05CJ 501014104	KRISPY KREME DOUGHNUTS INC		COMMON STOCK NPV			15 Jun 2015	1 000000	06 Jan 2015 to	06 Jan 2015
15FIJBBGX80	765 10 Jun 2015	8 000	Local	139 76	147 90	-8 14			-8 14
			Base	139 76	147 90	-8 14	0 00		-8 14
05CJ 501014104	KRISPY KREME DOUGHNUTS INC		COMMON STOCK NPV			16 Jun 2015	1 000000	06 Jan 2015 to	06 Jan 2015
15FJJBBGVLN	766 11 Jun 2015	30 000	Local	602 31	554.63	47 68			47 68
			Base	602 31	554 63	47 68	0 00		47 68
05CJ 501014104	KRISPY KREME DOUGHNUTS INC		COMMON STOCK NPV			22 Jun 2015	1 000000	06 Jan 2015 to	06 Jan
15FNJBBJCQD	779 17 Jun 2015	8 000	Local	159 83	147 90	11 93			11 93
			Base	159 83	147 90	11 93	0 00		11 93
501014104 Total			Local	51,753 77	54,593 44	-2,839 67			-2,839 67
			Base	51,753 77	54,593 44	-2,839 67	0 00		-2,839 67
05C5 501889208	LKQ CORP		COMMON STOCK USD 01			05 Jun 2015	1 000000	04 Apr 2011 to	25 Jul 2011
15FBJBB32WC	046 02 Jun 2015	4,172 000	Local	120,085 88	77,773 13	42,312 75			42,312 75
			Base	120,085 88	77,773 13	42,312 75	0 00		42,312.75



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05CJ 50540R409	LABORATORY CRP OF AMER HLDGS	COMMON STOCK USD 1			03 Mar 2015	1 000000	19 Feb 2015 to 19 Feb 2015
15CCJBBGGC2	467 03 Mar 2015	0 720 Local	87 73	83 37	4 36		4 36
		Base	87 73	83 37	4 36	0 00	4 36
05CN 505597104	LACLEDE GROUP INC/THE	COMMON STOCK USD1			31 Oct 2014	1 000000	04 Jun 2014 to 05 Jun 2014
14JUJBBDT4D	301 28 Oct 2014	100 000 Local	4,947 43	4,699 41	248 02		248 02
		Base	4,947 43	4,699.41	248 02	0 00	248 02
05CN 505597104	LACLEDE GROUP INC/THE	COMMON STOCK USD1			12 Nov 2014	1.000000	05 Jun 2014 to 05 Jun 2014
14KEJBBJQBM	371 06 Nov 2014	100 000 Local	5,102.49	4,699 41	403 08		403 08
		Base	5,102 49	4,699.41	403 08	0 00	403 08
05CN 505597104	LACLEDE GROUP INC/THE	COMMON STOCK USD1			10 Feb 2015	1 000000	05 Jun 2014 to 06 Jun 2014
15BEJBBJB1P	382 05 Feb 2015	100.000 Local	5,497 87	4,762 45	735 42		735 42
		Base	5,497 87	4,762 45	735.42	0 00	735 42
05CN 505597104	LACLEDE GROUP INC/THE	COMMON STOCK USD1			11 Feb 2015	1 000000	06 Jun 2014 to 06 Jun 2014
15BFJBBFLL1	403 06 Feb 2015	100 000 Local	5,395 31	4,762 45	632 86		632 86
		Base	5,395 31	4,762 45	632 86	0 00	632 86
05CN 505597104	LACLEDE GROUP INC/THE	COMMON STOCK USD1			05 Sep 2014	1 000000	04 Jun 2014 to 04 Jun 2014
1405CNJJMBP	548 02 Sep 2014	150 000 Local	7,430 09	7,048 79	381 30		381.30
		Base	7,430.09	7,048 79	381 30	0 00	381 30
505597104 Total		Local	28,373 19	25,972 51	2,400 68		2,400 68
		Base	28,373 19	25,972 51	2,400 68	0 00	2,400 68
05CN 539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1			29 Oct 2014	1 000000	23 Apr 2014 to 23 Apr 2014
14JSJBBK4SV	275 24 Oct 2014	25 000 Local	4,528 46	4,035 30	493 16		493 16
		Base	4,528 46	4,035 30	493 16	0 00	493 16
05CN 539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1			07 Nov 2014	1 000000	23 Apr 2014 to 23 Apr 2014
14KCJBBD4R7	341 04 Nov 2014	25.000 Local	4,806.39	4,035 30	771 09		771 09
		Base	4,806 39	4,035 30	771 09	0 00	771 09

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05CN 539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1			25 Aug 2014	1 000000	23 Apr 2014 to 23 Apr 2014
1405CNJJM5R	464 20 Aug 2014	50 000 Local	8,650 01	8,070 60	579 41		579.41
		Base	8,650 01	8,070 60	579 41	0 00	579 41
05CN 539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1			29 Aug 2014	1 000000	23 Apr 2014 to 23 Apr 2014
1405CNJJM6Z	488 26 Aug 2014	50 000 Local	8,830 05	8,070 60	759 45		759 45
		Base	8,830.05	8,070 60	759 45	0 00	759 [redacted]
05CN 539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1			26 Feb 2015	1 000000	23 Apr 2014 to 24 Apr 2014
15BPJBBFNP4	511 23 Feb 2015	100 000 Local	20,413 87	16,380 69	4,033 18		4,033.18
		Base	20,413 87	16,380 69	4,033 18	0 00	4,033.18
05CN 539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1			02 Mar 2015	1 000000	24 Apr 2014 to 24 Apr 2014
15BRJBBD8ZN	527 25 Feb 2015	25 000 Local	5,125 39	4,095 17	1,030 22		1,030 22
		Base	5,125 39	4,095 17	1,030.22	0 00	1,030 22
539830109 Total		Local	52,354 17	44,687.66	7,666 51		7,666 51
		Base	52,354 17	44,687 66	7,666 51	0 00	7,666 51
05CN 55608B105	MACQUARIE INFRASTRUCTURE COR	COMMON STOCK USD 001			10 Apr 2015	1 000000	19 Feb 2014 to 19 Feb 2014
15DFJBBFBK4	102 07 Apr 2015	75 000 Local	6,242.51	4,716 47	1,526 04		1,526 04
		Base	6,242.51	4,716 47	1,526 04	0 00	1,526 04
05CN 55608B105	MACQUARIE INFRASTRUCTURE COR	COMMON STOCK USD 001			11 Jul 2014	1 000000	19 Feb 2014 to 19 Feb [redacted]
1405CNJJMM9	186 08 Jul 2014	100 000 Local	6,755 85	5,647 26	1,108 59		1,108 59
		Base	6,755 85	5,647 26	1,108 59	0 00	1,108 59
05CN 55608B105	MACQUARIE INFRASTRUCTURE COR	COMMON STOCK USD 001			23 Jul 2014	1 000000	19 Feb 2014 to 19 Feb 2014
1405CNJJMQ9	241 18 Jul 2014	75 000 Local	5,361 28	4,235 44	1,125 84		1,125 84
		Base	5,361 28	4,235 44	1,125 84	0 00	1,125 84
05CN 55608B105	MACQUARIE INFRASTRUCTURE COR	COMMON STOCK USD 001			08 May 2015	1 000000	19 Feb 2014 to 20 Feb 2014
15EDJBBGXKM	328 05 May 2015	125 000 Local	10,693 89	7,860 78	2,833 11		2,833 11
		Base	10,693 89	7,860 78	2,833 11	0 00	2,833 11

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05CN 55608B105	MACQUARIE INFRASTRUCTURE COR		COMMON STOCK USD.001			05 Feb 2015	1 000000	19 Feb 2014 to	19 Feb 2014
15BBJBBFTLQ	339 02 Feb 2015	75 000	Local	5,423 32	4,654 89	768 43			768 43
			Base	5,423 32	4,654 89	768 43	0 00		768 43
05CN 55608B105	MACQUARIE INFRASTRUCTURE COR		COMMON STOCK USD 001			05 Feb 2015	1 000000	19 Feb 2014 to	19 Feb 2014
15BBJBBFTLR	340 02 Feb 2015	75 000	Local	5,435 85	4,654 89	780 96			780 96
			Base	5,435 85	4,654 89	780 96	0 00		780 [redacted]
05CN 55608B105	MACQUARIE INFRASTRUCTURE COR		COMMON STOCK USD 001			13 May 2015	1 000000	20 Feb 2014 to	20 Feb 2014
15EGJBBG46Q	362 08 May 2015	25 000	Local	2,130 21	1,572 16	558 05			558 05
			Base	2,130 21	1,572 16	558 05	0 00		558 05
05CN 55608B105	MACQUARIE INFRASTRUCTURE COR		COMMON STOCK USD 001			01 Jun 2015	1 000000	20 Feb 2014 to	20 Feb 2014
15ESJBBGD1T	479 27 May 2015	25 000	Local	2,149 64	1,572 16	577 48			577 48
			Base	2,149 64	1,572 16	577.48	0 00		577 48
05CN 55608B105	MACQUARIE INFRASTRUCTURE COR		COMMON STOCK USD 001			02 Sep 2014	1 000000	19 Feb 2014 to	19 Feb 2014
1405CNJJM71	506 27 Aug 2014	140 000	Local	9,937 68	7,906.16	2,031 52			2,031 52
			Base	9,937 68	7,906 16	2,031 52	0 00		2,031 52
05CN 55608B105	MACQUARIE INFRASTRUCTURE COR		COMMON STOCK USD 001			10 Jun 2015	1 000000	20 Feb 2014 to	20 Feb 2014
15FFJBBJPPL	539 05 Jun 2015	25 000	Local	2,138 30	1,572 16	566 14			566 14
			Base	2,138 30	1,572 16	566 14	0 00		566 14
05CN 55608B105	MACQUARIE INFRASTRUCTURE COR		COMMON STOCK USD 001			11 Jun 2015	1 000000	20 Feb 2014 to	20 Feb [redacted]
15FGJBBG7S1	558 08 Jun 2015	200.000	Local	17,268 98	12,577.25	4,691 73			4,691 73
			Base	17,268 98	12,577 25	4,691 73	0 00		4,691 73
05CN 55608B105	MACQUARIE INFRASTRUCTURE COR		COMMON STOCK USD 001			26 Jun 2015	1 000000	20 Feb 2014 to	20 Feb 2014
15FRJBBHDHJ	637 23 Jun 2015	25 000	Local	2,178 48	1,572 16	606 32			606.32
			Base	2,178 48	1,572 16	606 32	0 00		606 32
55608B105 Total			Local	75,715 99	58,541 78	17,174 21			17,174 21
			Base	75,715.99	58,541 78	17,174 21	0 00		17,174 21



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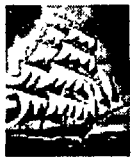
Fund / Asset ID	Security Name / Dtl Fund Rsn	Security Description	Maturity Date	Rate / Stl Date	Sell Rate / Trd Dts of Orig Buys
SSB Trade ID	Lot / Trd Date	Shares/Par / Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls / Net Gn/Ls
05CN 55616P104	MACY S INC	COMMON STOCK USD 01		23 Dec 2014	1 000000 24 Jul 2013 to 25 Jul 2013
14LOJBBFX29	010 18 Dec 2014	200 000 Local 12,769 03	10,605 05	2,163 98	2,163 98
		Base 12,769 03	10,605 05	2,163 98	0 00 2,163 98
05CN 55616P104	MACY S INC	COMMON STOCK USD.01		08 Apr 2015	1.000000 25 Jul 2013 to 25 Jul 2013
15DDJBBFH4Z	083 02 Apr 2015	100 000 Local 6,785 87	5,403 16	1,382 71	1,382 71
		Base 6,785.87	5,403.16	1,382 71	0 00 1,382
05CN 55616P104	MACY S INC	COMMON STOCK USD 01		15 Apr 2015	1 000000 25 Jul 2013 to 26 Jul 2013
15DIJBBF201	127 10 Apr 2015	200 000 Local 13,916 42	10,806 32	3,110.10	3,110 10
		Base 13,916 42	10,806 32	3,110 10	0 00 3,110 10
05CN 55616P104	MACY S INC	COMMON STOCK USD 01		15 Jul 2014	1 000000 24 Jul 2013 to 24 Jul 2013
1405CNJJMN1	198 10 Jul 2014	200 000 Local 11,761 01	10,030 89	1,730 12	1,730 12
		Base 11,761 01	10,030 89	1,730 12	0 00 1,730 12
05CN 55616P104	MACY S INC	COMMON STOCK USD 01		06 May 2015	1 000000 26 Jul 2013 to 26 Jul 2013
15EBJBBL5H0	308 01 May 2015	100.000 Local 6,499 79	5,403 16	1,096 63	1,096 63
		Base 6,499.79	5,403.16	1,096 63	0 00 1,096 63
05CN 55616P104	MACY S INC	COMMON STOCK USD 01		08 May 2015	1 000000 26 Jul 2013 to 06 Aug 2013
15EDJBBGXKJ	325 05 May 2015	100 000 Local 6,493 41	5,403 16	1,090 25	1,090.25
		Base 6,493 41	5,403 16	1,090 25	0 00 1,090 25
05CN 55616P104	MACY S INC	COMMON STOCK USD 01		12 May 2015	1 000000 06 Aug 2013 to 06 Aug
15EFJBBGWQH	354 07 May 2015	100 000 Local 6,488 03	5,403 16	1,084 87	1,084 87
		Base 6,488 03	5,403 16	1,084 87	0 00 1,084 87
05CN 55616P104	MACY S INC	COMMON STOCK USD 01		12 May 2015	1 000000 06 Aug 2013 to 06 Aug 2013
15EFJBBGWQK	356 07 May 2015	100 000 Local 6,448 45	5,403 16	1,045 29	1,045 29
		Base 6,448 45	5,403 16	1,045 29	0 00 1,045 29
05CN 55616P104	MACY S INC	COMMON STOCK USD 01		11 Aug 2014	1 000000 24 Jul 2013 to 24 Jul 2013
1405CNJJM1R	389 06 Aug 2014	100 000 Local 5,841 87	5,015 44	826 43	826 43
		Base 5,841 87	5,015 44	826 43	0 00 826 43

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05CN 55616P104	MACY S INC		COMMON STOCK USD 01		02 Sep 2014	1 000000	24 Jul 2013 to 24 Jul 2013
1405CNJJM75	508 27 Aug 2014	170 000 Local	10,571 21	8,583 87	1,987 34		1,987 34
		Base	10,571 21	8,583 87	1,987 34	0 00	1,987 34
05CN 55616P104	MACY S INC		COMMON STOCK USD 01		22 Jun 2015	1 000000	06 Aug 2013 to 08 Aug 2013
15FNJBBJSPL	607 17 Jun 2015	200 000 Local	13,953 76	10,806 32	3,147 44		3,147 44
		Base	13,953 76	10,806.32	3,147 44	0.00	3,147.[redacted]
05CN 55616P104	MACY S INC		COMMON STOCK USD 01		25 Jun 2015	1 000000	08 Aug 2013 to 08 Aug 2013
15FQJBBHLGX	627 22 Jun 2015	25 000 Local	1,761 72	1,350 79	410 93		410 93
		Base	1,761 72	1,350 79	410 93	0 00	410 93
05CN 55616P104	MACY S INC		COMMON STOCK USD 01		13 Mar 2015	1 000000	25 Jul 2013 to 25 Jul 2013
15CHJBBFN2N	675 10 Mar 2015	100 000 Local	6,331 71	5,403 16	928 55		928.55
		Base	6,331 71	5,403 16	928 55	0 00	928 55
05CN 55616P104	MACY S INC		COMMON STOCK USD 01		23 Mar 2015	1 000000	25 Jul 2013 to 25 Jul 2013
15CNJBBFLZ2	766 18 Mar 2015	200.000 Local	12,791 76	10,806 32	1,985 44		1,985 44
		Base	12,791 76	10,806 32	1,985 44	0 00	1,985 44
55616P104 Total		Local	122,414 04	100,423 96	21,990 08		21,990 08
		Base	122,414 04	100,423.96	21,990 08	0 00	21,990 08
05CN 56585A102	MARATHON PETROLEUM CORP		COMMON STOCK		11 Aug 2014	1 000000	09 Jan 2012 to 09 Jan [redacted]
1405CNJJM13	394 06 Aug 2014	150 000 Local	12,860 71	7,118 52	5,742 19		5,742 19
		Base	12,860 71	7,118 52	5,742 19	0 00	5,742 19
05CN 56585A102	MARATHON PETROLEUM CORP		COMMON STOCK		17 Nov 2014	1 000000	09 Jan 2012 to 09 Jan 2012
14KIJBBF166	397 12 Nov 2014	25 000 Local	2,387 06	1,186 42	1,200 64		1,200 64
		Base	2,387 06	1,186 42	1,200 64	0 00	1,200 64
05CN 56585A102	MARATHON PETROLEUM CORP		COMMON STOCK		19 Aug 2014	1 000000	09 Jan 2012 to 09 Jan 2012
1405CNJJM4S	443 14 Aug 2014	100 000 Local	8,871.26	4,745 68	4,125 58		4,125.58
		Base	8,871 26	4,745 68	4,125 58	0 00	4,125 58

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SSB Trade ID		Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
05CN	56585A102	MARATHON PETROLEUM CORP		COMMON STOCK				02 Sep 2014	1 000000	09 Jan 2012 to 09 Jan 2012	
1405CNJJM7T		503	27 Aug 2014	110 000	Local	9,920 13	5,220 25	4,699 88			4,699 88
					Base	9,920 13	5,220 25	4,699 88	0.00		4,699 88
05CN	56585A102	MARATHON PETROLEUM CORP		COMMON STOCK				30 Sep 2014	1 000000	09 Jan 2012 to 09 Jan 2012	
14ISJBBGPJ9		723	25 Sep 2014	75 000	Local	6,294 04	3,559 26	2,734 78			2,734 78
					Base	6,294 04	3,559 26	2,734 78	0 00		2,734
05CN	56585A102	MARATHON PETROLEUM CORP		COMMON STOCK				30 Sep 2014	1 000000	09 Jan 2012 to 09 Jan 2012	
14ISJBBGPKP		735	25 Sep 2014	200 000	Local	16,786 72	9,491 36	7,295 36			7,295 36
					Base	16,786.72	9,491 36	7,295 36	0 00		7,295.36
05CN	56585A102	MARATHON PETROLEUM CORP		COMMON STOCK				17 Dec 2014	1 000000	09 Jan 2012 to 09 Jan 2012	
14LKJBBMXB4		742	12 Dec 2014	100 000	Local	8,368 64	4,745 68	3,622 96			3,622 96
					Base	8,368 64	4,745 68	3,622 96	0 00		3,622 96
05CN	56585A102	MARATHON PETROLEUM CORP		COMMON STOCK				02 Oct 2014	1 000000	09 Jan 2012 to 09 Jan 2012	
14IUJBBHX8D		759	29 Sep 2014	100 000	Local	8,487 44	4,745 68	3,741 76			3,741 76
					Base	8,487 44	4,745 68	3,741 76	0 00		3,741 76
56585A102 Total											
					Local	73,976 00	40,812 85	33,163 15			33,163 15
					Base	73,976 00	40,812 85	33,163 15	0 00		33,163 15
05C5	570535104	MARKEL CORP		COMMON STOCK NPV				05 Jun 2015	1.000000	21 Mar 2006 to 24 Sep	
15FBJBB32T2		011	02 Jun 2015	102.000	Local	78,846 48	36,496 92	42,349 56			42,349 56
					Base	78,846 48	36,496 92	42,349 56	0 00		42,349 56
05C5	570535104	MARKEL CORP		COMMON STOCK NPV				24 Jul 2014	1 000000	21 Mar 2006 to 21 Mar 2006	
1405C5JJJ0K		505	21 Jul 2014	89 000	Local	57,464 60	31,845 35	25,619 25			25,619 25
					Base	57,464 60	31,845 35	25,619 25	0 00		25,619 25
05C5	570535104	MARKEL CORP		COMMON STOCK NPV				03 Mar 2015	1 000000	21 Mar 2006 to 21 Mar 2006	
15BRJBBV9F6		704	26 Feb 2015	82 000	Local	61,185 70	29,340 66	31,845 04			31,845.04
					Base	61,185 70	29,340 66	31,845 04	0 00		31,845 04



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570535104 Total				Local	197,496 78	97,682 93	99,813 85		99,813 85
				Base	197,496 78	97,682 93	99,813 85	0 00	99,813 85
05CN 571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1				08 Oct 2014	1.000000	06 Jan 2012 to 15 Feb 2012
14JDJBBFFZ1	022 03 Oct 2014		225 000	Local	11,748.05	7,436.49	4,311 56		4,311 56
				Base	11,748 05	7,436 49	4,311 56	0 00	4,311
05CN 571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1				09 Oct 2014	1 000000	15 Feb 2012 to 15 Feb 2012
14JEJBBHMP6	026 06 Oct 2014		100 000	Local	5,241 59	3,305 11	1,936.48		1,936 48
				Base	5,241 59	3,305 11	1,936 48	0 00	1,936 48
05CN 571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1				14 Oct 2014	1 000000	15 Feb 2012 to 15 Feb 2012
14JGJBBD7H0	053 08 Oct 2014		100 000	Local	5,086 20	3,305 11	1,781 09		1,781 09
				Base	5,086 20	3,305 11	1,781 09	0 00	1,781 09
05CN 571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1				14 Oct 2014	1 000000	15 Feb 2012 to 15 Feb 2012
14JGJBBD7H5	058 08 Oct 2014		125 000	Local	6,347 81	4,131 38	2,216.43		2,216 43
				Base	6,347 81	4,131 38	2,216 43	0 00	2,216 43
05CN 571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1				15 Oct 2014	1 000000	15 Feb 2012 to 15 Feb 2012
14JHJBBD1PR	075 09 Oct 2014		100 000	Local	5,107.04	3,305 11	1,801 93		1,801 93
				Base	5,107.04	3,305 11	1,801 93	0 00	1,801 93
05CN 571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1				15 Oct 2014	1 000000	15 Feb 2012 to 15 Feb
14JHJBBD1PV	078 09 Oct 2014		200 000	Local	10,153 53	6,610 21	3,543 32		3,543 32
				Base	10,153 53	6,610 21	3,543 32	0 00	3,543 32
05CN 571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1				16 Oct 2014	1 000000	15 Feb 2012 to 15 Feb 2012
14JIJBBC0SQ	097 10 Oct 2014		100 000	Local	5,047 83	3,305 11	1,742 72		1,742 72
				Base	5,047 83	3,305 11	1,742 72	0 00	1,742 72
05CN 571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1				16 Oct 2014	1 000000	15 Feb 2012 to 15 Feb 2012
14JJJBBGFM8	119 13 Oct 2014		200 000	Local	10,031 00	6,610 21	3,420 79		3,420 79
				Base	10,031 00	6,610 21	3,420 79	0 00	3,420 79



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05CN	571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1					12 May 2015	1 000000 21 May 2012 to 21 May 2012
15EFJBBGWQF	352	07 May 2015		50 000	Local	2,855 19	1,700 09	1,155 10		1,155 10
					Base	2,855 19	1,700 09	1,155 10	0 00	1,155.10
05CN	571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1					03 Sep 2014	1 000000 06 Jan 2012 to 06 Jan 2012
1405CNJJM89	524	28 Aug 2014		225 000	Local	11,916 86	7,436.49	4,480.37		4,480 37
					Base	11,916 86	7,436 49	4,480 37	0 00	4,480 [redacted]
05CN	571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1					15 Jun 2015	1 000000 15 Jun 2012 to 15 Jun 2012
15FIJBBHC57	575	10 Jun 2015		200 000	Local	11,697 48	6,800 35	4,897 13		4,897 13
					Base	11,697 48	6,800 35	4,897 13	0 00	4,897 13
05CN	571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1					24 Jun 2015	1 000000 19 Jun 2012 to 19 Jun 2012
15FPJBBJNB7	621	19 Jun 2015		100 000	Local	5,963 94	3,400.17	2,563 77		2,563 77
					Base	5,963 94	3,400 17	2,563 77	0 00	2,563 77
05CN	571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1					22 Sep 2014	1 000000 06 Jan 2012 to 06 Jan 2012
1405CNJJJ8X	654	17 Sep 2014		250.000	Local	13,266.45	8,262 77	5,003 68		5,003 68
					Base	13,266 45	8,262 77	5,003 68	0 00	5,003 68
05CN	571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1					23 Sep 2014	1.000000 06 Jan 2012 to 06 Jan 2012
1405CNJJJ85	663	18 Sep 2014		200 000	Local	10,696 88	6,610 21	4,086 67		4,086 67
					Base	10,696 88	6,610 21	4,086 67	0 00	4,086.67
05CN	571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1					19 Dec 2014	1 000000 21 May 2012 to 21 May [redacted]
14LMJBBFWGR	773	16 Dec 2014		50 000	Local	2,826 92	1,652 55	1,174 37		1,174 37
					Base	2,826 92	1,652.55	1,174 37	0 00	1,174 37
05CN	571748102	MARSH + MCLENNAN COS		COMMON STOCK USD1					19 Dec 2014	1 000000 21 May 2012 to 21 May 2012
14LMJBBFWG0	780	16 Dec 2014		100 000	Local	5,648 86	3,305 11	2,343 75		2,343 75
					Base	5,648 86	3,305 11	2,343 75	0 00	2,343 75
571748102 Total					Local	123,635 63	77,176 47	46,459 16		46,459 16
					Base	123,635 63	77,176 47	46,459 16	0 00	46,459 16

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05CM 573284106	MARTIN MARIETTA MATERIALS	COMMON STOCK USD 01			05 Jun 2015	1 000000	21 Nov 2011 to 21 Nov 2011
15FCJBBMCTM	069 02 Jun 2015	200 000 Local	29,926 87	14,735 61	15,191.26		15,191 26
		Base	29,926 87	14,735.61	15,191 26	0 00	15,191 26
05C5 57636Q104	MASTERCARD INC CLASS A	COMMON STOCK USD 0001			05 Jun 2015	1 000000	14 Apr 2015 to 14 Apr 2015
15FBJBB32VB	019 02 Jun 2015	421 000 Local	39,244 89	37,256 35	1,988 54		1,988.5[redacted]
		Base	39,244 89	37,256 35	1,988 54	0 00	1,988 [redacted]
05CM 57636Q104	MASTERCARD INC CLASS A	COMMON STOCK USD 0001			05 Jun 2015	1.000000	21 Nov 2011 to 21 Nov 2011
15FCJBBMCTT	070 02 Jun 2015	850 000 Local	79,214 46	31,975 39	47,239 07		47,239 07
		Base	79,214 46	31,975 39	47,239 07	0 00	47,239 07
57636Q104 Total		Local	118,459 35	69,231 74	49,227 61		49,227 61
		Base	118,459 35	69,231.74	49,227 61	0 00	49,227 61
05CJ 577933104	MAXIMUS INC	COMMON STOCK NPV			05 Feb 2015	1 000000	03 Oct 2011 to 03 Oct 2011
15BBJBBFGWT	359 02 Feb 2015	79 000 Local	4,426 29	1,567 77	2,858 52		2,858.52
		Base	4,426 29	1,567 77	2,858 52	0.00	2,858.52
05CJ 577933104	MAXIMUS INC	COMMON STOCK NPV			20 Apr 2015	1 000000	03 Oct 2011 to 03 Oct 2011
15DLJBBD10R	594 15 Apr 2015	18 000 Local	1,205 72	357 21	848 51		848 51
		Base	1,205 72	357.21	848 51	0 00	848.51
05CJ 577933104	MAXIMUS INC	COMMON STOCK NPV			24 Apr 2015	1 000000	03 Oct 2011 to 13 Oct [redacted]
15DPJBBGMGK	610 21 Apr 2015	188 000 Local	12,590.29	3,730 88	8,859 41		8,859 41
		Base	12,590 29	3,730 88	8,859 41	0 00	8,859 41
577933104 Total		Local	18,222 30	5,655.86	12,566 44		12,566 44
		Base	18,222.30	5,655 86	12,566 44	0 00	12,566 44
05CN 580135101	MCDONALD S CORP	COMMON STOCK USD 01			01 Aug 2014	1 000000	10 Feb 2012 to 15 Feb 2012
1405CNJJMWK	317 29 Jul 2014	600 000 Local	57,615 28	59,050 17	-1,434 89		-1,434.89
		Base	57,615 28	59,050 17	-1,434 89	0 00	-1,434 89

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05CN 580135101	MCDONALD S CORP	COMMON STOCK USD.01			04 Aug 2014	1 000000	15 Feb 2012 to 09 May 2012
1405CNJJMWX	324 30 Jul 2014	100 000 Local	9,596 78	9,841 70	-244 92		-244 92
		Base	9,596 78	9,841 70	-244 92	0 00	-244 92
05CN 580135101	MCDONALD S CORP	COMMON STOCK USD 01			04 Aug 2014	1 000000	09 May 2012 to 01 Jun 2012
1405CNJJMW0	325 30 Jul 2014	100 000 Local	9,558 33	9,841 69	-283 36		-283 36
		Base	9,558 33	9,841.69	-283 36	0 00	-283 [redacted]
05CN 580135101	MCDONALD S CORP	COMMON STOCK USD 01			04 Aug 2014	1 000000	01 Jun 2012 to 02 Oct 2013
1405CNJJMW8	329 30 Jul 2014	200 000 Local	19,155 17	19,683 39	-528 22		-528 22
		Base	19,155 17	19,683.39	-528 22	0 00	-528 22
580135101 Total		Local	95,925 56	98,416 95	-2,491 39		-2,491 39
		Base	95,925 56	98,416 95	-2,491 39	0 00	-2,491 39
05C5 580645109	MCGRAW HILL FINANCIAL INC	COMMON STOCK USD1			05 Jun 2015	1.000000	11 Mar 2015 to 11 Mar 2015
15FBJBB32T8	017 02 Jun 2015	356 000 Local	36,823 68	36,858 20	-34 52		-34 52
		Base	36,823 68	36,858 20	-34 52	0 00	-34 52
05CN 585055106	MEDTRONIC INC	COMMON STOCK USD 1			27 Jan 2015	1 000000	23 Jan 2014 to 14 Jan 2015
15AQJBBMH1S	273 27 Jan 2015	6,175 000 Local	461,890 00	374,963 24	86,926 76		86,926 76
		Base	461,890.00	374,963 24	86,926 76	0 00	86,926 76
05CN 585055106	MEDTRONIC INC	COMMON STOCK USD 1			03 Sep 2014	1.000000	22 Jan 2014 to 23 Jan [redacted]
1405CNJJM9K	528 28 Aug 2014	450 000 Local	28,535 63	26,944 22	1,591 41		1,591 41
		Base	28,535 63	26,944 22	1,591.41	0.00	1,591 41
585055106 Total		Local	490,425 63	401,907 46	88,518 17		88,518.17
		Base	490,425 63	401,907 46	88,518.17	0 00	88,518 17
05CN 58933Y105	MERCK + CO INC.	COMMON STOCK USD 5			05 Feb 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15BBJBBFTL2	349 02 Feb 2015	125 000 Local	7,516 31	5,432.77	2,083 54		2,083 54
		Base	7,516 31	5,432 77	2,083 54	0 00	2,083 54



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05CN 58933Y105	MERCK + CO INC.		COMMON STOCK USD 5				10 Feb 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15BEJBBJB1W	387 05 Feb 2015		200 000	Local	11,711 60	8,692 43	3,019 17		3,019 17
				Base	11,711 60	8,692 43	3,019.17	0 00	3,019 17
05CN 58933Y105	MERCK + CO INC		COMMON STOCK USD 5				29 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM7P	499 26 Aug 2014		1,700 000	Local	102,142 24	66,377 40	35,764 84		35,764 84
				Base	102,142 24	66,377 40	35,764 84	0 00	35,764 [redacted]
05CN 58933Y105	MERCK + CO INC		COMMON STOCK USD 5				03 Jun 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15FAJBB22ND	503 29 May 2015		125 000	Local	7,623 20	5,497 75	2,125.45		2,125 45
				Base	7,623 20	5,497 75	2,125 45	0 00	2,125 45
05CN 58933Y105	MERCK + CO. INC		COMMON STOCK USD 5				15 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LIJBBFPSN	706 10 Dec 2014		200 000	Local	12,068 41	8,692 43	3,375 98		3,375 98
				Base	12,068 41	8,692 43	3,375 98	0 00	3,375 98
05CN 58933Y105	MERCK + CO INC		COMMON STOCK USD.5				15 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LIJBBFPSP	707 10 Dec 2014		200 000	Local	11,983.25	8,692 43	3,290 82		3,290 82
				Base	11,983.25	8,692 43	3,290 82	0 00	3,290.82
58933Y105 Total				Local	153,045 01	103,385 21	49,659 80		49,659 80
				Base	153,045 01	103,385 21	49,659 80	0 00	49,659 80
05CN 594918104	MICROSOFT CORP		COMMON STOCK USD 00000625				28 Apr 2015	1 000000	30 Dec 2011 to 30 Dec [redacted]
15DRJBBF7CF	216 23 Apr 2015		275 000	Local	11,902 72	8,418 04	3,484 68		3,484 68
				Base	11,902 72	8,418 04	3,484 68	0 00	3,484 68
05CN 594918104	MICROSOFT CORP		COMMON STOCK USD 00000625				01 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15DUJBBFXP7	248 28 Apr 2015		100 000	Local	4,871 85	3,061 11	1,810 74		1,810 74
				Base	4,871.85	3,061 11	1,810 74	0.00	1,810 74
05CN 594918104	MICROSOFT CORP		COMMON STOCK USD 00000625				05 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15EAJBB3ZCK	297 30 Apr 2015		200 000	Local	9,719.72	6,122 21	3,597 51		3,597 51
				Base	9,719 72	6,122 21	3,597 51	0 00	3,597 51



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05CN 594918104	MICROSOFT CORP		COMMON STOCK USD 00000625		02 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM8P	516 27 Aug 2014	525 000 Local	23,564 09	15,483 55	8,080 54		8,080 54
		Base	23,564 09	15,483 55	8,080.54	0 00	8,080 54
05CN 594918104	MICROSOFT CORP		COMMON STOCK USD 00000625		18 Mar 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15CKJBBN38Q	715 13 Mar 2015	150 000 Local	6,119 07	4,591 66	1,527 41		1,527 41
		Base	6,119 07	4,591 66	1,527 41	0 00	1,527 [redacted]
05CN 594918104	MICROSOFT CORP		COMMON STOCK USD 00000625		19 Mar 2015	1.000000	30 Dec 2011 to 30 Dec 2011
15CLJBBFPLJ	728 16 Mar 2015	250 000 Local	10,362 30	7,652 77	2,709 53		2,709 53
		Base	10,362 30	7,652 77	2,709 53	0 00	2,709 53
05CN 594918104	MICROSOFT CORP		COMMON STOCK USD.00000625		23 Mar 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15CNJBBFLZ1	765 18 Mar 2015	200 000 Local	8,498 64	6,122 21	2,376 43		2,376 43
		Base	8,498 64	6,122 21	2,376 43	0 00	2,376 43
594918104 Total		Local	75,038 39	51,451 55	23,586 84		23,586 84
		Base	75,038.39	51,451 55	23,586 84	0 00	23,586 84
05C5 615369105	MOODY S CORP		COMMON STOCK USD 01		05 Jun 2015	1 000000	25 Oct 2013 to 25 Oct 2013
15FBJBB32VP	028 02 Jun 2015	842 000 Local	91,305 80	61,868 41	29,437 39		29,437 39
		Base	91,305 80	61,868 41	29,437 39	0 00	29,437 39
05CN 615369105	MOODY S CORP		COMMON STOCK USD 01		02 Apr 2015	1 000000	09 Oct 2012 to 09 Oct [redacted]
15CVJBBKT9G	055 30 Mar 2015	100 000 Local	10,365 30	5,350 34	5,014 96		5,014.96
		Base	10,365 30	5,350 34	5,014 96	0 00	5,014 96
05CN 615369105	MOODY S CORP		COMMON STOCK USD 01		09 Jan 2015	1 000000	08 Oct 2012 to 08 Oct 2012
15ADJBBFMQF	107 06 Jan 2015	50 000 Local	4,637 54	2,537 08	2,100 46		2,100 46
		Base	4,637 54	2,537 08	2,100 46	0 00	2,100 46
05CN 615369105	MOODY S CORP		COMMON STOCK USD 01		28 Jul 2014	1 000000	05 Oct 2012 to 05 Oct 2012
1405CNJJMSR	269 23 Jul 2014	75 000 Local	6,861.95	3,805.62	3,056 33		3,056 33
		Base	6,861 95	3,805 62	3,056 33	0 00	3,056 33

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05CN 615369105	MOODY S CORP		COMMON STOCK USD 01				28 Jul 2014	1 000000	05 Oct 2012 to 05 Oct 2012
1405CNJJMST	270 23 Jul 2014		100 000	Local	9,146 89	5,074 15	4,072 74		4,072 74
				Base	9,146 89	5,074 15	4,072 74	0 00	4,072 74
05CN 615369105	MOODY S CORP		COMMON STOCK USD 01				29 Jul 2014	1 000000	05 Oct 2012 to 05 Oct 2012
1405CNJJMS5	275 24 Jul 2014		25 000	Local	2,309 04	1,268 54	1,040 50		1,040.50
				Base	2,309 04	1,268 54	1,040 50	0 00	1,040 [redacted]
05CN 615369105	MOODY S CORP		COMMON STOCK USD 01				08 May 2015	1 000000	09 Oct 2012 to 09 Oct 2012
15EDJBBGXKF	322 05 May 2015		100 000	Local	10,835 04	5,350 34	5,484 70		5,484 70
				Base	10,835 04	5,350 34	5,484 70	0 00	5,484 70
05CN 615369105	MOODY S CORP		COMMON STOCK USD 01				29 Aug 2014	1 000000	05 Oct 2012 to 05 Oct 2012
1405CNJJM63	490 26 Aug 2014		100 000	Local	9,266 29	5,074 15	4,192 14		4,192 14
				Base	9,266 29	5,074 15	4,192 14	0 00	4,192 14
05CN 615369105	MOODY S CORP		COMMON STOCK USD 01				05 Sep 2014	1 000000	08 Oct 2012 to 08 Oct 2012
1405CNJJM97	541 02 Sep 2014		50 000	Local	4,712 65	2,537 08	2,175 57		2,175 57
				Base	4,712 65	2,537 08	2,175 57	0 00	2,175 57
05CN 615369105	MOODY S CORP		COMMON STOCK USD 01				06 Jul 2015	1 000000	09 Oct 2012 to 09 Oct 2012
15GAJBB2H1V	694 30 Jun 2015		50 000	Local	5,397 90	2,675 17	2,722 73		2,722 73
				Base	5,397 90	2,675 17	2,722 73	0 00	2,722 73
05CN 615369105	MOODY S CORP		COMMON STOCK USD 01				26 Sep 2014	1 000000	08 Oct 2012 to 08 Oct [redacted]
14IQJBBFZ6L	696 23 Sep 2014		50 000	Local	4,679.72	2,537 08	2,142 64		2,142 64
				Base	4,679 72	2,537 08	2,142 64	0 00	2,142 64
05CN 615369105	MOODY S CORP		COMMON STOCK USD 01				02 Oct 2014	1 000000	08 Oct 2012 to 08 Oct 2012
14IUJBBHX8C	758 29 Sep 2014		100 000	Local	9,355 76	5,074 15	4,281 61		4,281 61
				Base	9,355 76	5,074 15	4,281 61	0 00	4,281 61
05CN 615369105	MOODY S CORP		COMMON STOCK USD 01				03 Oct 2014	1 000000	08 Oct 2012 to 08 Oct 2012
14JAJBBRQ4K	776 30 Sep 2014		150 000	Local	14,184.43	7,611 23	6,573 20		6,573.20
				Base	14,184 43	7,611 23	6,573 20	0 00	6,573 20

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



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615369105 Total				Local	183,058 31	110,763 34	72,294 97		72,294 97
				Base	183,058 31	110,763 34	72,294 97	0 00	72,294 97
05CN 65339F101	NEXTERA ENERGY INC		COMMON STOCK USD 01				29 Oct 2014	1 000000	03 Jan 2012 to 03 Jan 2012
14JSJBBK4SW	276 24 Oct 2014		50 000	Local	4,922 89	3,131 32	1,791 57		1,791 57
				Base	4,922 89	3,131 32	1,791 57	0 00	1,791 [redacted]
05CN 65339F101	NEXTERA ENERGY INC		COMMON STOCK USD 01				10 Nov 2014	1 000000	03 Jan 2012 to 03 Jan 2012
14KDJBBFVQX	364 05 Nov 2014		150 000	Local	15,599 31	9,393 97	6,205 34		6,205 34
				Base	15,599 31	9,393 97	6,205 34	0 00	6,205.34
05CN 65339F101	NEXTERA ENERGY INC		COMMON STOCK USD 01				13 Nov 2014	1 000000	03 Jan 2012 to 03 Jan 2012
14KFJBBGB0S	381 07 Nov 2014		100 000	Local	10,445 76	6,262 65	4,183 11		4,183 11
				Base	10,445 76	6,262 65	4,183 11	0 00	4,183.11
05CN 65339F101	NEXTERA ENERGY INC		COMMON STOCK USD 01				23 Mar 2015	1 000000	03 Jan 2012 to 03 Jan 2012
15CNJBBFLZS	759 18 Mar 2015		100 000	Local	10,695 80	6,721 50	3,974 30		3,974 30
				Base	10,695 80	6,721 50	3,974 30	0 00	3,974.30
65339F101 Total				Local	41,663 76	25,509 44	16,154 32		16,154 32
				Base	41,663 76	25,509 44	16,154 32	0 00	16,154 32
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				07 Oct 2014	1 000000	24 Apr 2012 to 24 Apr [redacted]
14JCJBBHTN2	007 02 Oct 2014		100 000	Local	8,870 83	5,592 52	3,278 31		3,278 31
				Base	8,870 83	5,592 52	3,278 31	0 00	3,278 31
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				14 Oct 2014	1 000000	24 Apr 2012 to 24 Apr 2012
14JGJBBD7H3	056 08 Oct 2014		100 000	Local	8,849 17	5,592 52	3,256 65		3,256 65
				Base	8,849 17	5,592 52	3,256 65	0 00	3,256 65
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				20 Oct 2014	1 000000	24 Apr 2012 to 10 May 2012
14JLJBBFDG6	168 15 Oct 2014		100 000	Local	8,492 31	5,592 52	2,899 79		2,899 79
				Base	8,492 31	5,592 52	2,899 79	0 00	2,899 79



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05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				20 Oct 2014	1 000000	10 May 2012 to 28 Jun 2012
14JLJBBFDHQ	184 15 Oct 2014		400 000	Local	33,964 16	22,370 09	11,594 07		11,594 07
				Base	33,964 16	22,370.09	11,594.07	0 00	11,594 07
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				21 Oct 2014	1 000000	28 Jun 2012 to 12 Mar 2013
14JMJBBDLFP	201 16 Oct 2014		400 000	Local	34,518 83	22,370 09	12,148 74		12,148 74
				Base	34,518 83	22,370 09	12,148 74	0 00	12,148 [redacted]
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				23 Oct 2014	1 000000	12 Mar 2013 to 24 May 2013
14JOJBBFCR9	225 20 Oct 2014		225 000	Local	19,825 03	12,583 18	7,241 85		7,241 85
				Base	19,825 03	12,583 18	7,241 85	0 00	7,241 85
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				22 Jul 2014	1 000000	23 Mar 2012 to 23 Mar 2012
1405CNJJMQQ	232 17 Jul 2014		100 000	Local	7,648 07	5,592 52	2,055 55		2,055 55
				Base	7,648.07	5,592 52	2,055.55	0 00	2,055 55
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				28 Oct 2014	1 000000	24 May 2013 to 30 Jan 2014
14JRJBBFC18	268 23 Oct 2014		100 000	Local	9,095 85	5,592 52	3,503 33		3,503 33
				Base	9,095 85	5,592 52	3,503 33	0 00	3,503 33
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				21 Nov 2014	1 000000	30 Jan 2014 to 25 Mar 2014
14KMJBBFNLS	447 18 Nov 2014		100 000	Local	9,631 78	5,592 52	4,039 26		4,039 26
				Base	9,631 78	5,592 52	4,039 26	0 00	4,039 26
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				24 Nov 2014	1 000000	25 Mar 2014 to 26 Mar [redacted]
14KNJBBJKPK	462 19 Nov 2014		100 000	Local	9,698 15	5,592 52	4,105 63		4,105.63
				Base	9,698 15	5,592 52	4,105 63	0 00	4,105 63
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				25 Nov 2014	1 000000	26 Mar 2014 to 26 Mar 2014
14KOJBBF7VT	471 20 Nov 2014		150 000	Local	14,549 57	8,388 79	6,160 78		6,160 78
				Base	14,549 57	8,388 79	6,160 78	0 00	6,160 78
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				02 Sep 2014	1 000000	23 Mar 2012 to 23 Mar 2012
1405CNJJM7H	513 27 Aug 2014		250 000	Local	19,900 81	13,981 31	5,919 50		5,919 50
				Base	19,900 81	13,981 31	5,919 50	0 00	5,919 50

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

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05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				11 Sep 2014	1 000000	23 Mar 2012 to 23 Mar 2012
1405CNJJMDK	582 08 Sep 2014		50.000	Local	4,122 98	2,796 26	1,326 72		1,326 72
				Base	4,122 98	2,796 26	1,326 72	0 00	1,326 72
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				30 Sep 2014	1 000000	23 Mar 2012 to 24 Apr 2012
14ISJBBGPKM	733 25 Sep 2014		175 000	Local	14,002 54	9,786 91	4,215 63		4,215 63
				Base	14,002 54	9,786 91	4,215 63	0 00	4,215 [redacted]
05CN 654106103	NIKE INC CL B		COMMON STOCK USD1 0				03 Oct 2014	1 000000	24 Apr 2012 to 24 Apr 2012
14JAJBBRQ4F	772 30 Sep 2014		100 000	Local	8,895 80	5,592 52	3,303 28		3,303 28
				Base	8,895 80	5,592 52	3,303 28	0 00	3,303 28
654106103 Total				Local	212,065 88	137,016 79	75,049.09		75,049 09
				Base	212,065 88	137,016 79	75,049 09	0 00	75,049 09
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				08 Jan 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15ACJBBFB0J	091 05 Jan 2015		50 000	Local	3,890.74	4,456 53	-565 79		-565 79
				Base	3,890.74	4,456 53	-565 79	0 00	-565 79
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				13 Jan 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15AFJBBKVNZ	143 08 Jan 2015		75 000	Local	5,825 35	6,684 80	-859 45		-859 45
				Base	5,825 35	6,684 80	-859 45	0 00	-859 45
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				13 Jan 2015	1 000000	30 Dec [redacted]
15AFJBBKVN3	147 08 Jan 2015		100 000	Local	7,765 19	8,913 07	-1,147 88		-1,147 88
				Base	7,765 19	8,913 07	-1,147 88	0 00	-1,147 88
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				15 Jan 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15AHJBBFT9X	158 12 Jan 2015		100 000	Local	7,556.92	8,913 07	-1,356 15		-1,356 15
				Base	7,556.92	8,913 07	-1,356.15	0 00	-1,356 15
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				20 Jan 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15AJJBBL4PW	188 14 Jan 2015		400 000	Local	29,705 74	35,652 26	-5,946 52		-5,946.52
				Base	29,705 74	35,652 26	-5,946 52	0 00	-5,946 52

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05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				22 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JNJBBGZJ7	207 17 Oct 2014		100 000	Local	8,833 94	9,262 03	-428.09		-428 09
				Base	8,833 94	9,262 03	-428 09	0 00	-428 09
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				03 Feb 2015	1.000000	30 Dec 2011 to 30 Dec 2011
15ATJBBFF7P	302 29 Jan 2015		100.000	Local	7,650 84	8,913 07	-1,262 23		-1,262 23
				Base	7,650 84	8,913 07	-1,262 23	0 00	-1,262
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				04 Feb 2015	1 000000	30 Dec 2011 to 05 Jan 2012
15BAJBBXGL5	324 30 Jan 2015		100 000	Local	7,898 32	8,913 07	-1,014 75		-1,014 75
				Base	7,898 32	8,913 07	-1,014 75	0 00	-1,014 75
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				04 Feb 2015	1 000000	05 Jan 2012 to 05 Jan 2012
15BAJBBXGMB	329 30 Jan 2015		125 000	Local	9,813 79	11,141 33	-1,327 54		-1,327 54
				Base	9,813 79	11,141 33	-1,327 54	0 00	-1,327 54
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				07 Nov 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14KCJBBD4SD	346 04 Nov 2014		100 000	Local	8,511 07	9,262 03	-750 96		-750.96
				Base	8,511 07	9,262.03	-750 96	0 00	-750 96
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				19 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM4V	444 14 Aug 2014		150 000	Local	15,010.24	13,891 76	1,118 48		1,118 48
				Base	15,010 24	13,891 76	1,118 48	0 00	1,118 48
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				27 Aug 2014	1 000000	30 Dec 2011 to 30 Dec
1405CNJJM6R	482 22 Aug 2014		150.000	Local	15,353 83	13,891 76	1,462.07		1,462 07
				Base	15,353 83	13,891 76	1,462 07	0 00	1,462 07
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				02 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM7F	512 27 Aug 2014		220 000	Local	22,749 80	20,374 58	2,375 22		2,375 22
				Base	22,749 80	20,374 58	2,375 22	0 00	2,375 22
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				03 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LAJBBXGPZ	535 28 Nov 2014		125.000	Local	10,005 88	11,577.54	-1,571 66		-1,571 66
				Base	10,005 88	11,577 54	-1,571 66	0 00	-1,571 66

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05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				04 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LBJBBFL55	570 01 Dec 2014		25 000	Local	1,962 22	2,228 27	-266 05		-266.05
				Base	1,962 22	2,228 27	-266 05	0 00	-266 05
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				04 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LBJBBFL6C	575 01 Dec 2014		100 000	Local	7,825 91	8,913 07	-1,087 16		-1,087 16
				Base	7,825 91	8,913.07	-1,087 16	0 00	-1,087 [redacted]
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				15 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LIJBBFPR9	695 10 Dec 2014		100 000	Local	7,599 52	8,913 07	-1,313 55		-1,313 55
				Base	7,599 52	8,913 07	-1,313 55	0 00	-1,313 55
05CN 674599105	OCCIDENTAL PETROLEUM CORP		COMMON STOCK USD 2				25 Mar 2015	1.000000	05 Jan 2012 to 05 Jan 2012
15CPJBBFVR8	786 20 Mar 2015		175 000	Local	12,770 35	15,520 22	-2,749 87		-2,749 87
				Base	12,770 35	15,520 22	-2,749 87	0.00	-2,749 87
674599105 Total				Local	190,729 65	207,421 53	-16,691 88		-16,691 88
				Base	190,729 65	207,421 53	-16,691 88	0 00	-16,691 88
05CN 675232102	OCEANEERING INTL INC		COMMON STOCK USD 25				16 Oct 2014	1 000000	24 May 2012 to 24 May 2012
14JJJBBGFMZ	111 13 Oct 2014		100 000	Local	6,039 04	5,786 09	252 95		252 95
				Base	6,039 04	5,786 09	252 95	0 00	252 95
05CN 675232102	OCEANEERING INTL INC		COMMON STOCK USD 25				20 Jan 2015	1 000000	31 Oct 2012 to 21 Nov [redacted]
15AJJBBL4PV	187 14 Jan 2015		200 000	Local	10,649 22	11,572 19	-922 97		-922 97
				Base	10,649 22	11,572 19	-922 97	0 00	-922 97
05CN 675232102	OCEANEERING INTL INC		COMMON STOCK USD 25				30 Oct 2014	1 000000	24 May 2012 to 24 May 2012
14JTJBBFQ2G	283 27 Oct 2014		100 000	Local	6,311 00	5,786 09	524 91		524 91
				Base	6,311 00	5,786 09	524 91	0 00	524 91
05CN 675232102	OCEANEERING INTL INC		COMMON STOCK USD 25				02 Feb 2015	1 000000	21 Nov 2013 to 25 Nov 2013
15ASJBBDTG5	290 28 Jan 2015		100 000	Local	5,123 41	5,786 09	-662 68		-662.68
				Base	5,123 41	5,786 09	-662 68	0 00	-662 68

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05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			31 Oct 2014	1 000000	31 May 2012 to 31 May 2012
14JUJBBDT39	298 28 Oct 2014	100 000 Local	6,591.30	5,786.10	805 20		805 20
		Base	6,591 30	5,786 10	805 20	0 00	805 20
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			31 Oct 2014	1 000000	31 May 2012 to 31 May 2012
14JUJBBDT4B	299 28 Oct 2014	100 000 Local	6,597 36	5,786 09	811 27		811 27
		Base	6,597 36	5,786 09	811 27	0 00	811 [redacted]
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			03 Feb 2015	1 000000	25 Nov 2013 to 13 Jan 2014
15ATJBBFF70	310 29 Jan 2015	100.000 Local	5,028 91	5,786 10	-757 19		-757 19
		Base	5,028 91	5,786 10	-757 19	0 00	-757.19
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			06 Nov 2014	1 000000	31 May 2012 to 31 May 2012
14KBJBBFQ79	332 03 Nov 2014	75 000 Local	5,248 51	4,339 57	908 94		908 94
		Base	5,248 51	4,339 57	908 94	0 00	908.94
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			06 Aug 2014	1 000000	23 May 2012 to 23 May 2012
1405CNJJMZ9	362 01 Aug 2014	175 000 Local	11,853 81	10,054 22	1,799 59		1,799.59
		Base	11,853 81	10,054 22	1,799 59	0 00	1,799 59
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			11 Aug 2014	1 000000	23 May 2012 to 23 May 2012
1405CNJJM1W	391 06 Aug 2014	100 000 Local	6,848 82	5,745 27	1,103 55		1,103 55
		Base	6,848 82	5,745 27	1,103 55	0 00	1,103 55
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			03 Dec 2014	1 000000	31 May 2012 to 31 May [redacted]
14LAJBBXGPV	533 28 Nov 2014	100 000 Local	6,242 70	5,786 10	456 60		456 60
		Base	6,242 70	5,786 10	456 60	0 00	456 60
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			11 Jun 2015	1 000000	13 Jan 2014 to 15 Jan 2014
15FGJBBG7S3	560 08 Jun 2015	300 000 Local	14,818 46	16,655 49	-1,837 03		-1,837 03
		Base	14,818 46	16,655 49	-1,837 03	0 00	-1,837 03
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			04 Dec 2014	1 000000	31 May 2012 to 31 May 2012
14LBJBBFL59	573 01 Dec 2014	50 000 Local	3,150 17	2,893 05	257 12		257 12
		Base	3,150 17	2,893 05	257 12	0 00	257.12



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05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			15 Jun 2015	1 000000	15 Jan 2014 to 24 Jul 2014
15FIJBBHC56	574 10 Jun 2015	200 000 Local	10,169 73	11,103 66	-933 93		-933 93
		Base	10,169 73	11,103 66	-933 93	0.00	-933 93
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			17 Jun 2015	1 000000	24 Jul 2014 to 24 Jul 2014
15FKJBBN45H	580 12 Jun 2015	25 000 Local	1,256 84	1,387.96	-131 12		-131 12
		Base	1,256 84	1,387 96	-131 12	0 00	-131 [redacted]
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			18 Jun 2015	1 000000	05 Sep 2014 to 05 Sep 2014
15FLJBBG952	590 15 Jun 2015	100 000 Local	4,899 48	5,551 83	-652 35		-652 35
		Base	4,899 48	5,551 83	-652 35	0 00	-652 35
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			18 Jun 2015	1 000000	13 Mar 2015 to 13 Mar 2015
15FLJBBG953	591 15 Jun 2015	100 000 Local	4,898 27	5,551 83	-653 56		-653 56
		Base	4,898 27	5,551 83	-653 56	0 00	-653 56
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			18 Jun 2015	1 000000	16 Mar 2015 to 21 Apr 2015
15FLJBBG956	594 15 Jun 2015	200 000 Local	9,781 83	11,103 65	-1,321 82		-1,321 82
		Base	9,781 83	11,103 65	-1,321 82	0 00	-1,321 82
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			19 Jun 2015	1 000000	21 Apr 2015 to 21 Apr 2015
15FMJBBJ5SR	601 16 Jun 2015	100 000 Local	4,920.62	5,551 83	-631 21		-631 21
		Base	4,920 62	5,551 83	-631 21	0 00	-631 21
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			15 Dec 2014	1 000000	31 May 2012 to 31 May [redacted]
14LIJBBFPR8	694 10 Dec 2014	100 000 Local	6,111 51	5,786 09	325 42		325 42
		Base	6,111 51	5,786 09	325 42	0.00	325.42
05CN 675232102	OCEANEERING INTL INC	COMMON STOCK USD 25			15 Dec 2014	1 000000	31 May 2012 to 31 Oct 2012
14LIJBBFPSH	701 10 Dec 2014	100 000 Local	6,068.66	5,786 10	282 56		282 56
		Base	6,068 66	5,786 10	282 56	0 00	282 56
675232102 Total		Local	142,609 65	143,585 40	-975 75		-975 75
		Base	142,609 65	143,585 40	-975 75	0 00	-975 75

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05CN 68389X105	ORACLE CORP		COMMON STOCK USD 01		07 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JCJBBHTN9	013 02 Oct 2014	175 000	Local 6,657 67	5,660 55	997 12		997 12
			Base 6,657 67	5,660 55	997.12	0 00	997 12
05CN 68389X105	ORACLE CORP		COMMON STOCK USD 01		07 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JCJBBHTPC	015 02 Oct 2014	275 000	Local 10,462 38	8,895 16	1,567 22		1,567 22
			Base 10,462 38	8,895 16	1,567.22	0 00	1,567 [redacted]
05CN 68389X105	ORACLE CORP		COMMON STOCK USD 01		15 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JHJBBD1PX	079 09 Oct 2014	200 000	Local 7,736 36	6,469.21	1,267 15		1,267 15
			Base 7,736 36	6,469 21	1,267 15	0 00	1,267 15
05CN 68389X105	ORACLE CORP		COMMON STOCK USD 01		16 Oct 2014	1 000000	30 Dec 2011 to 08 Oct 2012
14JJJBBGFNP	132 13 Oct 2014	425 000	Local 16,292 72	13,747 06	2,545 66		2,545 66
			Base 16,292.72	13,747.06	2,545 66	0 00	2,545 66
05CN 68389X105	ORACLE CORP		COMMON STOCK USD 01		17 Oct 2014	1 000000	08 Oct 2012 to 04 Aug 2014
14JKJBBJPVR	150 14 Oct 2014	1,600 000	Local 62,012 86	51,753 64	10,259 22		10,259 22
			Base 62,012 86	51,753 64	10,259 22	0 00	10,259 22
05CN 68389X105	ORACLE CORP		COMMON STOCK USD 01		20 Oct 2014	1.000000	04 Aug 2014 to 04 Aug 2014
14JLJBBFDGW	160 15 Oct 2014	100 000	Local 3,783 41	3,234 60	548 81		548 81
			Base 3,783 41	3,234 60	548 81	0 00	548.81
05CN 68389X105	ORACLE CORP		COMMON STOCK USD 01		20 Oct 2014	1 000000	04 Aug 2014 to 20 Aug [redacted]
14JLJBBFDHS	186 15 Oct 2014	825 000	Local 31,232 23	26,685 48	4,546 75		4,546.75
			Base 31,232 23	26,685 48	4,546 75	0 00	4,546 75
05CN 68389X105	ORACLE CORP		COMMON STOCK USD 01		06 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JBJBBF3W8	799 01 Oct 2014	300 000	Local 11,442 49	9,703 81	1,738 68		1,738 68
			Base 11,442 49	9,703 81	1,738 68	0 00	1,738 68
68389X105 Total			Local 149,620 12	126,149 51	23,470 61		23,470 61
			Base 149,620 12	126,149 51	23,470 61	0 00	23,470.61

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05CN 693475105	PNC FINANCIAL SERVICES GROUP		COMMON STOCK USD5			13 Nov 2014	1 000000	16 May 2014 to 16 May 2014
14KFJBBGB0T	382 07 Nov 2014	100 000	Local	8,833 30	8,482 80	350 50		350 50
			Base	8,833 30	8,482 80	350.50	0 00	350 50
05CN 693475105	PNC FINANCIAL SERVICES GROUP		COMMON STOCK USD5			23 Feb 2015	1 000000	16 May 2014 to 16 May 2014
15BMJBBFV9M	470 18 Feb 2015	150.000	Local	13,726 21	12,724 19	1,002 02		1,002 02
			Base	13,726 21	12,724 19	1,002 02	0.00	1,002 [redacted]
05CN 693475105	PNC FINANCIAL SERVICES GROUP		COMMON STOCK USD5			25 Feb 2015	1 000000	16 May 2014 to 19 May 2014
15BOJBBFN55	496 20 Feb 2015	100 000	Local	9,149 71	8,482 80	666 91		666 91
			Base	9,149 71	8,482 80	666 91	0.00	666 91
05CN 693475105	PNC FINANCIAL SERVICES GROUP		COMMON STOCK USD5			11 Mar 2015	1 000000	19 May 2014 to 19 May 2014
15CFJBBFRRP	641 06 Mar 2015	100 000	Local	9,370 83	8,482 80	888 03		888 03
			Base	9,370 83	8,482.80	888 03	0 00	888 03
05CN 693475105	PNC FINANCIAL SERVICES GROUP		COMMON STOCK USD5.			17 Mar 2015	1 000000	19 May 2014 to 20 May 2014
15CJJBBGRPN	699 12 Mar 2015	125 000	Local	11,961 40	10,603 49	1,357 91		1,357 91
			Base	11,961 40	10,603 49	1,357 91	0 00	1,357 91
693475105 Total			Local	53,041.45	48,776 08	4,265 37		4,265 37
			Base	53,041 45	48,776 08	4,265 37	0 00	4,265 37
05C5 69354N106	PRA GROUP INC		COMMON STOCK USD.01			05 Jun 2015	1 000000	06 Apr 2015 to 06 Apr [redacted]
15FBJBB32VR	030 02 Jun 2015	897 000	Local	51,702 21	50,343 76	1,358 45		1,358 45
			Base	51,702 21	50,343 76	1,358 45	0 00	1,358 45
05CN 695263103	PACWEST BANCORP		COMMON STOCK NPV			11 May 2015	1 000000	14 Nov 2014 to 14 Nov 2014
15EEJBBKSJR	346 06 May 2015	100 000	Local	4,573 21	4,552 98	20 23		20 23
			Base	4,573 21	4,552 98	20 23	0 00	20 23
05CN 695263103	PACWEST BANCORP		COMMON STOCK NPV			05 Mar 2015	1 000000	14 Nov 2014 to 14 Nov 2014
15CBJBBFS5C	590 02 Mar 2015	100 000	Local	4,564 61	4,553 47	11 14		11 14
			Base	4,564 61	4,553 47	11 14	0 00	11 14



Base Currency: USD - US DOLLAR

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05CN 695263103	PACWEST BANCORP		COMMON STOCK NPV			01 Jul 2015	1 000000 14 Nov 2014 to 14 Nov 2014
15FUJBBJGCF	658 26 Jun 2015	25 000	Local 1,212 44	1,138 24	74 20		74 20
			Base 1,212 44	1,138 24	74 20	0 00	74 20
05CN 695263103	PACWEST BANCORP		COMMON STOCK NPV			16 Mar 2015	1 000000 14 Nov 2014 to 14 Nov 2014
15CIJBBGVLN	690 11 Mar 2015	100 000	Local 4,549 41	4,553 47	-4 06		-4 06
			Base 4,549 41	4,553.47	-4 06	0 00	-4 [redacted]
695263103 Total			Local 14,899 67	14,798 16	101 51		101 51
			Base 14,899 67	14,798 16	101 51	0 00	101 51
05C5 69840W108	PANERA BREAD COMPANY CLASS A		COMMON STOCK USD 0001			07 Nov 2014	1 000000 17 Oct 2013 to 23 Jul 2014
14KBJBBTTVC	605 04 Nov 2014	773 000	Local 124,973 01	117,066 35	7,906 66		7,906 66
			Base 124,973 01	117,066 35	7,906 66	0 00	7,906 66
05C5 69840W108	PANERA BREAD COMPANY CLASS A		COMMON STOCK USD 0001			10 Nov 2014	1 000000 23 Jul 2014 to 23 Jul 2014
14KCJBBT3S8	606 05 Nov 2014	715 000	Local 118,621 30	108,282 59	10,338 71		10,338 71
			Base 118,621 30	108,282 59	10,338 71	0 00	10,338 71
69840W108 Total			Local 243,594 31	225,348 94	18,245 37		18,245 37
			Base 243,594 31	225,348 94	18,245 37	0 00	18,245 37
05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD 01			26 Nov 2014	1 000000 17 Nov 2011 to 17 Nov [redacted]
14KPJBBFJFF	165 21 Nov 2014	268 000	Local 5,725 96	3,738 19	1,987 77		1,987 77
			Base 5,725 96	3,738 19	1,987 77	0 00	1,987 77
05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD 01			28 Nov 2014	1 000000 17 Nov 2011 to 17 Nov 2011
14KQJBBMHRV	168 24 Nov 2014	179 000	Local 3,811 81	2,496 78	1,315 03		1,315 03
			Base 3,811 81	2,496 78	1,315 03	0 00	1,315 03
05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD 01			01 Dec 2014	1 000000 17 Nov 2011 to 17 Nov 2011
14KRJBBFNZZ	173 25 Nov 2014	459.000	Local 9,741 83	6,402.35	3,339 48		3,339 48
			Base 9,741 83	6,402 35	3,339 48	0 00	3,339 48

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD 01			13 Jan 2015	1 000000	17 Nov 2011 to 17 Nov 2011
15AFJBBJGKP	276	08 Jan 2015	32 000	Local 646 13	446 35	199 78			199 78
				Base 646 13	446.35	199 78		0 00	199 78
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD 01			16 Jan 2015	1 000000	17 Nov 2011 to 17 Nov 2011
15AIJBBHW47	291	13 Jan 2015	8 000	Local 159 95	111 59	48.36			48 36
				Base 159 95	111 59	48 36		0 00	48 [redacted]
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD 01			26 Jan 2015	1 000000	17 Nov 2011 to 17 Nov 2011
15ANJBBD7XZ	314	21 Jan 2015	36 000	Local 713 32	502 15	211 17			211 17
				Base 713 32	502 15	211 17		0 00	211 17
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD 01			05 Feb 2015	1 000000	17 Nov 2011 to 17 Nov 2011
15BBJBBFGWZ	363	02 Feb 2015	250 000	Local 4,912 97	3,487 12	1,425 85			1,425 85
				Base 4,912 97	3,487.12	1,425 85		0 00	1,425 85
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD.01			06 Feb 2015	1.000000	17 Nov 2011 to 17 Nov 2011
15BCJBBFND2	366	03 Feb 2015	355 000	Local 7,182 41	4,951 71	2,230 70			2,230 70
				Base 7,182 41	4,951 71	2,230 70		0 00	2,230 70
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD 01			09 Feb 2015	1 000000	17 Nov 2011 to 17 Nov 2011
15BDJBBD11P	369	04 Feb 2015	48 000	Local 987 94	669 53	318 41			318 41
				Base 987 94	669 53	318 41		0 00	318 41
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD 01			10 Feb 2015	1 000000	17 Nov 2011 to 18 Nov [redacted]
15BEJBBJB1K	372	05 Feb 2015	170 000	Local 3,512 10	2,371 24	1,140 86			1,140 86
				Base 3,512 10	2,371 24	1,140 86		0 00	1,140 86
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD 01			11 Feb 2015	1 000000	18 Nov 2011 to 18 Nov 2011
15BFJBBD7MQ	375	06 Feb 2015	63 000	Local 1,307 19	878 75	428 44			428 44
				Base 1,307.19	878.75	428.44		0 00	428 44
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD 01			12 Feb 2015	1 000000	18 Nov 2011 to 18 Nov 2011
15BGJBBD74S	380	09 Feb 2015	63 000	Local 1,298 79	878 75	420 04			420 04
				Base 1,298 79	878 75	420 04		0 00	420 04

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05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD 01		13 Feb 2015	1 000000	18 Nov 2011 to 18 Nov 2011
15BHJBBD7V7	385 10 Feb 2015	29 000	Local 599 46	404 51	194 95		194 95
			Base 599 46	404 51	194 95	0 00	194 95
05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD.01		17 Feb 2015	1 000000	18 Nov 2011 to 18 Nov 2011
15BIJBBF3RC	391 11 Feb 2015	12.000	Local 247 19	167 38	79 81		79 81
			Base 247.19	167.38	79 81	0 00	79 [redacted]
05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD 01		18 Feb 2015	1 000000	18 Nov 2011 to 18 Nov 2011
15BJJBBFKWH	396 12 Feb 2015	40 000	Local 833 66	557.94	275 72		275.72
			Base 833.66	557 94	275.72	0 00	275 72
05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD 01		19 Feb 2015	1 000000	18 Nov 2011 to 18 Nov 2011
15BKJBBG82M	399 13 Feb 2015	19 000	Local 398 36	265 02	133 34		133 34
			Base 398 36	265.02	133 34	0 00	133 34
05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD 01		20 Feb 2015	1 000000	18 Nov 2011 to 18 Nov 2011
15BLJBBFF3M	403 17 Feb 2015	93.000	Local 1,952 84	1,297 21	655 63		655.63
			Base 1,952 84	1,297 21	655 63	0 00	655 63
05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD 01		23 Feb 2015	1.000000	18 Nov 2011 to 18 Nov 2011
15BMJBBFJ9V	407 18 Feb 2015	36 000	Local 752 16	502 15	250 01		250 01
			Base 752.16	502 15	250.01	0 00	250 01
05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD 01		01 Aug 2014	1 000000	17 Nov 2011 to 17 Nov [redacted]
1405CJJJKZ5	531 29 Jul 2014	870 000	Local 19,287 12	12,135 18	7,151 94		7,151.94
			Base 19,287 12	12,135 18	7,151 94	0 00	7,151 94
05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD 01		08 Aug 2014	1 000000	17 Nov 2011 to 17 Nov 2011
1405CJJJK11	567 05 Aug 2014	47 000	Local 991 10	655 58	335 52		335 52
			Base 991 10	655 58	335 52	0 00	335 52
05CJ 705573103	PEGASYSTEMS INC		COMMON STOCK USD 01		06 May 2015	1 000000	18 Nov 2011 to 18 Nov 2011
15EBJBBLV36	648 01 May 2015	42 000	Local 901 25	585 84	315 41		315 41
			Base 901 25	585 84	315 41	0 00	315 41

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SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD 01				07 May 2015	1 000000	18 Nov 2011 to 18 Nov 2011
15ECJBBFDJG		652 04 May 2015	17 000	Local	366 48	237 12		129 36		129 36
				Base	366 48	237 12		129 36	0 00	129 36
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD 01				08 May 2015	1 000000	18 Nov 2011 to 18 Nov 2011
15EDJBBGJM7		658 05 May 2015	71 000	Local	1,496.09	990.34		505 75		505.75
				Base	1,496 09	990 34		505 75	0 00	505
05CJ	705573103	PEGASYSTEMS INC		COMMON STOCK USD 01				11 May 2015	1.000000	18 Nov 2011 to 18 Nov 2011
15EEJBBKC70		662 06 May 2015	58 000	Local	1,230 73	809 01		421 72		421 72
				Base	1,230 73	809 01		421 72	0 00	421 72
705573103 Total										
				Local	69,056 84	45,541 79		23,515 05		23,515 05
				Base	69,056.84	45,541 79		23,515 05	0 00	23,515 05
05CN	713448108	PEPSICO INC		COMMON STOCK USD 017				02 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM8M		515 27 Aug 2014	350 000	Local	32,299 03	23,894 85		8,404.18		8,404 18
				Base	32,299.03	23,894 85		8,404 18	0.00	8,404.18
05CN	717081103	PFIZER INC		COMMON STOCK USD 05				18 Jul 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJMPK		212 15 Jul 2014	400 000	Local	12,173 45	8,930 24		3,243 21		3,243 21
				Base	12,173.45	8,930 24		3,243.21	0 00	3,243.21
05CN	717081103	PFIZER INC		COMMON STOCK USD 05				05 Sep 2014	1 000000	30 Dec 2011 to 30 Dec
1405CNJJMB3		554 02 Sep 2014	275 000	Local	8,036 69	6,139 54		1,897 15		1,897 15
				Base	8,036 69	6,139 54		1,897 15	0 00	1,897 15
717081103 Total										
				Local	20,210 14	15,069 78		5,140 36		5,140 36
				Base	20,210 14	15,069 78		5,140.36	0 00	5,140 36
05CN	718172109	PHILIP MORRIS INTERNATIONAL		COMMON STOCK NPV				30 Mar 2015	1 000000	23 Aug 2012 to 03 Jan 2013
15CSJBBGLDC		019 25 Mar 2015	225 000	Local	17,373 26	17,520 24		-146 98		-146 98
				Base	17,373 26	17,520 24		-146 98	0.00	-146 98



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05CM 718172109	PHILIP MORRIS INTERNATIONAL		COMMON STOCK NPV				05 Jun 2015	1 000000	21 Nov 2011 to 21 Nov 2011
15FCJBBMCT1	071 02 Jun 2015		465 000	Local	38,638 33	34,201 19	4,437 14		4,437 14
				Base	38,638 33	34,201 19	4,437 14	0 00	4,437 14
05CN 718172109	PHILIP MORRIS INTERNATIONAL		COMMON STOCK NPV				02 Sep 2014	1 000000	06 Jan 2012 to 06 Jan 2012
1405CNJJM7W	504 27 Aug 2014		120 000	Local	10,209 97	9,344.13	865 84		865 84
				Base	10,209 97	9,344 13	865 84	0 00	865 [redacted]
05CN 718172109	PHILIP MORRIS INTERNATIONAL		COMMON STOCK NPV				12 Mar 2015	1 000000	06 Jan 2012 to 11 Jan 2012
15CGJBBG9JB	663 09 Mar 2015		255 000	Local	20,462 12	19,856 27	605 85		605 85
				Base	20,462 12	19,856 27	605 85	0 00	605 85
05CM 718172109	PHILIP MORRIS INTERNATIONAL		COMMON STOCK NPV				15 Oct 2014	1 000000	21 Nov 2011 to 21 Nov 2011
14JHJBBF0S3	728 09 Oct 2014		360 000	Local	30,704 84	26,478 34	4,226 50		4,226 50
				Base	30,704 84	26,478 34	4,226 50	0 00	4,226 50
05CN 718172109	PHILIP MORRIS INTERNATIONAL		COMMON STOCK NPV				24 Mar 2015	1 000000	11 Jan 2012 to 11 Jan 2012
15COJBBFWL2	771 19 Mar 2015		100 000	Local	7,899 06	7,786 77	112 29		112 29
				Base	7,899 06	7,786 77	112 29	0 00	112 29
05CN 718172109	PHILIP MORRIS INTERNATIONAL		COMMON STOCK NPV				24 Mar 2015	1 000000	11 Jan 2012 to 11 Jan 2012
15COJBBFWL3	772 19 Mar 2015		100 000	Local	7,887 05	7,786 77	100 28		100 28
				Base	7,887 05	7,786 77	100 28	0 00	100 28
05CN 718172109	PHILIP MORRIS INTERNATIONAL		COMMON STOCK NPV				24 Mar 2015	1 000000	11 Jan 2012 to 11 Jan [redacted]
15COJBBFWL5	774 19 Mar 2015		200 000	Local	15,794 72	15,573 55	221 17		221 17
				Base	15,794.72	15,573 55	221 17	0 00	221.17
05CN 718172109	PHILIP MORRIS INTERNATIONAL		COMMON STOCK NPV				25 Mar 2015	1 000000	11 Jan 2012 to 18 Jan 2012
15CPJBBFVSB	788 20 Mar 2015		225 000	Local	17,805 24	17,520 24	285 00		285 00
				Base	17,805 24	17,520 24	285 00	0 00	285 00
05CN 718172109	PHILIP MORRIS INTERNATIONAL		COMMON STOCK NPV				26 Mar 2015	1 000000	18 Jan 2012 to 23 Aug 2012
15CQJBBFTJX	800 23 Mar 2015		400 000	Local	31,960 21	31,147 09	813 12		813 12
				Base	31,960.21	31,147 09	813 12	0 00	813 12

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718172109 Total		Local	198,734 80 / 187,214 59	11,520 21		11,520 21
		Base	198,734 80 / 187,214 59	11,520 21	0 00	11,520 21
05CN 74005P104	PRAXAIR INC	COMMON STOCK USD 01		02 Jun 2015	1 000000	05 Feb 2015 to 05 Feb 2015
15ETJBBHGHB	488 28 May 2015	75 000 Local	9,147 20 / 9,236 45	-89 25		-89 25
		Base	9,147 20 / 9,236 45	-89.25	0 00	-89
05CN 74144T108	T ROWE PRICE GROUP INC	COMMON STOCK USD 2		30 Apr 2015	1 000000	13 Jan 2014 to 13 Jan 2014
15DTJBBHX47	236 27 Apr 2015	100 000 Local	8,260 07 / 8,209 92	50 15		50 15
		Base	8,260 07 / 8,209.92	50 15	0 00	50 15
05CN 74144T108	T ROWE PRICE GROUP INC	COMMON STOCK USD 2		01 May 2015	1 000000	13 Jan 2014 to 17 Jan 2014
15DUJBBFXQG	255 28 Apr 2015	400 000 Local	32,908 87 / 32,839 69	69 18		69 18
		Base	32,908 87 / 32,839 69	69 18	0 00	69 18
05CN 74144T108	T ROWE PRICE GROUP INC	COMMON STOCK USD 2		30 Jan 2015	1.000000	07 Jan 2014 to 08 Jan 2014
15ARJBBFP1F	284 27 Jan 2015	100 000 Local	8,199 95 / 8,209 92	-9 97		-9 97
		Base	8,199 95 / 8,209 92	-9.97	0 00	-9 97
05CN 74144T108	T ROWE PRICE GROUP INC	COMMON STOCK USD 2		04 Feb 2015	1 000000	08 Jan 2014 to 09 Jan 2014
15BAJBBXGL7	326 30 Jan 2015	100 000 Local	7,896 54 / 8,209 92	-313 38		-313 38
		Base	7,896 54 / 8,209 92	-313 38	0 00	-313 38
05CN 74144T108	T ROWE PRICE GROUP INC	COMMON STOCK USD 2		04 Feb 2015	1 000000	09 Jan 2014 to 09 Jan
15BAJBBXGL8	327 30 Jan 2015	100 000 Local	7,945 82 / 8,209 92	-264 10		-264 10
		Base	7,945 82 / 8,209 92	-264 10	0 00	-264 10
05CN 74144T108	T ROWE PRICE GROUP INC	COMMON STOCK USD 2		06 Aug 2014	1 000000	02 Jan 2014 to 02 Jan 2014
1405CNJJMZ1	358 01 Aug 2014	75.000 Local	5,778 24 / 6,157 44	-379 20		-379 20
		Base	5,778.24 / 6,157 44	-379 20	0 00	-379 20
05CN 74144T108	T ROWE PRICE GROUP INC	COMMON STOCK USD 2		23 Feb 2015	1 000000	09 Jan 2014 to 09 Jan 2014
15BMJBBFV9L	469 18 Feb 2015	119.000 Local	9,705.84 / 9,769 81	-63 97		-63 97
		Base	9,705 84 / 9,769 81	-63 97	0 00	-63 97



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05CN	74144T108	T ROWE PRICE GROUP INC		COMMON STOCK USD 2					23 Feb 2015	1 000000 09 Jan 2014 to 13 Jan 2014
15BMJBBFV9N	471	18 Feb 2015		181 000	Local	14,793 14	14,859 96	-66 82		-66 82
					Base	14,793 14	14,859 96	-66 82	0 00	-66 82
05CN	74144T108	T ROWE PRICE GROUP INC		COMMON STOCK USD 2					03 Sep 2014	1 000000 02 Jan 2014 to 02 Jan 2014
1405CNJJM8C	525	28 Aug 2014		225.000	Local	18,160 47	18,472 32	-311 85		-311 85
					Base	18,160 47	18,472 32	-311 85	0 00	-311
05CN	74144T108	T ROWE PRICE GROUP INC		COMMON STOCK USD 2					06 Jul 2015	1 000000 17 Jan 2014 to 17 Jan 2014
15GAJBB2H2C	701	30 Jun 2015		100 000	Local	7,767 72	8,209 92	-442 20		-442 20
					Base	7,767 72	8,209 92	-442 20	0 00	-442 20
05CN	74144T108	T ROWE PRICE GROUP INC		COMMON STOCK USD 2					06 Jul 2015	1 000000 17 Jan 2014 to 29 Jan 2014
15GAJBB2H2H	703	30 Jun 2015		200 000	Local	15,581 07	16,419 85	-838 78		-838 78
					Base	15,581 07	16,419 85	-838 78	0 00	-838 78
05CN	74144T108	T ROWE PRICE GROUP INC		COMMON STOCK USD 2					16 Dec 2014	1 000000 03 Jan 2014 to 03 Jan 2014
14LJJBBF70T	720	11 Dec 2014		100 000	Local	8,498 70	8,209 92	288 78		288 78
					Base	8,498 70	8,209 92	288 78	0 00	288.78
05CN	74144T108	T ROWE PRICE GROUP INC		COMMON STOCK USD 2					20 Mar 2015	1 000000 13 Jan 2014 to 13 Jan 2014
15CMJBBFVCH	735	17 Mar 2015		75 000	Local	6,267 63	6,157 44	110 19		110 19
					Base	6,267 63	6,157 44	110 19	0 00	110 19
05CN	74144T108	T ROWE PRICE GROUP INC		COMMON STOCK USD 2					22 Dec 2014	1 000000 07 Jan 2014 to 07 Jan
14LNJBBFGFG	793	17 Dec 2014		100 000	Local	8,224 78	8,209 92	14 86		14 86
					Base	8,224 78	8,209 92	14 86	0 00	14 86
74144T108 Total					Local	159,988 84	162,145 95	-2,157 11		-2,157 11
					Base	159,988 84	162,145 95	-2,157 11	0 00	-2,157 11
05CJ	741511109	PRICESMART INC		COMMON STOCK USD 0001					10 Jul 2014	1 000000 10 Jul 2012 to 10 Jul 2012
1405CJJJKTM	439	07 Jul 2014		37.000	Local	3,268 80	2,699 35	569 45		569 45
					Base	3,268 80	2,699 35	569 45	0 00	569 45

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05CJ 741511109	PRICESMART INC		COMMON STOCK USD 0001		11 Jul 2014	1 000000	10 Jul 2012 to 10 Jul 2012
1405CJJJKTT	444 08 Jul 2014	48 000 Local	4,180 80	3,501.86	678 94		678 94
		Base	4,180.80	3,501 86	678 94	0 00	678 94
05CJ 741511109	PRICESMART INC		COMMON STOCK USD 0001		14 Jul 2014	1 000000	10 Jul 2012 to 11 Jul 2012
1405CJJJKTC	453 09 Jul 2014	69 000 Local	6,064 73	5,033 92	1,030 81		1,030 81
		Base	6,064 73	5,033 92	1,030 81	0 00	1,030 [redacted]
05CJ 741511109	PRICESMART INC		COMMON STOCK USD 0001		15 Jul 2014	1 000000	11 Jul 2012 to 11 Jul 2012
1405CJJJKVM	458 10 Jul 2014	111 000 Local	9,623 32	8,098 05	1,525 27		1,525 27
		Base	9,623 32	8,098 05	1,525 27	0 00	1,525 27
05C5 741511109	PRICESMART INC		COMMON STOCK USD 0001		30 Apr 2015	1 000000	11 Jul 2014 to 11 Jul 2014
15DUJBBHKC9	770 27 Apr 2015	1,346 000 Local	112,806 72	110,722 23	2,084 49		2,084 49
		Base	112,806 72	110,722 23	2,084 49	0 00	2,084 49
741511109 Total		Local	135,944 37	130,055 41	5,888 96		5,888 96
		Base	135,944 37	130,055 41	5,888 96	0 00	5,888 96
05CN 742718109	PROCTER + GAMBLE CO/THE		COMMON STOCK		05 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJMX7	345 31 Jul 2014	100 000 Local	7,782 65	6,803 54	979 11		979 11
		Base	7,782 65	6,803 54	979 11	0 00	979 11
05CN 742718109	PROCTER + GAMBLE CO/THE		COMMON STOCK		06 Aug 2014	1 000000	30 Dec 2011 to 30 Dec [redacted]
1405CNJJMZH	365 01 Aug 2014	400 000 Local	31,883 65	27,214 16	4,669 49		4,669.49
		Base	31,883 65	27,214 16	4,669 49	0 00	4,669 49
05CN 742718109	PROCTER + GAMBLE CO/THE		COMMON STOCK		04 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM9P	532 29 Aug 2014	100 000 Local	8,271 82	6,803 54	1,468 28		1,468 28
		Base	8,271 82	6,803 54	1,468 28	0 00	1,468 28
742718109 Total		Local	47,938 12	40,821 24	7,116 88		7,116 88
		Base	47,938 12	40,821 24	7,116 88	0 00	7,116 88

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net / Cost	Maturity Date / Security Gn/Ls	Rate / Curr Gn/Ls	Stl Date	Sell Rate / Trd Dts of Orig Buys	Net Gn/Ls
05CJ 74346Y103	PROS HOLDINGS INC		COMMON STOCK USD 001			05 Jun 2015	1 000000	19 Jun 2014 to	31 Jul 2014	
15FCJBBJ2RT	747 02 Jun 2015		835 000	Local	16,518 75	21,244 70	-4,725 95			-4,725 95
				Base	16,518.75	21,244 70	-4,725 95	0 00		-4,725 95
05CJ 74346Y103	PROS HOLDINGS INC		COMMON STOCK USD 001			08 Jun 2015	1 000000	31 Jul 2014 to	11 Aug 2014	
15FDJBBGN5D	750 03 Jun 2015		228.000	Local	4,615 93	5,800 95	-1,185 02			-1,185 02
				Base	4,615 93	5,800 95	-1,185 02	0 00		-1,185
05CJ 74346Y103	PROS HOLDINGS INC		COMMON STOCK USD 001			10 Jun 2015	1 000000	11 Aug 2014 to	26 Feb 2015	
15FFJBBKBLP	757 05 Jun 2015		623 000	Local	12,577 14	15,850 83	-3,273 69			-3,273 69
				Base	12,577 14	15,850 83	-3,273 69	0 00		-3,273.69
74346Y103 Total				Local	33,711 82	42,896 48	-9,184 66			-9,184.66
				Base	33,711 82	42,896 48	-9,184.66	0 00		-9,184 66
05CN 744320102	PRUDENTIAL FINANCIAL INC		COMMON STOCK USD 01			04 May 2015	1 000000	31 Oct 2014 to	31 Oct 2014	
15DVJBBLDKQ	267 29 Apr 2015		100 000	Local	8,221 08	8,658 17	-437 09			-437 09
				Base	8,221 08	8,658.17	-437 09	0 00		-437 09
05CN 744320102	PRUDENTIAL FINANCIAL INC		COMMON STOCK USD 01			01 Jul 2015	1 000000	31 Oct 2014 to	31 Oct 2014	
15FUJBBJGCK	662 26 Jun 2015		75 000	Local	6,798 67	6,493 62	305 05			305.05
				Base	6,798 67	6,493 62	305 05	0.00		305 05
744320102 Total				Local	15,019 75	15,151 79	-132 04			-132.
				Base	15,019 75	15,151 79	-132 04	0 00		-132 04
05C5 747525103	QUALCOMM INC		COMMON STOCK USD 0001			05 Jun 2015	1 000000	24 Sep 2009 to	24 Sep 2009	
15FBJBB32VQ	029 02 Jun 2015		872 000	Local	60,410 34	42,162 36	18,247 98			18,247 98
				Base	60,410 34	42,162 36	18,247 98	0 00		18,247 98
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001			20 Oct 2014	1 000000	30 Dec 2011 to	30 Dec 2011	
14JLJBBFDG9	171 15 Oct 2014		100 000	Local	7,140 37	5,721 90	1,418 47			1,418 47
				Base	7,140 37	5,721 90	1,418 47	0 00		1,418 47

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Fund Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate Stl Date	Sell Rate Trd Dts of Orig Buys
SSB Trade ID	Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls Net Gn/Ls
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001			21 Oct 2014	1 000000 30 Dec 2011 to 30 Dec 2011
14JMJBBDLFN	200 16 Oct 2014	200 000	Local	14,163 00	11,443 81	2,719.19	2,719 19
			Base	14,163 00	11,443 81	2,719 19	0 00 2,719.19
05CN 747525103	QUALCOMM INC		COMMON STOCK USD.0001			03 Feb 2015	1 000000 30 Dec 2011 to 30 Dec 2011
15ATJBBFF75	314 29 Jan 2015	600 000	Local	37,976 34	34,331 43	3,644 91	3,644 91
			Base	37,976 34	34,331 43	3,644 91	0 00 3,644 [redacted]
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001			04 Feb 2015	1 000000 30 Dec 2011 to 30 Dec 2011
15BAJBBXGMF	332 30 Jan 2015	200 000	Local	12,723 29	11,443 81	1,279 48	1,279.48
			Base	12,723 29	11,443 81	1,279 48	0 00 1,279 48
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001			05 Feb 2015	1 000000 30 Dec 2011 to 30 Dec 2011
15BBJBBFTLS	341 02 Feb 2015	100 000	Local	6,453 35	5,721 90	731 45	731 45
			Base	6,453 35	5,721.90	731.45	0 00 731 45
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001			05 Feb 2015	1 000000 30 Dec 2011 to 30 Dec 2011
15BBJBBFTLX	345 02 Feb 2015	100 000	Local	6,491 38	5,721 90	769 48	769 48
			Base	6,491 38	5,721 90	769 48	0 00 769 48
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001			05 Feb 2015	1 000000 30 Dec 2011 to 03 Jan 2012
15BBJBBFTL3	350 02 Feb 2015	200 000	Local	12,799 11	11,443 81	1,355 30	1,355 30
			Base	12,799 11	11,443 81	1,355 30	0 00 1,355 30
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001			05 Feb 2015	1 000000 03 Jan 2012 to 03 Jan [redacted]
15BBJBBFTL4	351 02 Feb 2015	200 000	Local	12,710 71	11,443 81	1,266 90	1,266 90
			Base	12,710 71	11,443 81	1,266 90	0 00 1,266 90
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001			07 Nov 2014	1 000000 30 Dec 2011 to 30 Dec 2011
14KCJBBD4SN	354 04 Nov 2014	200 000	Local	15,403 80	11,443 81	3,959 99	3,959 99
			Base	15,403 80	11,443 81	3,959 99	0 00 3,959 99
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001			10 Nov 2014	1 000000 30 Dec 2011 to 30 Dec 2011
14KDJBBFVQW	363 05 Nov 2014	100 000	Local	7,670 52	5,721 90	1,948 62	1,948 62
			Base	7,670 52	5,721 90	1,948 62	0 00 1,948 62

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001		10 Feb 2015	1 000000	03 Jan 2012 to 03 Jan 2012
15BEJBBJB1Q	383 05 Feb 2015	100 000 Local	6,689 89	5,721.90	967 99		967 99
		Base	6,689 89	5,721 90	967 99	0 00	967 99
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001		11 Feb 2015	1 000000	03 Jan 2012 to 03 Jan 2012
15BFJBBFLLV	399 06 Feb 2015	100 000 Local	6,720 85	5,721 91	998 94		998 94
		Base	6,720.85	5,721 91	998 94	0.00	998.[redacted]
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001		12 Feb 2015	1 000000	03 Jan 2012 to 03 Jan 2012
15BGJBBFL2S	422 09 Feb 2015	200 000 Local	13,626 91	11,443 81	2,183 10		2,183 10
		Base	13,626 91	11,443 81	2,183 10	0 00	2,183 10
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001		13 Feb 2015	1 000000	04 Jan 2012 to 04 Jan 2012
15BHJBBFL6G	428 10 Feb 2015	100 000 Local	6,945 84	5,721 90	1,223 94		1,223.94
		Base	6,945 84	5,721 90	1,223 94	0.00	1,223 94
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001		18 Feb 2015	1 000000	04 Jan 2012 to 04 Jan 2012
15BJJBBF0R2	448 12 Feb 2015	150 000 Local	10,463 67	8,582 86	1,880 81		1,880 81
		Base	10,463 67	8,582 86	1,880 81	0 00	1,880 81
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001		19 Feb 2015	1 000000	04 Jan 2012 to 04 Jan 2012
15BKJBBQXN3	453 13 Feb 2015	100 000 Local	7,064 36	5,721 90	1,342 46		1,342 46
		Base	7,064 36	5,721 90	1,342 46	0 00	1,342 46
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001		24 Feb 2015	1 000000	04 Jan 2012 to 04 Jan [redacted]
15BNJBBFLFJ	490 19 Feb 2015	225 000 Local	15,972 41	12,874 29	3,098 12		3,098 12
		Base	15,972 41	12,874 29	3,098 12	0 00	3,098 12
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001		03 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM8F	526 28 Aug 2014	250 000 Local	19,119 33	14,304 76	4,814 57		4,814 57
		Base	19,119 33	14,304 76	4,814 57	0 00	4,814 57
05CN 747525103	QUALCOMM INC		COMMON STOCK USD 0001		02 Mar 2015	1 000000	04 Jan 2012 to 04 Jan 2012
15BRJBBD8Z0	536 25 Feb 2015	100 000 Local	7,171 36	5,721 90	1,449 46		1,449 46
		Base	7,171 36	5,721 90	1,449 46	0 00	1,449 46

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05C5 747525103	QUALCOMM INC	COMMON STOCK USD 0001			04 Sep 2014	1 000000	29 Sep 2008 to 24 Sep 2009
1405C5JJJ11	555 29 Aug 2014	2,580 000 Local	195,944 60	86,739.42	109,205 18		109,205 18
		Base	195,944 60	86,739 42	109,205 18	0 00	109,205 18
05CN 747525103	QUALCOMM INC	COMMON STOCK USD 0001			05 Mar 2015	1 000000	04 Jan 2012 to 24 Jul 2012
15CBJBBFS5D	591 02 Mar 2015	100 000 Local	7,249.23	5,721 91	1,527.32		1,527.32
		Base	7,249 23	5,721 91	1,527 32	0.00	1,527 [redacted]
05CN 747525103	QUALCOMM INC	COMMON STOCK USD 0001			06 Mar 2015	1 000000	24 Jul 2012 to 30 Jun 2014
15CCJBBF5ZM	602 03 Mar 2015	200 000 Local	14,333 11	11,443 81	2,889 30		2,889 30
		Base	14,333 11	11,443 81	2,889 30	0 00	2,889 30
05CN 747525103	QUALCOMM INC	COMMON STOCK USD 0001			09 Mar 2015	1 000000	30 Jun 2014 to 24 Jul 2014
15CDJBBFVNZ	620 04 Mar 2015	200 000 Local	14,223 99	11,443 81	2,780 18		2,780 18
		Base	14,223 99	11,443 81	2,780 18	0 00	2,780 18
05CN 747525103	QUALCOMM INC	COMMON STOCK USD.0001			22 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LNJBBFGFM	798 17 Dec 2014	100 000 Local	7,126 84	5,721.90	1,404.94		1,404 94
		Base	7,126 84	5,721.90	1,404.94	0.00	1,404 94
747525103 Total							
		Local	526,594 60	353,486 52	173,108 08		173,108 08
		Base	526,594.60	353,486.52	173,108 08	0.00	173,108 08
05CJ 74838C106	QUIKSILVER INC	COMMON STOCK USD 01			14 Jul 2014	1 000000	17 Jul 2013 to 21 Aug [redacted]
1405CJJJKTH	455 09 Jul 2014	1,048 000 Local	3,484 00	6,616 98	-3,132 98		-3,132 98
		Base	3,484 00	6,616 98	-3,132 98	0 00	-3,132 98
05CJ 74838C106	QUIKSILVER INC	COMMON STOCK USD 01			15 Jul 2014	1 000000	21 Aug 2013 to 21 Aug 2013
1405CJJJKVP	459 10 Jul 2014	694 000 Local	2,307 70	4,381 85	-2,074 15		-2,074 15
		Base	2,307.70	4,381 85	-2,074 15	0 00	-2,074 15
05CJ 74838C106	QUIKSILVER INC	COMMON STOCK USD 01			22 Jul 2014	1 000000	21 Aug 2013 to 27 Aug 2013
1405CJJJKWX	485 17 Jul 2014	856 000 Local	2,886.53	5,404.71	-2,518 18		-2,518 18
		Base	2,886 53	5,404.71	-2,518 18	0 00	-2,518 18

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05CJ 74838C106	QUIKSILVER INC		COMMON STOCK USD 01				25 Jul 2014	1 000000	27 Aug 2013 to	20 Dec 2013
1405CJJJKXX	505 22 Jul 2014		1,047 000	Local	3,419 42	6,610 67	-3,191 25			-3,191 25
				Base	3,419 42	6,610 67	-3,191 25	0 00		-3,191 25
05CJ 74838C106	QUIKSILVER INC		COMMON STOCK USD 01				28 Jul 2014	1.000000	20 Dec 2013 to	14 Apr 2014
1405CJJJKX7	511 23 Jul 2014		1,197 000	Local	3,910 39	7,557 75	-3,647.36			-3,647 36
				Base	3,910 39	7,557.75	-3,647 36	0 00		-3,647 [redacted]
05CJ 74838C106	QUIKSILVER INC		COMMON STOCK USD 01				29 Jul 2014	1 000000	14 Apr 2014 to	15 Apr 2014
1405CJJJKZK	517 24 Jul 2014		898 000	Local	2,916 01	5,669 89	-2,753 88			-2,753 88
				Base	2,916 01	5,669 89	-2,753 88	0 00		-2,753.88
05CJ 74838C106	QUIKSILVER INC		COMMON STOCK USD 01				30 Jul 2014	1 000000	15 Apr 2014 to	23 Apr 2014
1405CJJJKZR	522 25 Jul 2014		797.000	Local	2,506 66	5,032 19	-2,525 53			-2,525 53
				Base	2,506 66	5,032 19	-2,525 53	0.00		-2,525 53
74838C106 Total				Local	21,430 71	41,274 04	-19,843 33			-19,843 33
				Base	21,430 71	41,274 04	-19,843 33	0 00		-19,843 33
05CN 755111507	RAYTHEON COMPANY		COMMON STOCK USD 01				02 Feb 2015	1 000000	02 Sep 2014 to	02 Sep 2014
15ASJBBDTG8	293 28 Jan 2015		100 000	Local	10,609 44	9,931 38	678 06			678 06
				Base	10,609 44	9,931 38	678 06	0 00		678 06
05CN 755111507	RAYTHEON COMPANY		COMMON STOCK USD 01				02 Feb 2015	1 000000	02 Sep 2014 to	05 Sep [redacted]
15ASJBBDTHC	296 28 Jan 2015		200 000	Local	21,203 47	19,862.77	1,340.70			1,340 70
				Base	21,203 47	19,862 77	1,340 70	0 00		1,340 70
05CN 755111507	RAYTHEON COMPANY		COMMON STOCK USD 01				02 Mar 2015	1 000000	22 Sep 2014 to	22 Sep 2014
15BRJBBD8ZQ	529 25 Feb 2015		75 000	Local	8,201 31	7,458 82	742 49			742 49
				Base	8,201 31	7,458 82	742 49	0 00		742 49
05CN 755111507	RAYTHEON COMPANY		COMMON STOCK USD 01				25 Mar 2015	1 000000	22 Sep 2014 to	22 Sep 2014
15CPJBBFVR0	779 20 Mar 2015		50 000	Local	5,624.89	4,972 55	652 34			652 34
				Base	5,624 89	4,972 55	652 34	0 00		652 34



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755111507 Total			Local	45,639 11	42,225 52	3,413 59			3,413 59
			Base	45,639 11	42,225 52	3,413 59	0 00		3,413 59
05CJ 756207106	RECEPTOS INC		COMMON STOCK USD 001			27 Oct 2014	1 000000	27 Jun 2014 to	27 Jun 2014
14JQJBBD0Z1	049 22 Oct 2014	54 000	Local	3,512 61	2,169 53	1,343 08			1,343 08
			Base	3,512 61	2,169 53	1,343 08	0 00		1,343
05CJ 756207106	RECEPTOS INC		COMMON STOCK USD 001			28 Oct 2014	1 000000	27 Jun 2014 to	27 Jun 2014
14JRJBBD2J5	057 23 Oct 2014	129 000	Local	8,360 40	5,182 77	3,177 63			3,177 63
			Base	8,360 40	5,182 77	3,177 63	0 00		3,177.63
756207106 Total			Local	11,873 01	7,352 30	4,520 71			4,520 71
			Base	11,873 01	7,352 30	4,520 71	0 00		4,520 71
05C5 756577102	RED HAT INC		COMMON STOCK USD 0001			05 Jun 2015	1 000000	28 Mar 2013 to	07 Aug 2013
15FBJBB32V0	035 02 Jun 2015	1,259 000	Local	97,535 57	63,480 56	34,055 01			34,055 01
			Base	97,535 57	63,480 56	34,055 01	0 00		34,055 01
05C5 756577102	RED HAT INC		COMMON STOCK USD 0001			28 Jan 2015	1 000000	28 Mar 2013 to	28 Mar 2013
15APJBBN35T	676 23 Jan 2015	928 000	Local	61,352 52	46,791 07	14,561 45			14,561 45
			Base	61,352.52	46,791 07	14,561 45	0 00		14,561 45
756577102 Total			Local	158,888 09	110,271 63	48,616 46			48,616 46
			Base	158,888 09	110,271 63	48,616 46	0 00		48,616 46
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD.01			23 Dec 2014	1 000000	09 Sep 2014 to	11 Sep 2014
14LOJBBFX3C	012 18 Dec 2014	300 000	Local	11,996 73	11,621.56	375.17			375 17
			Base	11,996 73	11,621 56	375 17	0 00		375 17
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD.01			31 Mar 2015	1.000000	24 Sep 2014 to	24 Sep 2014
15CTJBBF3GM	027 26 Mar 2015	100 000	Local	4,028 27	3,873 85	154 42			154.42
			Base	4,028 27	3,873 85	154 42	0 00		154 42



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05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01					01 Apr 2015	1 000000 25 Sep 2014 to 25 Sep 2014
15CUJBBF8TR	040 27 Mar 2015		100 000	Local	4,021 23	3,873 86	147 37		147 37
				Base	4,021 23	3,873 86	147 37	0 00	147 37
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01					01 Apr 2015	1 000000 25 Sep 2014 to 25 Sep 2014
15CUJBBF8TW	044 27 Mar 2015		200 000	Local	8,028.93	7,747 71	281 22		281 22
				Base	8,028 93	7,747 71	281 22	0 00	281 [redacted]
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01					02 Apr 2015	1.000000 25 Sep 2014 to 25 Sep 2014
15CVJBBKT9H	056 30 Mar 2015		100 000	Local	4,013 32	3,873 85	139 47		139 47
				Base	4,013 32	3,873 85	139 47	0 00	139 47
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01					02 Apr 2015	1 000000 26 Sep 2014 to 26 Sep 2014
15CVJBBKT9N	061 30 Mar 2015		200 000	Local	8,029 27	7,747 71	281 56		281 56
				Base	8,029 27	7,747 71	281 56	0.00	281 56
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01					02 Apr 2015	1 000000 26 Sep 2014 to 26 Sep 2014
15CVJBBKT9Q	063 30 Mar 2015		200 000	Local	8,050.53	7,747 71	302.82		302 82
				Base	8,050 53	7,747 71	302 82	0 00	302 82
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01					06 Apr 2015	1 000000 26 Sep 2014 to 29 Sep 2014
15DAJBB0G3B	070 31 Mar 2015		200.000	Local	8,087.23	7,747.71	339 52		339.52
				Base	8,087 23	7,747 71	339 52	0 00	339.52
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01					06 Apr 2015	1 000000 29 Sep 2014 to 30 Sep [redacted]
15DAJBB0G3C	071 31 Mar 2015		200 000	Local	8,084 19	7,747 71	336 48		336 48
				Base	8,084 19	7,747 71	336 48	0 00	336 48
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01					07 Apr 2015	1 000000 01 Oct 2014 to 01 Oct 2014
15DBJBBJNCS	074 01 Apr 2015		50 000	Local	2,008 87	1,936 93	71 94		71 94
				Base	2,008 87	1,936 93	71 94	0 00	71 94
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01					08 Apr 2015	1 000000 01 Oct 2014 to 01 Oct 2014
15DDJBBFH41	085 02 Apr 2015		200 000	Local	7,965 25	7,747 71	217 54		217.54
				Base	7,965 25	7,747 71	217 54	0 00	217 54

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SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
05CN	760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01			09 Apr 2015	1 000000	01 Oct 2014 to 01 Oct 2014
15DEJBBH88Q	094	06 Apr 2015	100 000 Local	4,058 39	3,873 86		184 53		184 53
			Base	4,058 39	3,873 86		184 53	0 00	184 53
05CN	760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01			09 Apr 2015	1 000000	01 Oct 2014 to 01 Oct 2014
15DEJBBH88R	095	06 Apr 2015	100 000 Local	4,054 36	3,873 85		180 51		180 51
			Base	4,054 36	3,873 85		180 51	0 00	180 [redacted]
05CN	760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01			09 Apr 2015	1 000000	01 Oct 2014 to 01 Oct 2014
15DEJBBH88S	096	06 Apr 2015	100 000 Local	4,055 88	3,873 86		182 02		182 02
			Base	4,055 88	3,873 86		182.02	0.00	182.02
05CN	760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01			13 Apr 2015	1 000000	01 Oct 2014 to 01 Oct 2014
15DGJBBGBH1	110	08 Apr 2015	100 000 Local	4,051 32	3,873 85		177 47		177 47
			Base	4,051 32	3,873 85		177 47	0.00	177 47
05CN	760759100	REPUBLIC SERVICES INC		COMMON STOCK USD.01			15 Apr 2015	1 000000	01 Oct 2014 to 01 Oct 2014
15DIJBBF20Z	125	10 Apr 2015	150 000 Local	6,147.59	5,810 78		336 81		336 81
			Base	6,147.59	5,810 78		336 81	0 00	336 81
05CN	760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01			15 Apr 2015	1 000000	01 Oct 2014 to 01 Oct 2014
15DIJBBF204	130	10 Apr 2015	400 000 Local	16,369 05	15,495 42		873 63		873 63
			Base	16,369 05	15,495 42		873 63	0 00	873 63
05CN	760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01			15 Apr 2015	1 000000	15 Oct 2014 to 15 Oct [redacted]
15DIJBBF205	131	10 Apr 2015	500 000 Local	20,486 82	19,369 28	1,117 54			1,117 54
			Base	20,486 82	19,369 28	1,117 54		0 00	1,117 54
05CN	760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01			12 Nov 2014	1 000000	05 Sep 2014 to 05 Sep 2014
14KEJBBJQBR	373	06 Nov 2014	200 000 Local	7,747 16	7,747 71		-0 55		-0 55
			Base	7,747 16	7,747 71		-0 55	0 00	-0.55
05CN	760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01			20 Nov 2014	1 000000	08 Sep 2014 to 08 Sep 2014
14KLJBBF14C	438	17 Nov 2014	200 000 Local	7,952 86	7,747 71		205 15		205.15
			Base	7,952 86	7,747 71		205 15	0 00	205 15

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05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01				01 Dec 2014	1 000000	08 Sep 2014 to 09 Sep 2014
14KRJBBF732	504 25 Nov 2014		200 000	Local	7,897 74	7,747 71	150 03		150 03
				Base	7,897 74	7,747 71	150 03	0 00	150 03
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01				18 Mar 2015	1 000000	12 Sep 2014 to 12 Sep 2014
15CKJBBN38J	709 13 Mar 2015		100 000	Local	4,049 47	3,873.85	175 62		175 62
				Base	4,049 47	3,873 85	175 62	0 00	175 [redacted]
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01				18 Mar 2015	1 000000	12 Sep 2014 to 12 Sep 2014
15CKJBBN38M	712 13 Mar 2015		100 000	Local	4,068 47	3,873 86	194 61		194 61
				Base	4,068 47	3,873 86	194.61	0 00	194 61
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01				18 Mar 2015	1 000000	12 Sep 2014 to 12 Sep 2014
15CKJBBN38P	714 13 Mar 2015		100 000	Local	4,046 38	3,873 85	172 53		172 53
				Base	4,046 38	3,873 85	172 53	0 00	172 53
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01				19 Mar 2015	1 000000	12 Sep 2014 to 17 Sep 2014
15CLJBBFPLK	729 16 Mar 2015		300 000	Local	12,437 89	11,621 57	816 32		816 32
				Base	12,437 89	11,621 57	816 32	0 00	816 32
05CN 760759100	REPUBLIC SERVICES INC		COMMON STOCK USD 01				19 Dec 2014	1 000000	09 Sep 2014 to 09 Sep 2014
14LMJBBFWGS	774 16 Dec 2014		100 000	Local	3,922 58	3,873 86	48 72		48 72
				Base	3,922 58	3,873 86	48 72	0 00	48 72
760759100 Total				Local	185,659 78	178,197 33	7,462 45		7,462 45
				Base	185,659 78	178,197 33	7,462 45	0 00	7,462 45
05CJ 768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD 0001				17 Jul 2014	1 000000	19 Mar 2013 to 31 Jul 2013
1405CJJJKVX	466 14 Jul 2014		1,191 000	Local	22,650 05	18,800 62	3,849 43		3,849 43
				Base	22,650 05	18,800 62	3,849 43	0 00	3,849 43
05CJ 768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD 0001				18 Jul 2014	1 000000	31 Jul 2013 to 31 Jul 2013
1405CJJJKV2	469 15 Jul 2014		292 000	Local	5,332.76	4,609.39	723 37		723 37
				Base	5,332.76	4,609 39	723 37	0 00	723 37

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05CJ 768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD 0001				29 Jul 2014	1.000000 31 Jul 2013 to 31 Jul 2013
1405CJJJKXH	516 24 Jul 2014	489.000	Local	8,752 80	7,719 14	1,033 66		1,033 66
			Base	8,752 80	7,719 14	1,033 66	0 00	1,033 66
05CJ 768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD 0001				30 Jul 2014	1 000000 31 Jul 2013 to 31 Jul 2013
1405CJJJKZP	521 25 Jul 2014	92 000	Local	1,677 68	1,452 27	225 41		225 41
			Base	1,677 68	1,452 27	225 41	0 00	225
05CJ 768573107	RIVERBED TECHNOLOGY INC		COMMON STOCK USD 0001				27 Apr 2015	1 000000 31 Jul 2013 to 20 Nov 2014
15DSJBBLCL0	625 27 Apr 2015	833 000	Local	17,493 00	13,172 46	4,320 54		4,320 54
			Base	17,493 00	13,172 46	4,320.54	0 00	4,320 54
768573107 Total								
			Local	55,906 29	45,753 88	10,152 41		10,152 41
			Base	55,906 29	45,753 88	10,152 41	0.00	10,152 41
05CJ 76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD 01				03 Nov 2014	1 000000 03 Nov 2010 to 03 Nov 2010
14JVJBBDG91	073 29 Oct 2014	279 000	Local	6,201 08	3,581.82	2,619 26		2,619 26
			Base	6,201.08	3,581 82	2,619 26	0 00	2,619 26
05CJ 76973Q105	ROADRUNNER TRANSPORTATION SY		COMMON STOCK USD 01				22 Jul 2014	1 000000 03 Nov 2010 to 03 Nov 2010
1405CJJJKVD	477 17 Jul 2014	52 000	Local	1,433 34	667 58	765 76		765 76
			Base	1,433 34	667 58	765 76	0 00	765 76
76973Q105 Total								
			Local	7,634 42	4,249 40	3,385 02		3,385 02
			Base	7,634 42	4,249.40	3,385 02	0 00	3,385 02
05CN 770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001				30 Apr 2015	1 000000 11 Dec 2013 to 11 Dec 2013
15DTJBBHX48	237 27 Apr 2015	100 000	Local	5,648 29	4,071 02	1,577 27		1,577 27
			Base	5,648 29	4,071 02	1,577 27	0.00	1,577 27
05CN 770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001				27 Oct 2014	1 000000 26 Nov 2013 to 27 Nov 2013
14JQJBBD6L7	249 22 Oct 2014	100 000	Local	5,156 36	4,071.02	1,085 34		1,085 34
			Base	5,156 36	4,071 02	1,085 34	0 00	1,085 34

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05CN 770323103	ROBERT HALF INTL INC	COMMON STOCK USD 001			01 May 2015	1.000000	11 Dec 2013 to 11 Dec 2013
15DUJBBFXP8	249 28 Apr 2015	100 000 Local	5,598 74	4,071 02	1,527 72		1,527 72
		Base	5,598 74	4,071 02	1,527 72	0 00	1,527.72
05CN 770323103	ROBERT HALF INTL INC	COMMON STOCK USD 001			01 May 2015	1 000000	16 Dec 2013 to 16 Dec 2013
15DUJBBFXP9	250 28 Apr 2015	100 000 Local	5,580.40	4,071.02	1,509 38		1,509 38
		Base	5,580.40	4,071 02	1,509 38	0 00	1,509 [redacted]
05CN 770323103	ROBERT HALF INTL INC	COMMON STOCK USD 001			27 Jan 2015	1 000000	05 Dec 2013 to 05 Dec 2013
15AOJBBFQH2	252 22 Jan 2015	100 000 Local	5,871 93	4,071 02	1,800 91		1,800 91
		Base	5,871 93	4,071 02	1,800.91	0 00	1,800 91
05CN 770323103	ROBERT HALF INTL INC	COMMON STOCK USD 001			27 Jan 2015	1 000000	05 Dec 2013 to 09 Dec 2013
15AOJBBFQH4	254 22 Jan 2015	100 000 Local	5,873 95	4,071 02	1,802 93		1,802 93
		Base	5,873 95	4,071 02	1,802 93	0 00	1,802 93
05CN 770323103	ROBERT HALF INTL INC	COMMON STOCK USD 001			04 May 2015	1 000000	24 Dec 2013 to 24 Dec 2013
15DVJBBLDKN	265 29 Apr 2015	100.000 Local	5,546 79	4,071 02	1,475 77		1,475 77
		Base	5,546 79	4,071 02	1,475 77	0 00	1,475 77
05CN 770323103	ROBERT HALF INTL INC	COMMON STOCK USD 001			04 May 2015	1 000000	27 Dec 2013 to 27 Dec 2013
15DVJBBLDKX	273 29 Apr 2015	200 000 Local	11,101 15	8,142 04	2,959 11		2,959.11
		Base	11,101 15	8,142 04	2,959 11	0 00	2,959 11
05CN 770323103	ROBERT HALF INTL INC	COMMON STOCK USD 001			04 May 2015	1 000000	31 Dec 2013 to 13 Jan [redacted]
15DVJBBLDK0	275 29 Apr 2015	400 000 Local	22,205 67	16,284 08	5,921 59		5,921 59
		Base	22,205.67	16,284 08	5,921 59	0 00	5,921 59
05CN 770323103	ROBERT HALF INTL INC	COMMON STOCK USD 001			31 Oct 2014	1 000000	27 Nov 2013 to 27 Nov 2013
14JUJBBDT38	297 28 Oct 2014	100 000 Local	5,271 53	4,071 02	1,200 51		1,200 51
		Base	5,271 53	4,071 02	1,200 51	0 00	1,200 51
05CN 770323103	ROBERT HALF INTL INC	COMMON STOCK USD 001			05 May 2015	1 000000	13 Jan 2014 to 20 Oct 2014
15EAJBB3ZCR	303 30 Apr 2015	600 000 Local	33,130 48	24,426 12	8,704.36		8,704 36
		Base	33,130 48	24,426 12	8,704 36	0 00	8,704 36

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05CN 770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001				04 Nov 2014	1 000000	27 Nov 2013 to 03 Dec 2013
14JWJBBJB1S	311 30 Oct 2014		100 000	Local	5,348 87	4,071 02	1,277 85		1,277 85
				Base	5,348 87	4,071 02	1,277 85	0 00	1,277 85
05CN 770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001				06 Nov 2014	1.000000	03 Dec 2013 to 03 Dec 2013
14KBJBBFQ8L	335 03 Nov 2014		100 000	Local	5,496 92	4,071 02	1,425 90		1,425 90
				Base	5,496 92	4,071 02	1,425 90	0 00	1,425 [redacted]
05CN 770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001				13 Nov 2014	1 000000	03 Dec 2013 to 04 Dec 2013
14KFJBBGB0V	383 07 Nov 2014		100 000	Local	5,595 96	4,071 02	1,524.94		1,524 94
				Base	5,595 96	4,071 02	1,524.94	0 00	1,524 94
05CN 770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001				13 Nov 2014	1 000000	04 Dec 2013 to 05 Dec 2013
14KFJBBGB0Z	386 07 Nov 2014		150 000	Local	8,361 61	6,106 53	2,255 08		2,255.08
				Base	8,361 61	6,106 53	2,255 08	0 00	2,255 08
05CN 770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001				17 Nov 2014	1 000000	05 Dec 2013 to 05 Dec 2013
14KIJBBF167	398 12 Nov 2014		100 000	Local	5,698 37	4,071 02	1,627 35		1,627.35
				Base	5,698 37	4,071 02	1,627 35	0 00	1,627 35
05CN 770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001				04 Sep 2014	1 000000	26 Nov 2013 to 26 Nov 2013
1405CNJJM9R	533 29 Aug 2014		125 000	Local	6,280 48	4,960 15	1,320 33		1,320 33
				Base	6,280.48	4,960 15	1,320 33	0 00	1,320 33
05CN 770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001				05 Sep 2014	1 000000	26 Nov 2013 to 26 Nov [redacted]
1405CNJJMBT	550 02 Sep 2014		150 000	Local	7,625 08	5,952 18	1,672 90		1,672 90
				Base	7,625 08	5,952 18	1,672 90	0 00	1,672 90
05CN 770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001				23 Mar 2015	1 000000	09 Dec 2013 to 09 Dec 2013
15CNJBBFLZN	756 18 Mar 2015		75 000	Local	4,649 74	3,053 27	1,596 47		1,596 47
				Base	4,649 74	3,053 27	1,596 47	0 00	1,596 47
05CN 770323103	ROBERT HALF INTL INC		COMMON STOCK USD 001				23 Mar 2015	1 000000	10 Dec 2013 to 10 Dec 2013
15CNJBBFLZ3	767 18 Mar 2015		200 000	Local	12,396 13	8,142 04	4,254 09		4,254 09
				Base	12,396 13	8,142 04	4,254 09	0 00	4,254 09

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770323103 Total			Local	172,438 45	125,918 65	46,519 80			46,519.80
			Base	172,438 45	125,918 65	46,519 80	0.00		46,519 80
05CJ 774415103	ROCKWOOD HOLDINGS INC		COMMON STOCK USD 01			13 Jan 2015	1 000000	06 Oct 2011 to 20 Dec 2013	
15AHJBBNLNK	285 13 Jan 2015	1,412 000	Local	111,861 27	42,945 76	68,915 51			68,915 51
			Base	111,861 27	42,945 76	68,915 51	0 00		68,915 [redacted]
05C5 776696106	ROPER TECHNOLOGIES INC		COMMON STOCK USD 01			05 Jun 2015	1 000000	19 Nov 2008 to 19 Nov 2008	
15FBJBB32VC	020 02 Jun 2015	516 000	Local	90,566 65	34,504.98	56,061 67			56,061 67
			Base	90,566 65	34,504 98	56,061 67	0 00		56,061 67
05CN 783549108	RYDER SYSTEM INC		COMMON STOCK USD 5			05 Jan 2015	1 000000	24 Jan 2014 to 24 Jan 2014	
14LVJBBJZ03	067 30 Dec 2014	100 000	Local	9,394 77	7,717.38	1,677 39			1,677 39
			Base	9,394 77	7,717 38	1,677 39	0 00		1,677 39
05CN 783549108	RYDER SYSTEM INC		COMMON STOCK USD 5			24 Apr 2015	1 000000	27 Jan 2014 to 27 Jan 2014	
15DPJBBGS1Z	192 21 Apr 2015	50 000	Local	4,829.55	3,858 69	970 86			970 86
			Base	4,829 55	3,858 69	970 86	0 00		970 86
05CN 783549108	RYDER SYSTEM INC		COMMON STOCK USD.5			28 Oct 2014	1 000000	24 Jan 2014 to 24 Jan 2014	
14JRJBBFC2B	270 23 Oct 2014	100 000	Local	8,479 13	7,448 93	1,030 20			1,030 20
			Base	8,479 13	7,448 93	1,030 20	0 00		1,030 [redacted]
05CN 783549108	RYDER SYSTEM INC		COMMON STOCK USD 5			03 Nov 2014	1 000000	24 Jan 2014 to 24 Jan 2014	
14JVJBBD1VG	306 29 Oct 2014	50 000	Local	4,384 54	3,724 46	660 08			660 08
			Base	4,384 54	3,724 46	660 08	0 00		660 08
05CN 783549108	RYDER SYSTEM INC		COMMON STOCK USD 5			12 Nov 2014	1.000000	24 Jan 2014 to 24 Jan 2014	
14KEJBBJQBL	370 06 Nov 2014	75 000	Local	6,826 75	5,586 70	1,240 05			1,240 05
			Base	6,826 75	5,586 70	1,240 05	0 00		1,240 05
05CN 783549108	RYDER SYSTEM INC		COMMON STOCK USD 5			20 Mar 2015	1 000000	24 Jan 2014 to 24 Jan 2014	
15CMJBBFVCR	743 17 Mar 2015	125 000	Local	11,869 81	9,646 73	2,223 08			2,223 08
			Base	11,869 81	9,646 73	2,223 08	0 00		2,223 08

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05CN 783549108	RYDER SYSTEM INC	COMMON STOCK USD 5			26 Mar 2015	1 000000	24 Jan 2014 to 27 Jan 2014
15CQJBBFTJT	797 23 Mar 2015	100 000 Local	9,920 95	7,717 38	2,203.57		2,203 57
		Base	9,920.95	7,717 38	2,203 57	0 00	2,203 57
783549108 Total		Local	55,705 50	45,700.27	10,005 23		10,005 23
		Base	55,705 50	45,700 27	10,005.23	0.00	10,005.
05C5 784117103	SEI INVESTMENTS COMPANY	COMMON STOCK USD 01			05 Jun 2015	1 000000	01 Mar 2012 to 24 May 2012
15FBJBB32WB	045 02 Jun 2015	2,499 000 Local	119,178 86	58,807 01	60,371 85		60,371 85
		Base	119,178 86	58,807 01	60,371 85	0 00	60,371 85
05CN 790849103	ST JUDE MEDICAL INC	COMMON STOCK USD 1			02 Jan 2015	1 000000	24 Apr 2014 to 24 Apr 2014
14LUJBBD9LB	052 29 Dec 2014	100 000 Local	6,651 84	6,331 54	320 30		320 30
		Base	6,651 84	6,331 54	320 30	0 00	320 30
05CN 790849103	ST JUDE MEDICAL INC	COMMON STOCK USD 1			16 Apr 2015	1 000000	24 Apr 2014 to 24 Apr 2014
15DJJBBG6Z3	135 13 Apr 2015	75 000 Local	5,174 23	4,757 64	416 59		416 59
		Base	5,174 23	4,757 64	416 59	0 00	416 59
05CN 790849103	ST JUDE MEDICAL INC	COMMON STOCK USD 1			24 Apr 2015	1 000000	24 Apr 2014 to 24 Apr 2014
15DPJBBGS12	195 21 Apr 2015	100.000 Local	6,894 13	6,343 52	550 61		550 61
		Base	6,894 13	6,343 52	550 61	0 00	550 61
05CN 790849103	ST JUDE MEDICAL INC	COMMON STOCK USD 1			27 Apr 2015	1 000000	24 Apr 2014 to 24 Apr 2
15DQJBBFKZN	205 22 Apr 2015	100 000 Local	7,348 65	6,343 52	1,005 13		1,005 13
		Base	7,348 65	6,343 52	1,005 13	0 00	1,005.13
05CN 790849103	ST JUDE MEDICAL INC	COMMON STOCK USD 1			27 Apr 2015	1 000000	24 Apr 2014 to 24 Apr 2014
15DQJBBFKZR	208 22 Apr 2015	100 000 Local	7,202 86	6,343 51	859 35		859 35
		Base	7,202 86	6,343 51	859 35	0 00	859 35
05CN 790849103	ST JUDE MEDICAL INC	COMMON STOCK USD 1			12 May 2015	1 000000	24 Apr 2014 to 25 Apr 2014
15EFJBBGWQ	358 07 May 2015	200 000 Local	14,276 37	12,687 03	1,589 34		1,589 34
		Base	14,276 37	12,687 03	1,589 34	0 00	1,589 34

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05CN 790849103	ST JUDE MEDICAL INC		COMMON STOCK USD 1				15 May 2015	1 000000	25 Apr 2014 to	28 Apr 2014
15EIJBBHJTG	386 12 May 2015		100 000	Local	7,195 94	6,343 51	852 43			852 43
				Base	7,195 94	6,343 51	852 43	0 00		852 43
05CN 790849103	ST JUDE MEDICAL INC		COMMON STOCK USD 1				19 May 2015	1.000000	28 Apr 2014 to	28 Apr 2014
15EKJBBN1VC	413 14 May 2015		100 000	Local	7,458 86	6,343 52	1,115 34			1,115.34
				Base	7,458 86	6,343 52	1,115 34	0 00		1,115 [redacted]
05CN 790849103	ST JUDE MEDICAL INC		COMMON STOCK USD 1				19 May 2015	1 000000	28 Apr 2014 to	28 Apr 2014
15EKJBBN1VH	416 14 May 2015		100 000	Local	7,355 35	6,343 51	1,011 84			1,011 84
				Base	7,355 35	6,343.51	1,011 84	0 00		1,011.84
05CN 790849103	ST JUDE MEDICAL INC		COMMON STOCK USD 1				09 Sep 2014	1 000000	24 Apr 2014 to	24 Apr 2014
1405CNJJMCM	565 04 Sep 2014		200 000	Local	13,100 71	12,718.12	382 59			382.59
				Base	13,100 71	12,718.12	382 59	0 00		382 59
05CN 790849103	ST JUDE MEDICAL INC		COMMON STOCK USD 1				05 Mar 2015	1 000000	24 Apr 2014 to	24 Apr 2014
15CBJBBFS47	586 02 Mar 2015		50 000	Local	3,429 33	3,165 77	263 56			263 56
				Base	3,429 33	3,165 77	263 56	0.00		263.56
05CN 790849103	ST JUDE MEDICAL INC		COMMON STOCK USD 1				25 Jun 2015	1 000000	28 Apr 2014 to	28 Apr 2014
15FQJBBHLG7	633 22 Jun 2015		100 000	Local	7,619 22	6,343 52	1,275 70			1,275 70
				Base	7,619 22	6,343 52	1,275.70	0 00		1,275 70
05CN 790849103	ST JUDE MEDICAL INC		COMMON STOCK USD 1				06 Jul 2015	1 000000	28 Apr 2014 to	28 Apr [redacted]
15GAJBB2H1R	693 30 Jun 2015		50 000	Local	3,664 39	3,171 76	492 63			492 63
				Base	3,664 39	3,171 76	492 63	0 00		492 63
05CN 790849103	ST JUDE MEDICAL INC		COMMON STOCK USD 1				06 Jul 2015	1 000000	28 Apr 2014 to	29 Apr 2014
15GAJBB2H1X	695 30 Jun 2015		50.000	Local	3,649.95	3,171 76	478 19			478 19
				Base	3,649 95	3,171 76	478 19	0 00		478 19
790849103 Total				Local	101,021 83	90,408 23	10,613 60			10,613 60
				Base	101,021 83	90,408 23	10,613 60	0 00		10,613 60

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05CJ 803062108	SAPIENT CORPORATION		COMMON STOCK USD 01				09 Feb 2015	1 000000	03 May 2012 to	12 Sep 2014
15BFJBBG886	377 05 Feb 2015		3,971 000	Local	99,275 00	54,188 14	45,086 86			45,086 86
				Base	99,275 00	54,188 14	45,086 86	0 00		45,086 86
05C5 806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01				31 Jul 2014	1 000000	06 Jan 2012 to	03 Apr 2012
1405C5JJJ01	518 28 Jul 2014		981 000	Local	109,496 59	56,951 42	52,545 17			52,545 [redacted]
				Base	109,496 59	56,951 42	52,545 17	0 00		52,545 [redacted]
05C5 806857108	SCHLUMBERGER LTD		COMMON STOCK USD 01				04 Sep 2014	1 000000	03 Apr 2012 to	03 Apr 2012
1405C5JJJ1T	552 29 Aug 2014		1,286 000	Local	140,657 89	74,658 02	65,999 87			65,999 87
				Base	140,657 89	74,658 02	65,999 87	0 00		65,999 87
806857108 Total				Local	250,154 48	131,609 44	118,545 04			118,545 04
				Base	250,154 48	131,609 44	118,545 04	0 00		118,545 04
05CJ 812578102	SEATTLE GENETICS INC		COMMON STOCK USD 001				30 Oct 2014	1 000000	12 Oct 2012 to	15 Oct 2012
14JTJBBD774	067 27 Oct 2014		264 000	Local	9,309 22	7,101 15	2,208 07			2,208 07
				Base	9,309 22	7,101 15	2,208 07	0 00		2,208 07
05CJ 812578102	SEATTLE GENETICS INC		COMMON STOCK USD 001				04 Nov 2014	1 000000	15 Oct 2012 to	27 Dec 2012
14JWJBBHP19	078 30 Oct 2014		559.000	Local	19,775 41	15,036 13	4,739 28			4,739 28
				Base	19,775 41	15,036 13	4,739 28	0 00		4,739 28
05CJ 812578102	SEATTLE GENETICS INC		COMMON STOCK USD 001				12 Nov 2014	1 000000	27 Dec 2012 to	10 Dec [redacted]
14KEJBBH7ZQ	095 06 Nov 2014		408 000	Local	13,805 27	10,974 50	2,830 77			2,830 77
				Base	13,805 27	10,974 50	2,830 77	0 00		2,830.77
812578102 Total				Local	42,889 90	33,111 78	9,778 12			9,778 12
				Base	42,889 90	33,111 78	9,778 12	0 00		9,778 12
05CJ 819047101	SHAKE SHACK INC CLASS A		COMMON STOCK USD 01				04 Feb 2015	1 000000	29 Jan 2015 to	29 Jan 2015
15BAJBB3337	354 30 Jan 2015		40.000	Local	1,878.75	840.00	1,038 75			1,038.75
				Base	1,878 75	840 00	1,038 75	0 00		1,038 75

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				30 Mar 2015	1 000000	10 Sep 2014 to 10 Sep 2014
15CSJBBGLC7	015 25 Mar 2015		100 000	Local	11,506 55	10,006 19	1,500 36		1,500.36
				Base	11,506 55	10,006 19	1,500 36	0 00	1,500 36
05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				30 Oct 2014	1 000000	04 Sep 2014 to 04 Sep 2014
14JTJBBFQ2L	287 27 Oct 2014		100 000	Local	10,298 45	10,038 84	259 61		259 61
				Base	10,298 45	10,038.84	259.61	0 00	259 [redacted]
05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				05 May 2015	1 000000	10 Sep 2014 to 11 Sep 2014
15EAJBB3ZB9	289 30 Apr 2015		100 000	Local	11,648 56	10,006 19	1,642 37		1,642 37
				Base	11,648 56	10,006 19	1,642 37	0 00	1,642 37
05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				06 May 2015	1 000000	11 Sep 2014 to 12 Sep 2014
15EBJBBL5HX	306 01 May 2015		75 000	Local	8,776 66	7,504 64	1,272 02		1,272 02
				Base	8,776 66	7,504 64	1,272 02	0 00	1,272 02
05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				04 Nov 2014	1 000000	04 Sep 2014 to 04 Sep 2014
14JWJBBJB1V	313 30 Oct 2014		100 000	Local	10,204 54	10,038 84	165.70		165.70
				Base	10,204.54	10,038 84	165 70	0.00	165.70
05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				10 Nov 2014	1.000000	05 Sep 2014 to 05 Sep 2014
14KDJBBFVQQ	358 05 Nov 2014		75 000	Local	7,894 77	7,529 13	365 64		365 64
				Base	7,894 77	7,529 13	365 64	0.00	365 64
05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				09 Feb 2015	1 000000	09 Sep 2014 to 10 Sep [redacted]
15BDJBBFCLF	367 04 Feb 2015		100 000	Local	11,318 45	10,006 19	1,312 26		1,312 26
				Base	11,318 45	10,006 19	1,312 26	0 00	1,312 26
05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				12 Nov 2014	1 000000	05 Sep 2014 to 08 Sep 2014
14KEJBBJQBK	369 06 Nov 2014		50 000	Local	5,286 55	5,019 42	267 13		267 13
				Base	5,286 55	5,019 42	267 13	0 00	267 13
05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				13 Nov 2014	1 000000	08 Sep 2014 to 08 Sep 2014
14KFJBBGB0W	384 07 Nov 2014		125.000	Local	13,048.97	12,548 55	500 42		500 42
				Base	13,048 97	12,548 55	500 42	0 00	500 42



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05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				14 Nov 2014	1 000000	09 Sep 2014 to 09 Sep 2014
14KGJBBDTBB	391 10 Nov 2014		100 000	Local	10,499 16	10,038 84	460 32		460 32
				Base	10,499 16	10,038 84	460 32	0.00	460 32
05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				17 Nov 2014	1 000000	09 Sep 2014 to 09 Sep 2014
14KIJBBF168	399 12 Nov 2014		125.000	Local	12,537 91	12,548.55	-10 64		-10 64
				Base	12,537 91	12,548 55	-10 64	0 00	-10 [redacted]
05CN 832696405	JM SMUCKER CO/THE		COMMON STOCK NPV				09 Jun 2015	1 000000	12 Sep 2014 to 12 Sep 2014
15FEJBBMC3J	529 04 Jun 2015		100 000	Local	11,460 54	10,006 19	1,454 35		1,454 35
				Base	11,460 54	10,006 19	1,454 35	0 00	1,454.35
832696405 Total				Local	124,481 11	115,291 57	9,189 54		9,189 54
				Base	124,481.11	115,291.57	9,189.54	0 00	9,189 54
05CN 833034101	SNAP ON INC		COMMON STOCK USD1				06 Jan 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15AAJBBT7XW	079 31 Dec 2014		100 000	Local	13,775 82	5,882 14	7,893 68		7,893 68
				Base	13,775 82	5,882 14	7,893 68	0 00	7,893 68
05CN 833034101	SNAP ON INC		COMMON STOCK USD1				20 Jan 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15AJJBBL4PM	180 14 Jan 2015		90 000	Local	11,995 72	5,293 92	6,701 80		6,701 80
				Base	11,995 72	5,293.92	6,701 80	0 00	6,701 80
05CN 833034101	SNAP ON INC		COMMON STOCK USD1				21 Jan 2015	1 000000	30 Dec 2011 to 30 Dec [redacted]
15AKJBBH8CQ	194 15 Jan 2015		50.000	Local	6,749 11	2,941.07	3,808.04		3,808 04
				Base	6,749 11	2,941 07	3,808 04	0 00	3,808 04
05CN 833034101	SNAP ON INC		COMMON STOCK USD1				11 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15EEJBBKSJM	342 06 May 2015		100 000	Local	15,248 15	5,882 14	9,366 01		9,366 01
				Base	15,248 15	5,882 14	9,366 01	0 00	9,366 01
05CN 833034101	SNAP ON INC		COMMON STOCK USD1				12 Nov 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14KEJBBJQBJ	368 06 Nov 2014		50 000	Local	6,767 39	2,941.07	3,826 32		3,826 32
				Base	6,767 39	2,941 07	3,826 32	0 00	3,826 32

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 833034101	SNAP ON INC		COMMON STOCK USD1				18 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15EJJBBH657	394 13 May 2015		25.000	Local	3,920 45	1,470.53	2,449 92		2,449 92
				Base	3,920 45	1,470 53	2,449 92	0 00	2,449 92
05CN 833034101	SNAP ON INC		COMMON STOCK USD1				04 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM9M	531 29 Aug 2014		60 000	Local	7,507 93	3,529 28	3,978 65		3,978 65
				Base	7,507 93	3,529 28	3,978 65	0 00	3,978 [redacted]
05CN 833034101	SNAP ON INC		COMMON STOCK USD1				06 Jul 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15GAJBB2H2B	700 30 Jun 2015		100 000	Local	15,998 75	5,882 14	10,116 61		10,116 61
				Base	15,998 75	5,882 14	10,116 61	0 00	10,116.61
833034101 Total				Local	81,963 32	33,822 29	48,141 03		48,141.03
				Base	81,963 32	33,822 29	48,141 03	0 00	48,141 03
05C5 845467109	SOUTHWESTERN ENERGY CO		COMMON STOCK USD 01				07 Aug 2014	1 000000	18 Sep 2012 to 19 Sep 2012
1405C5JJJ07	528 04 Aug 2014		3,683 000	Local	148,896 34	125,631.06	23,265 28		23,265 28
				Base	148,896 34	125,631 06	23,265 28	0 00	23,265 28
05CJ 85254C305	STAGE STORES INC		COMMON STOCK USD 01				25 Aug 2014	1 000000	23 Jul 2013 to 14 Aug 2013
1405CJJJK27	599 20 Aug 2014		677 000	Local	12,540 60	15,245 27	-2,704 67		-2,704 67
				Base	12,540 60	15,245 27	-2,704 67	0 00	-2,704 67
05CJ 85254C305	STAGE STORES INC		COMMON STOCK USD 01				26 Aug 2014	1 000000	14 Aug 2013 to 03 Oct [redacted]
1405CJJJK3M	604 21 Aug 2014		599 000	Local	10,500 83	13,488 81	-2,987 98		-2,987 98
				Base	10,500 83	13,488 81	-2,987 98	0 00	-2,987 98
05CJ 85254C305	STAGE STORES INC		COMMON STOCK USD 01				27 Aug 2014	1 000000	03 Oct 2013 to 04 Apr 2014
1405CJJJK3Z	609 22 Aug 2014		466 000	Local	7,731 09	10,493 79	-2,762 70		-2,762 70
				Base	7,731 09	10,493 79	-2,762 70	0 00	-2,762 70
85254C305 Total				Local	30,772 52	39,227.87	-8,455 35		-8,455 35
				Base	30,772 52	39,227 87	-8,455 35	0 00	-8,455 35



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05CN 855244109	STARBUCKS CORP		COMMON STOCK USD 001		31 Mar 2015	1 000000	28 Nov 2014 to 28 Nov 2014
15CTJBBF3GN	028 26 Mar 2015	100 000 Local	9,441 08	8,095 73	1,345 35		1,345 35
		Base	9,441 08	8,095 73	1,345 35	0 00	1,345 35
05CN 855244109	STARBUCKS CORP		COMMON STOCK USD 001		19 May 2015	1 000000	28 Nov 2014 to 28 Nov 2014
15EKJBBN1VJ	417 14 May 2015	200 000 Local	9,996 82	8,095 74	1,901 08		1,901.08
		Base	9,996 82	8,095 74	1,901 08	0.00	1,901 [redacted]
05CN 855244109	STARBUCKS CORP		COMMON STOCK USD 001		04 Jun 2015	1 000000	28 Nov 2014 to 28 Nov 2014
15FBJBBJ5WN	509 01 Jun 2015	100 000 Local	5,221 28	4,047 87	1,173 41		1,173 41
		Base	5,221 28	4,047 87	1,173 41	0 00	1,173 41
05CN 855244109	STARBUCKS CORP		COMMON STOCK USD 001		02 Mar 2015	1 000000	28 Nov 2014 to 28 Nov 2014
15BRJBBD8ZZ	535 25 Feb 2015	100 000 Local	9,398 67	8,095 73	1,302 94		1,302 94
		Base	9,398 67	8,095 73	1,302 94	0 00	1,302 94
05CN 855244109	STARBUCKS CORP		COMMON STOCK USD 001		10 Jun 2015	1 000000	28 Nov 2014 to 28 Nov 2014
15FFJBBJPPS	545 05 Jun 2015	100 000 Local	5,225 40	4,047 87	1,177 53		1,177 53
		Base	5,225 40	4,047 87	1,177 53	0 00	1,177 53
05CN 855244109	STARBUCKS CORP		COMMON STOCK USD 001		01 Jul 2015	1 000000	28 Nov 2014 to 01 Dec 2014
15FUJBBJGCL	663 26 Jun 2015	100 000 Local	5,445 89	4,047 87	1,398 02		1,398 02
		Base	5,445 89	4,047 87	1,398 02	0 00	1,398 02
05CN 855244109	STARBUCKS CORP		COMMON STOCK USD 001		19 Mar 2015	1 000000	28 Nov 2014 to 28 Nov [redacted]
15CLJBBFPLB	722 16 Mar 2015	50 000 Local	4,717 38	4,047 87	669 51		669.51
		Base	4,717 38	4,047 87	669 51	0 00	669 51
05CN 855244109	STARBUCKS CORP		COMMON STOCK USD 001		19 Mar 2015	1 000000	28 Nov 2014 to 28 Nov 2014
15CLJBBFPLC	723 16 Mar 2015	100 000 Local	9,443 32	8,095.73	1,347 59		1,347 59
		Base	9,443 32	8,095 73	1,347 59	0 00	1,347 59
05CN 855244109	STARBUCKS CORP		COMMON STOCK USD 001		23 Mar 2015	1 000000	28 Nov 2014 to 28 Nov 2014
15CNJBBFLZW	762 18 Mar 2015	100 000 Local	9,510 10	8,095 73	1,414 37		1,414 37
		Base	9,510 10	8,095 73	1,414 37	0 00	1,414 37



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855244109 Total			Local	68,399 94	56,670 14	11,729 80		11,729 80
			Base	68,399 94	56,670 14	11,729 80	0 00	11,729 80
05C5 858912108	STERICYCLE INC		COMMON STOCK USD 01			05 Jun 2015	1 000000	27 Aug 2012 to 27 Aug 2012
15FBJBB32VG	023 02 Jun 2015	565 000	Local	77,349 05	44,681 77	32,667 28		32,667 28
			Base	77,349 05	44,681 77	32,667 28	0 00	32,667 [redacted]
05C5 858912108	STERICYCLE INC		COMMON STOCK USD 01			16 Dec 2014	1 000000	24 May 2012 to 27 Aug 2012
14LLJBBHLWK	645 15 Dec 2014	807 000	Local	103,277 49	63,819 80	39,457 69		39,457 69
			Base	103,277 49	63,819.80	39,457 69	0 00	39,457 69
858912108 Total			Local	180,626 54	108,501 57	72,124 97		72,124 97
			Base	180,626 54	108,501 57	72,124 97	0 00	72,124 97
05CN 863667101	STRYKER CORP		COMMON STOCK USD 1			15 Jul 2014	1 000000	19 Apr 2012 to 19 Apr 2012
1405CNJJMNT	195 10 Jul 2014	100 000	Local	8,277 94	5,802 51	2,475 43		2,475 43
			Base	8,277 94	5,802 51	2,475 43	0 00	2,475.43
05CN 863667101	STRYKER CORP		COMMON STOCK USD 1			15 Jul 2014	1 000000	19 Apr 2012 to 23 May 2012
1405CNJJMNW	196 10 Jul 2014	100 000	Local	8,283.38	5,802 51	2,480 87		2,480 87
			Base	8,283 38	5,802 51	2,480 87	0 00	2,480 87
05CN 863667101	STRYKER CORP		COMMON STOCK USD 1			21 Jul 2014	1 000000	23 May 2012 to 23 May [redacted]
1405CNJJMPX	219 16 Jul 2014	100 000	Local	8,288 16	5,802 51	2,485 65		2,485 65
			Base	8,288 16	5,802 51	2,485 65	0 00	2,485 65
05CN 863667101	STRYKER CORP		COMMON STOCK USD 1			22 Jul 2014	1 000000	23 May 2012 to 19 Jul 2013
1405CNJJMQN	231 17 Jul 2014	100 000	Local	8,240 59	5,802 51	2,438 08		2,438 08
			Base	8,240 59	5,802 51	2,438 08	0 00	2,438.08
05CN 863667101	STRYKER CORP		COMMON STOCK USD 1			22 Jul 2014	1 000000	19 Jul 2013 to 19 Jul 2013
1405CNJJMQV	234 17 Jul 2014	100 000	Local	8,183 89	5,802 51	2,381 38		2,381 38
			Base	8,183 89	5,802 51	2,381 38	0 00	2,381 38



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SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CN	863667101	STRYKER CORP		COMMON STOCK USD 1				22 Jul 2014	1 000000	19 Jul 2013 to	04 Sep 2013
1405CNJJMQ4		238 17 Jul 2014	400 000	Local	32,757 87	23,210 06	9,547 81				9,547 81
				Base	32,757 87	23,210 06	9,547 81		0 00		9,547 81
05CN	863667101	STRYKER CORP		COMMON STOCK USD 1				23 Jul 2014	1 000000	04 Sep 2013 to	26 Sep 2013
1405CNJJMQC		242 18 Jul 2014	100.000	Local	8,155 90	5,802 52	2,353 38				2,353 38
				Base	8,155 90	5,802.52	2,353 38		0.00		2,353 [redacted]
05CN	863667101	STRYKER CORP		COMMON STOCK USD 1				23 Jul 2014	1.000000	26 Sep 2013 to	27 Sep 2013
1405CNJJMQF		243 18 Jul 2014	100 000	Local	8,129 59	5,802 51	2,327 08				2,327 08
				Base	8,129.59	5,802.51	2,327 08		0.00		2,327 08
05CN	863667101	STRYKER CORP		COMMON STOCK USD 1				24 Jul 2014	1 000000	27 Sep 2013 to	03 Dec 2013
1405CNJJMRR		250 21 Jul 2014	100 000	Local	8,126 63	5,802 51	2,324 12				2,324 12
				Base	8,126 63	5,802 51	2,324 12		0 00		2,324 12
05CN	863667101	STRYKER CORP		COMMON STOCK USD 1				24 Jul 2014	1 000000	03 Dec 2013 to	11 Dec 2013
1405CNJJMR1		254 21 Jul 2014	200 000	Local	16,277 82	11,605 03	4,672 79				4,672 79
				Base	16,277.82	11,605 03	4,672 79		0 00		4,672 79
05CN	863667101	STRYKER CORP		COMMON STOCK USD 1				24 Jul 2014	1 000000	11 Dec 2013 to	28 Feb 2014
1405CNJJMR5		256 21 Jul 2014	300 000	Local	24,414 12	17,407 55	7,006 57				7,006 57
				Base	24,414 12	17,407 55	7,006 57		0 00		7,006 57
863667101 Total											
				Local	139,135.89	98,642 73	40,493 16				40,493 16
				Base	139,135 89	98,642 73	40,493 16		0 00		40,493 16
05CN	867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				02 Jan 2015	1 000000	22 Oct 2013 to	22 Oct 2013
14LUJBBD9LC		053 29 Dec 2014	200.000	Local	6,489 91	7,121 02	-631 11				-631.11
				Base	6,489 91	7,121 02	-631 11		0 00		-631 11
05CN	867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				16 Jan 2015	1 000000	22 Oct 2013 to	22 Oct 2013
15AIJBBG57J		172 13 Jan 2015	200 000	Local	5,790 39	7,121 02	-1,330 63				-1,330 63
				Base	5,790 39	7,121 02	-1,330 63		0 00		-1,330 63



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05CN 867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				24 Oct 2014	1.000000	08 Oct 2013 to 08 Oct 2013
14JPJBBDD10	240 21 Oct 2014		300 000	Local	10,352 14	10,681 53	-329 39		-329.39
				Base	10,352 14	10,681 53	-329 39	0 00	-329 39
05CN 867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				30 Oct 2014	1 000000	08 Oct 2013 to 08 Oct 2013
14JTJBBFQ2Q	291 27 Oct 2014		200 000	Local	6,791 84	7,121 02	-329 18		-329 18
				Base	6,791 84	7,121 02	-329 18	0 00	-329
05CN 867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				06 Nov 2014	1 000000	10 Oct 2013 to 10 Oct 2013
14KBJBBFQ8B	333 03 Nov 2014		100 000	Local	3,502 58	3,560 51	-57 93		-57 93
				Base	3,502 58	3,560 51	-57 93	0 00	-57 93
05CN 867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				06 Nov 2014	1 000000	10 Oct 2013 to 10 Oct 2013
14KBJBBFQ8S	337 03 Nov 2014		200 000	Local	7,001 42	7,121 02	-119 60		-119 60
				Base	7,001 42	7,121 02	-119 60	0 00	-119 60
05CN 867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				20 Nov 2014	1 000000	11 Oct 2013 to 11 Oct 2013
14KLJBBF14D	439 17 Nov 2014		200.000	Local	6,994 26	7,121 02	-126.76		-126 76
				Base	6,994 26	7,121 02	-126 76	0 00	-126 76
05CN 867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				29 Aug 2014	1 000000	08 Oct 2013 to 08 Oct 2013
1405CNJJM6C	494 26 Aug 2014		200 000	Local	8,140 82	7,096 49	1,044 33		1,044 33
				Base	8,140 82	7,096 49	1,044 33	0 00	1,044 33
05CN 867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				03 Dec 2014	1 000000	11 Oct 2013 to 15 Oct
14LAJBBXGQB	540 28 Nov 2014		450 000	Local	14,278 32	16,022 29	-1,743 97		-1,743 97
				Base	14,278 32	16,022 29	-1,743 97	0 00	-1,743 97
05CN 867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				04 Dec 2014	1 000000	15 Oct 2013 to 15 Oct 2013
14LBJBBFL6F	577 01 Dec 2014		100 000	Local	3,199 59	3,560 51	-360 92		-360 92
				Base	3,199 59	3,560 51	-360 92	0 00	-360 92
05CN 867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				04 Dec 2014	1 000000	15 Oct 2013 to 16 Oct 2013
14LBJBBFL6G	578 01 Dec 2014		100 000	Local	3,198 92	3,560 51	-361 59		-361 59
				Base	3,198 92	3,560 51	-361 59	0.00	-361 59

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SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CN	867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				10 Dec 2014	1 000000	16 Oct 2013 to 18 Oct 2013	
14LFJBBGL4K		651	05 Dec 2014	600 000 Local	18,931 56	21,363 05	-2,431 49				-2,431 49
				Base	18,931 56	21,363 05	-2,431 49		0 00		-2,431 49
05CN	867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				17 Dec 2014	1 000000	18 Oct 2013 to 18 Oct 2013	
14LKJBBMXB9		746	12 Dec 2014	100.000 Local	2,788 09	3,560 51	-772 42				-772 42
				Base	2,788 09	3,560 51	-772 42		0 00		-772
05CN	867224107	SUNCOR ENERGY INC		COMMON STOCK NPV				17 Dec 2014	1 000000	18 Oct 2013 to 22 Oct 2013	
14LKJBBMXCM		756	12 Dec 2014	200 000 Local	5,580 79	7,121 02	-1,540 23				-1,540 23
				Base	5,580 79	7,121 02	-1,540 23		0 00		-1,540.23
867224107 Total											
				Local	103,040 63	112,131 52	-9,090 89				-9,090 89
				Base	103,040 63	112,131 52	-9,090.89		0 00		-9,090 89
05CJ	869233106	SUSSER HOLDINGS CORP		COMMON STOCK USD 01				29 Aug 2014	1 000000	21 Aug 2013 to 26 Aug 2013	
1405CJJJK37		635	25 Aug 2014	636 000 Local	51,039 00	31,144 50	19,894.50				19,894.50
				Base	51,039 00	31,144 50	19,894 50		0 00		19,894 50
05CJ	869233106	SUSSER HOLDINGS CORP		COMMON STOCK USD.01				29 Aug 2014	1 000000	26 Aug 2013 to 25 Apr 2014	
1405CJJJK39		636	25 Aug 2014	655 000 Local	32,074 91	32,074 91	0 00				0 00
				Base	32,074 91	32,074 91	0 00		0 00		0 00
869233106 Total											
				Local	83,113 91	63,219 41	19,894 50				19,894 50
				Base	83,113 91	63,219 41	19,894 50		0 00		19,894 50
05CN	872540109	TJX COMPANIES INC		COMMON STOCK USD1				01 Apr 2015	1 000000	30 Dec 2011 to 30 Dec 2011	
15CUJBBF8TN		038	27 Mar 2015	100.000 Local	6,936 39	4,684 69	2,251 70				2,251 70
				Base	6,936 39	4,684 69	2,251 70		0 00		2,251 70
05CN	872540109	TJX COMPANIES INC		COMMON STOCK USD1				02 Jan 2015	1 000000	30 Dec 2011 to 30 Dec 2011	
14LUJBBD9K5		047	29 Dec 2014	100 000 Local	6,870 64	4,638 61	2,232 03				2,232 03
				Base	6,870 64	4,638 61	2,232 03		0 00		2,232 03



Base Currency: USD - US DOLLAR

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05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1.		02 Apr 2015	1.000000	30 Dec 2011 to 30 Dec 2011
15CVJBBKT9F	054 30 Mar 2015	100 000 Local	7,045 87	4,684 69	2,361 18		2,361.18
		Base	7,045 87	4,684 69	2,361 18	0 00	2,361 18
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1		15 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JHJBBD1PN	072 09 Oct 2014	100 000 Local	6,043 50	3,806 25	2,237 25		2,237 25
		Base	6,043 50	3,806 25	2,237 25	0 00	2,237 [redacted]
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1		15 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JIJBBNHLV	105 09 Oct 2014	100 000 Local	6,064 52	3,806 25	2,258 27		2,258 27
		Base	6,064 52	3,806 25	2,258 27	0 00	2,258 27
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1		12 Jan 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15AEJBBJVHF	137 07 Jan 2015	175 000 Local	11,921 60	8,117 56	3,804 04		3,804 04
		Base	11,921 60	8,117 56	3,804 04	0 00	3,804 04
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1		08 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15EDJBBGXKG	323 05 May 2015	100 000 Local	6,555 11	4,684.69	1,870 42		1,870 42
		Base	6,555 11	4,684 69	1,870 42	0 00	1,870.42
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1		08 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15EEJBBKSJF	336 06 May 2015	100 000 Local	6,551 41	4,684 69	1,866 72		1,866 72
		Base	6,551 41	4,684 69	1,866 72	0 00	1,866 72
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1		19 May 2015	1 000000	30 Dec [redacted]
15EKJBBN1VF	415 14 May 2015	100 000 Local	6,531 46	4,684 69	1,846 77		1,846 77
		Base	6,531 46	4,684 69	1,846 77	0 00	1,846 77
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1		02 Mar 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15BRJBBD8ZW	534 25 Feb 2015	100 000 Local	6,953 62	4,684 69	2,268 93		2,268 93
		Base	6,953 62	4,684 69	2,268 93	0 00	2,268 93
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1		02 Mar 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15BRJBBD8Z3	539 25 Feb 2015	175.000 Local	11,698.12	8,198 22	3,499 90		3,499 90
		Base	11,698 12	8,198 22	3,499 90	0 00	3,499 90

Base Currency: USD - US DOLLAR

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05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1				05 Sep 2014	1.000000	30 Dec 2011 to	30 Dec 2011
1405CNJJMBR	549 02 Sep 2014		150 000	Local	9,014 05	5,608 10	3,405 95			3,405 95
				Base	9,014.05	5,608 10	3,405 95	0 00		3,405 95
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1				05 Mar 2015	1 000000	30 Dec 2011 to	30 Dec 2011
15CBJBBFS48	587 02 Mar 2015		50.000	Local	3,474 27	2,342 35	1,131 92			1,131 92
				Base	3,474 27	2,342 35	1,131 92	0 00		1,131
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1				09 Mar 2015	1 000000	30 Dec 2011 to	30 Dec 2011
15CDJBBFVNS	615 04 Mar 2015		100 000	Local	6,845 87	4,684 69	2,161 18			2,161 18
				Base	6,845 87	4,684 69	2,161 18	0 00		2,161 18
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1				23 Mar 2015	1 000000	30 Dec 2011 to	30 Dec 2011
15CNJBBFLZQ	758 18 Mar 2015		100 000	Local	6,798 49	4,684 69	2,113 80			2,113 80
				Base	6,798 49	4,684 69	2,113 80	0 00		2,113 80
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1				25 Mar 2015	1.000000	30 Dec 2011 to	30 Dec 2011
15CPJBBFVSC	789 20 Mar 2015		300 000	Local	20,837 82	14,054 08	6,783 74			6,783 74
				Base	20,837 82	14,054 08	6,783 74	0.00		6,783 74
05CN 872540109	TJX COMPANIES INC		COMMON STOCK USD1				26 Mar 2015	1 000000	30 Dec 2011 to	30 Dec 2011
15CQJBBFTJN	792 23 Mar 2015		50 000	Local	3,510 44	2,342 35	1,168 09			1,168 09
				Base	3,510 44	2,342 35	1,168 09	0 00		1,168 09
872540109 Total				Local	133,653 18	90,391 29	43,261 89			43,261 89
				Base	133,653 18	90,391 29	43,261 89	0 00		43,261 89
05C5 87582Y108	TANGOE INC/CT		COMMON STOCK USD 0001				05 Jun 2015	1 000000	03 Nov 2014 to	03 Nov 2014
15FBJBB32V9	044 02 Jun 2015		2,019 000	Local	25,735 71	26,688 45	-952 74			-952 74
				Base	25,735 71	26,688 45	-952 74	0 00		-952 74
05C5 88554D205	3D SYSTEMS CORP		COMMON STOCK USD 001				29 Apr 2015	1 000000	09 Jun 2011 to	09 Jun 2011
15DRJBBWJ9D	762 24 Apr 2015		1,611 000	Local	44,527 21	42,409 87	2,117 34			2,117 34
				Base	44,527 21	42,409 87	2,117 34	0.00		2,117.34

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
05C5	88554D205	3D SYSTEMS CORP		COMMON STOCK USD 001			01 May 2015	1 000000	09 Jun 2011 to 02 Jun 2014
15DTJBBZ77Z	769	28 Apr 2015	2,084 000	Local 54,499 97	54,861 68	-361 71			-361 71
				Base 54,499 97	54,861 68	-361 71	0 00		-361 71
05C5	88554D205	3D SYSTEMS CORP		COMMON STOCK USD 001			06 May 2015	1 000000	02 Jun 2014 to 09 Jan 2015
15EBJBBVCFC	779	01 May 2015	2,282 000	Local 56,955 61	60,074 07	-3,118 46			-3,118 46
				Base 56,955 61	60,074 07	-3,118 46	0 00		-3,118
88554D205 Total				Local 155,982 79	157,345 62	-1,362 83			-1,362.83
				Base 155,982 79	157,345.62	-1,362.83	0 00		-1,362.83
05CN	88579Y101	3M CO		COMMON STOCK USD 01			14 Oct 2014	1 000000	09 Feb 2012 to 09 Feb 2012
14JGJBBD7H1	054	08 Oct 2014	100 000	Local 13,891 46	9,884 01	4,007 45			4,007 45
				Base 13,891 46	9,884 01	4,007 45	0 00		4,007 45
05CN	88579Y101	3M CO		COMMON STOCK USD 01			15 Oct 2014	1 000000	09 Feb 2012 to 09 Feb 2012
14JHJBBD1PJ	068	09 Oct 2014	25 000	Local 3,519 17	2,471 00	1,048 17			1,048 17
				Base 3,519 17	2,471.00	1,048.17	0.00		1,048 17
05CN	88579Y101	3M CO		COMMON STOCK USD 01			16 Oct 2014	1 000000	09 Feb 2012 to 09 Feb 2012
14JJJBBGFM6	117	13 Oct 2014	100 000	Local 13,495 70	9,884 01	3,611 69			3,611.69
				Base 13,495 70	9,884 01	3,611 69	0 00		3,611.69
05CN	88579Y101	3M CO		COMMON STOCK USD 01			22 Oct 2014	1 000000	09 Feb 2012 to 09 Feb
14JNJBBGZJ5	205	17 Oct 2014	25 000	Local 3,433 36	2,471 00	962 36			962 36
				Base 3,433 36	2,471 00	962 36	0 00		962 36
05CN	88579Y101	3M CO		COMMON STOCK USD.01			24 Oct 2014	1.000000	09 Feb 2012 to 28 Feb 2012
14JPJBBDD1V	236	21 Oct 2014	100 000	Local 13,936 82	9,884 00	4,052 82			4,052.82
				Base 13,936 82	9,884.00	4,052 82	0 00		4,052 82
05CN	88579Y101	3M CO		COMMON STOCK USD 01			11 Sep 2014	1.000000	03 Feb 2012 to 03 Feb 2012
1405CNJJMDR	585	08 Sep 2014	100 000	Local 14,522 18	9,884.01	4,638 17			4,638 17
				Base 14,522 18	9,884 01	4,638 17	0 00		4,638 17

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05CN 88579Y101	3M CO		COMMON STOCK USD 01		25 Sep 2014	1 000000	09 Feb 2012 to 09 Feb 2012
14IPJBBC7MJ	679 22 Sep 2014	25.000 Local	3,647 73	2,471 00	1,176 73		1,176 73
		Base	3,647.73	2,471 00	1,176 73	0 00	1,176 73
88579Y101 Total		Local	66,446 42	46,949 03	19,497 39		19,497 39
		Base	66,446 42	46,949 03	19,497 39	0 00	19,497 [redacted]
05CN 887317303	TIME WARNER INC		COMMON STOCK USD 01		22 Jul 2014	1 000000	09 Oct 2013 to 09 Oct 2013
1405CNJJMQ2	237 17 Jul 2014	200 000 Local	17,106 80	12,909.02	4,197 78		4,197 78
		Base	17,106.80	12,909 02	4,197 78	0 00	4,197 78
05CN 887317303	TIME WARNER INC		COMMON STOCK USD 01		23 Jul 2014	1 000000	09 Oct 2013 to 14 Oct 2013
1405CNJJMRM	246 18 Jul 2014	200 000 Local	17,281 99	12,909 02	4,372 97		4,372 97
		Base	17,281.99	12,909 02	4,372 97	0 00	4,372 97
05CN 887317303	TIME WARNER INC		COMMON STOCK USD 01		04 Aug 2014	1 000000	14 Oct 2013 to 15 Oct 2013
1405CNJJMWQ	321 30 Jul 2014	100 000 Local	8,445 81	6,454 51	1,991 30		1,991 30
		Base	8,445 81	6,454 51	1,991 30	0 00	1,991 30
05CN 887317303	TIME WARNER INC		COMMON STOCK USD 01		05 Aug 2014	1 000000	15 Oct 2013 to 16 Oct 2013
1405CNJJMXC	347 31 Jul 2014	100 000 Local	8,387 25	6,454 51	1,932 74		1,932 74
		Base	8,387 25	6,454 51	1,932 74	0 00	1,932 74
05CN 887317303	TIME WARNER INC		COMMON STOCK USD 01		11 Mar 2015	1.000000	16 Oct 2013 to 18 Oct [redacted]
15CFJBBFRRX	648 06 Mar 2015	200 000 Local	16,773 59	13,387 38	3,386.21		3,386 21
		Base	16,773.59	13,387 38	3,386 21	0 00	3,386 21
05CN 887317303	TIME WARNER INC		COMMON STOCK USD 01		12 Mar 2015	1 000000	18 Oct 2013 to 22 Oct 2013
15CGJBBG9H9	662 09 Mar 2015	250 000 Local	21,177 11	16,734 22	4,442 89		4,442 89
		Base	21,177.11	16,734 22	4,442 89	0 00	4,442 89
05CN 887317303	TIME WARNER INC		COMMON STOCK USD 01		17 Mar 2015	1 000000	22 Oct 2013 to 22 Oct 2013
15CJJBBGRPQ	701 12 Mar 2015	200 000 Local	16,906 54	13,387 38	3,519 16		3,519.16
		Base	16,906 54	13,387 38	3,519 16	0 00	3,519 16

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887317303 Total			Local	106,079 09	82,236 04	23,843 05			23,843 05
			Base	106,079 09	82,236 04	23,843 05	0 00		23,843 05
05C5 893641100	TRANSDIGM GROUP INC	COMMON STOCK USD 01				05 Jun 2015	1 000000	27 Apr 2015 to	27 Apr 2015
15FBJBB32T3	012 02 Jun 2015	113 000	Local	25,542 04	24,714 92	827 12			827 12
			Base	25,542 04	24,714 92	827 12	0 00		827
05CJ 89469A104	TREEHOUSE FOODS INC	COMMON STOCK USD 01				16 Oct 2014	1.000000	30 Sep 2014 to	01 Oct 2014
14JIJBBCHZR	013 10 Oct 2014	110 000	Local	9,370 29	8,881.45	488 84			488 84
			Base	9,370 29	8,881 45	488 84	0 00		488 84
05CJ 89469A104	TREEHOUSE FOODS INC	COMMON STOCK USD.01				17 Oct 2014	1 000000	01 Oct 2014 to	01 Oct 2014
14JKJBBJBGM	017 14 Oct 2014	4 000	Local	336 24	322 96	13 28			13.28
			Base	336 24	322 96	13 28	0 00		13.28
89469A104 Total			Local	9,706 53	9,204 41	502 12			502 12
			Base	9,706 53	9,204 41	502 12	0 00		502 12
05C5 896239100	TRIMBLE NAVIGATION LTD	COMMON STOCK NPV				05 Jun 2015	1 000000	05 Jan 2010 to	28 Jul 2011
15FBJBB32V8	043 02 Jun 2015	1,965 000	Local	46,172 91	29,555 02	16,617 89			16,617 89
			Base	46,172 91	29,555 02	16,617 89	0 00		16,617.89
05C5 902252105	TYLER TECHNOLOGIES INC	COMMON STOCK USD 01				05 Jun 2015	1 000000	26 Nov 2012 to	26 Nov 2012
15FBJBB32T9	018 02 Jun 2015	409 000	Local	49,397 01	17,680 78	31,716 23			31,716 23
			Base	49,397 01	17,680 78	31,716 23	0 00		31,716 23
05CN 902973304	US BANCORP	COMMON STOCK USD 01				14 Oct 2014	1 000000	30 Dec 2011 to	30 Dec 2011
14JGJBBD7H7	060 08 Oct 2014	200 000	Local	8,197 71	6,073 50	2,124 21			2,124 21
			Base	8,197 71	6,073 50	2,124 21	0 00		2,124.21
05CN 902973304	US BANCORP	COMMON STOCK USD 01				15 Oct 2014	1 000000	30 Dec 2011 to	30 Dec 2011
14JHJBBD1PT	077 09 Oct 2014	200 000	Local	8,123 26	6,073.50	2,049 76			2,049 76
			Base	8,123 26	6,073 50	2,049 76	0 00		2,049 76



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05CN	902973304	US BANCORP		COMMON STOCK USD 01			15 Oct 2014	1 000000 30 Dec 2011 to 30 Dec 2011
14JHJBBD1P0	081	09 Oct 2014	225 000 Local	9,231 41	6,832 69	2,398 72		2,398 72
			Base	9,231 41	6,832 69	2,398.72	0 00	2,398 72
05CN	902973304	US BANCORP		COMMON STOCK USD 01			16 Oct 2014	1 000000 30 Dec 2011 to 30 Dec 2011
14JIJBBC0SW	102	10 Oct 2014	300 000 Local	12,258.23	9,110 26	3,147 97		3,147.97
			Base	12,258 23	9,110 26	3,147 97	0 00	3,147
05CN	902973304	US BANCORP		COMMON STOCK USD 01			18 Nov 2014	1.000000 30 Dec 2011 to 30 Dec 2011
14KJJBBHBHR	406	13 Nov 2014	100 000 Local	4,387 40	3,036 75	1,350 65		1,350 65
			Base	4,387 40	3,036 75	1,350 65	0.00	1,350 65
05CN	902973304	US BANCORP		COMMON STOCK USD.01			18 Nov 2014	1 000000 30 Dec 2011 to 30 Dec 2011
14KJJBBHBHZ	412	13 Nov 2014	250 000 Local	10,972 81	7,591 88	3,380 93		3,380 93
			Base	10,972 81	7,591 88	3,380 93	0 00	3,380 93
05CN	902973304	US BANCORP		COMMON STOCK USD 01			20 Nov 2014	1 000000 30 Dec 2011 to 30 Dec 2011
14KLJBBF14F	440	17 Nov 2014	200 000 Local	8,741 26	6,073 50	2,667 76		2,667 76
			Base	8,741 26	6,073 50	2,667 76	0 00	2,667 76
05CN	902973304	US BANCORP		COMMON STOCK USD 01			20 Nov 2014	1 000000 30 Dec 2011 to 30 Dec 2011
14KLJBBF14J	443	17 Nov 2014	300 000 Local	13,098 85	9,110 26	3,988 59		3,988.59
			Base	13,098 85	9,110 26	3,988.59	0 00	3,988 59
05CN	902973304	US BANCORP		COMMON STOCK USD 01			21 Nov 2014	1 000000 30 Dec 2011 to 30 Dec
14KMJBBFNLZ	452	18 Nov 2014	100 000 Local	4,395 60	3,036 75	1,358 85		1,358 85
			Base	4,395 60	3,036 75	1,358 85	0 00	1,358 85
05CN	902973304	US BANCORP		COMMON STOCK USD 01			02 Dec 2014	1 000000 30 Dec 2011 to 30 Dec 2011
14KSJBBK1Z2	511	26 Nov 2014	100 000 Local	4,423.40	3,036 75	1,386 65		1,386 65
			Base	4,423 40	3,036 75	1,386 65	0 00	1,386 65
05CN	902973304	US BANCORP		COMMON STOCK USD 01			02 Dec 2014	1 000000 30 Dec 2011 to 30 Dec 2011
14KSJBBK10C	519	26 Nov 2014	200 000 Local	8,843 90	6,073.50	2,770 40		2,770.40
			Base	8,843 90	6,073.50	2,770 40	0 00	2,770 40



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05CN 902973304	US BANCORP	COMMON STOCK USD 01			05 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LCJBBD5M2	598 02 Dec 2014	400 000 Local	17,604 33	12,147 01	5,457 32		5,457 32
		Base	17,604 33	12,147 01	5,457 32	0 00	5,457 32
05CN 902973304	US BANCORP	COMMON STOCK USD 01			08 Dec 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14LDJBBFH8D	607 03 Dec 2014	100 000 Local	4,424 40	3,036 75	1,387 65		1,387 65
		Base	4,424 40	3,036 75	1,387 65	0 00	1,387 [redacted]
05CN 902973304	US BANCORP	COMMON STOCK USD 01			08 Dec 2014	1 000000	30 Dec 2011 to 18 Jan 2012
14LDJBBFH8R	618 03 Dec 2014	300 000 Local	13,266 90	9,110.26	4,156 64		4,156 64
		Base	13,266 90	9,110 26	4,156 64	0 00	4,156 64
05CN 902973304	US BANCORP	COMMON STOCK USD 01			09 Dec 2014	1 000000	18 Jan 2012 to 18 Jan 2012
14LEJBBHZ59	625 04 Dec 2014	100.000 Local	4,416 40	3,036 75	1,379 65		1,379 65
		Base	4,416 40	3,036 75	1,379 65	0 00	1,379 65
05CN 902973304	US BANCORP	COMMON STOCK USD 01			09 Dec 2014	1 000000	18 Jan 2012 to 05 Mar 2013
14LEJBBHZ6G	630 04 Dec 2014	400 000 Local	17,670 76	12,147 01	5,523 75		5,523 75
		Base	17,670 76	12,147 01	5,523 75	0.00	5,523 75
05CN 902973304	US BANCORP	COMMON STOCK USD 01			09 Dec 2014	1 000000	05 Mar 2013 to 08 Oct 2013
14LEJBBHZ6H	631 04 Dec 2014	450 000 Local	19,923.53	13,665.38	6,258 15		6,258 15
		Base	19,923 53	13,665 38	6,258 15	0 00	6,258 15
05CN 902973304	US BANCORP	COMMON STOCK USD 01			10 Dec 2014	1 000000	08 Oct 2013 to 08 Oct [redacted]
14LFJBBGL36	640 05 Dec 2014	100 000 Local	4,505 40	3,036 75	1,468 65		1,468 65
		Base	4,505 40	3,036.75	1,468 65	0 00	1,468 65
05CN 902973304	US BANCORP	COMMON STOCK USD 01			10 Dec 2014	1 000000	08 Oct 2013 to 16 Oct 2013
14LFJBBGL4J	650 05 Dec 2014	500 000 Local	22,505 70	15,183 76	7,321 94		7,321 94
		Base	22,505 70	15,183 76	7,321 94	0 00	7,321 94
05CN 902973304	US BANCORP	COMMON STOCK USD 01			11 Dec 2014	1 000000	16 Oct 2013 to 08 Nov 2013
14LGJBBF3SF	668 08 Dec 2014	500 000 Local	22,543 95	15,183 76	7,360 19		7,360 19
		Base	22,543 95	15,183 76	7,360 19	0 00	7,360 19



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 902973304	US BANCORP	COMMON STOCK USD 01			12 Dec 2014	1 000000	08 Nov 2013 to 01 May 2014
14LHJBBF714	688 09 Dec 2014	600 000 Local	26,959 20	18,220 51	8,738.69		8,738 69
		Base	26,959 20	18,220 51	8,738 69	0 00	8,738 69
902973304 Total		Local	246,494.40	170,817 28	75,677 12		75,677 12
		Base	246,494.40	170,817 28	75,677 12	0 00	75,677
05CJ 90385D107	ULTIMATE SOFTWARE GROUP INC	COMMON STOCK USD 01			01 May 2015	1 000000	18 Oct 2010 to 18 Oct 2010
15DUJBBFQS8	631 28 Apr 2015	23 000 Local	4,152 39	1,159 47	2,992 92		2,992 92
		Base	4,152 39	1,159 47	2,992 92	0 00	2,992 92
05CN 907818108	UNION PACIFIC CORP	COMMON STOCK USD2 5			06 Apr 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15DAJBB0G28	068 31 Mar 2015	100 000 Local	10,895 80	5,940 49	4,955 31		4,955 31
		Base	10,895 80	5,940 49	4,955 31	0 00	4,955.31
05CN 907818108	UNION PACIFIC CORP	COMMON STOCK USD2 5			08 Apr 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15DDJBBFH4X	082 02 Apr 2015	100 000 Local	10,803 58	5,940 49	4,863 09		4,863 09
		Base	10,803 58	5,940 49	4,863 09	0 00	4,863 09
05CN 907818108	UNION PACIFIC CORP	COMMON STOCK USD2 5			15 Apr 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15DIJBBF20X	124 10 Apr 2015	25 000 Local	2,787 93	1,485 12	1,302 81		1,302 81
		Base	2,787 93	1,485 12	1,302 81	0 00	1,302 81
05CN 907818108	UNION PACIFIC CORP	COMMON STOCK USD2 5			17 Apr 2015	1 000000	30 Dec 2011 to 30 Dec
15DKJBBLQGX	140 14 Apr 2015	100 000 Local	10,699 78	5,940 49	4,759 29		4,759 29
		Base	10,699 78	5,940 49	4,759.29	0 00	4,759 29
05CN 907818108	UNION PACIFIC CORP	COMMON STOCK USD2 5			11 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15EEJBBKSJJ	339 06 May 2015	50 000 Local	5,340 90	2,970.25	2,370 65		2,370 65
		Base	5,340 90	2,970 25	2,370 65	0 00	2,370 65
05CN 907818108	UNION PACIFIC CORP	COMMON STOCK USD2 5			01 Jul 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15FUJBBJGCN	665 26 Jun 2015	100.000 Local	9,797 75	6,169 28	3,628 47		3,628 47
		Base	9,797 75	6,169 28	3,628 47	0 00	3,628 47

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 907818108	UNION PACIFIC CORP		COMMON STOCK USD2.5				02 Jul 2015	1 000000	30 Dec 2011 to 07 Feb 2012
15FVJBBMJXR	676 29 Jun 2015		100 000	Local	9,599 18	6,169 28	3,429 90		3,429 90
				Base	9,599 18	6,169 28	3,429 90	0 00	3,429 90
05CN 907818108	UNION PACIFIC CORP		COMMON STOCK USD2 5				17 Mar 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15CJJBBGRPM	698 12 Mar 2015		100 000	Local	11,495 78	5,940 49	5,555 29		5,555 29
				Base	11,495 78	5,940 49	5,555 29	0 00	5,555
05CN 907818108	UNION PACIFIC CORP		COMMON STOCK USD2 5				01 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14ITJBBFG5M	745 26 Sep 2014		125 000	Local	13,492 82	7,083 27	6,409 55		6,409 55
				Base	13,492 82	7,083 27	6,409 55	0 00	6,409 55
05CN 907818108	UNION PACIFIC CORP		COMMON STOCK USD2.5				02 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14IUJBBHX77	754 29 Sep 2014		25 000	Local	2,698 94	1,416 65	1,282 29		1,282 29
				Base	2,698 94	1,416 65	1,282 29	0 00	1,282 29
05CN 907818108	UNION PACIFIC CORP		COMMON STOCK USD2 5				03 Oct 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14JAJBBRQ4Q	781 30 Sep 2014		300 000	Local	32,787 17	16,999 85	15,787 32		15,787.32
				Base	32,787 17	16,999 85	15,787 32	0 00	15,787 32
907818108 Total				Local	120,399 63	66,055 66	54,343 97		54,343.97
				Base	120,399 63	66,055 66	54,343 97	0 00	54,343 97
05CN 911312106	UNITED PARCEL SERVICE CL B		COMMON STOCK USD.01				05 Jan 2015	1 000000	05 Jan 2012 to 05 Jan
14LVJBBJZ02	066 30 Dec 2014		100.000	Local	11,261 25	7,924 30	3,336 95		3,336 95
				Base	11,261 25	7,924 30	3,336 95	0 00	3,336 95
05CN 911312106	UNITED PARCEL SERVICE CL B		COMMON STOCK USD 01				28 Jan 2015	1 000000	05 Jan 2012 to 05 Jan 2012
15APJBBN35R	265 23 Jan 2015		150 000	Local	15,512 85	11,886 44	3,626 41		3,626 41
				Base	15,512 85	11,886 44	3,626 41	0 00	3,626 41
05CN 911312106	UNITED PARCEL SERVICE CL B		COMMON STOCK USD 01				30 Jan 2015	1 000000	05 Jan 2012 to 05 Jan 2012
15ARJBBFP1C	282 27 Jan 2015		100 000	Local	10,124 93	7,924 29	2,200 64		2,200 64
				Base	10,124 93	7,924 29	2,200 64	0 00	2,200 64

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
911312106 Total			Local	36,899 03	27,735 03	9,164 00		9,164 00
			Base	36,899 03	27,735 03	9,164 00	0 00	9,164 00
05CJ 911363109	UNITED RENTALS INC	COMMON STOCK USD 01				09 Dec 2014	1 000000	20 Dec 2012 to 20 Dec 2013
14LEJBBHTVK	187 04 Dec 2014	251 000	Local	28,138 38	8,542 41	19,595 97		19,595 97
			Base	28,138 38	8,542 41	19,595 97	0 00	19,595 [redacted]
05CJ 911363109	UNITED RENTALS INC	COMMON STOCK USD 01				14 Jul 2014	1 000000	27 Jul 2012 to 27 Jul 2012
1405CJJJKT5	450 09 Jul 2014	22 000	Local	2,361 01	748 74	1,612 27		1,612 27
			Base	2,361 01	748 74	1,612 27	0 00	1,612 27
05CJ 911363109	UNITED RENTALS INC	COMMON STOCK USD 01				21 Jul 2014	1 000000	27 Jul 2012 to 20 Dec 2012
1405CJJJKV4	472 16 Jul 2014	256 000	Local	27,617 40	8,712 58	18,904.82		18,904 82
			Base	27,617 40	8,712 58	18,904 82	0 00	18,904 82
911363109 Total			Local	58,116 79	18,003.73	40,113 06		40,113.06
			Base	58,116 79	18,003 73	40,113 06	0.00	40,113 06
05CN 913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1				16 Oct 2014	1 000000	20 Jan 2012 to 20 Jan 2012
14JIJBBC0SV	101 10 Oct 2014	300 000	Local	30,018 89	25,952 43	4,066 46		4,066 46
			Base	30,018 89	25,952 43	4,066 46	0 00	4,066 46
05CN 913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1				16 Oct 2014	1 000000	20 Jan 2012 to 25 Jan [redacted]
14JJJBBGFM5	116 13 Oct 2014	100 000	Local	10,054 53	8,650 81	1,403 72		1,403 72
			Base	10,054 53	8,650 81	1,403 72	0 00	1,403 72
05CN 913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1				14 Jul 2014	1 000000	06 Jan 2012 to 06 Jan 2012
1405CNJJMNK	190 09 Jul 2014	100 000	Local	11,375 25	8,439 17	2,936 08		2,936.08
			Base	11,375 25	8,439 17	2,936 08	0 00	2,936 08
05CN 913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1				21 Oct 2014	1 000000	25 Jan 2012 to 25 Jan 2012
14JMJBBDLFH	195 16 Oct 2014	100 000	Local	9,837.41	8,650.81	1,186.60		1,186 60
			Base	9,837 41	8,650 81	1,186 60	0 00	1,186 60



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
05CN	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1.			16 Jul 2014	1.000000	06 Jan 2012 to 06 Jan 2012
1405CNJJMN9	205	11 Jul 2014	136 000	Local 15,566 33	11,477 27	4,089 06			4,089 06
				Base 15,566 33	11,477 27	4,089 06	0 00		4,089 06
05CN	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1			24 Oct 2014	1 000000	25 Jan 2012 to 25 Jan 2012
14JPJBBDD1R	233	21 Oct 2014	100 000	Local 10,193 13	8,650 81	1,542 32			1,542 32
				Base 10,193 13	8,650 81	1,542 32	0 00		1,542
05CN	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1.			25 Jul 2014	1 000000	06 Jan 2012 to 20 Jan 2012
1405CNJJMSM	264	22 Jul 2014	200 000	Local 22,258 24	16,878 34	5,379 90			5,379 90
				Base 22,258 24	16,878.34	5,379 90	0 00		5,379 90
05CN	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1			31 Oct 2014	1 000000	25 Jan 2012 to 25 Jan 2012
14JUJBBDT36	295	28 Oct 2014	89 000	Local 9,380 67	7,699 22	1,681 45			1,681 45
				Base 9,380 67	7,699 22	1,681 45	0 00		1,681 45
05CN	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1			24 Nov 2014	1 000000	25 Jan 2012 to 25 Jan 2012
14KNJBBGF46	455	19 Nov 2014	100 000	Local 10,875 86	8,650 81	2,225 05			2,225 05
				Base 10,875 86	8,650 81	2,225 05	0 00		2,225 05
05CN	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1			24 Nov 2014	1 000000	25 Jan 2012 to 25 Jan 2012
14KNJBBGF47	456	19 Nov 2014	100 000	Local 10,856 22	8,650 81	2,205 41			2,205 41
				Base 10,856 22	8,650 81	2,205 41	0 00		2,205 41
05CN	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1			25 Nov 2014	1 000000	23 Oct 2012 to 23 Oct
14KOJBBF7VN	466	20 Nov 2014	100 000	Local 10,851 11	8,650.81	2,200 30			2,200.30
				Base 10,851 11	8,650 81	2,200 30	0 00		2,200 30
05CN	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1			26 Nov 2014	1 000000	23 Oct 2012 to 23 Oct 2012
14KPJBBFRDX	481	21 Nov 2014	100 000	Local 11,028 38	8,650 81	2,377 57			2,377.57
				Base 11,028 38	8,650 81	2,377 57	0 00		2,377 57
05CN	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1			28 Nov 2014	1 000000	06 Jun 2013 to 06 Jun 2013
14KQJBBJBKN	486	24 Nov 2014	100 000	Local 10,948 35	8,650 81	2,297 54			2,297 54
				Base 10,948 35	8,650 81	2,297 54	0 00		2,297 54



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05CN 913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1			28 Nov 2014	1.000000	06 Jun 2013 to 06 Jun 2013
14KQJBBJBKT	491 24 Nov 2014	100 000 Local	10,872 75	8,650 81	2,221 94		2,221 94
		Base	10,872 75	8,650 81	2,221 94	0 00	2,221 94
05CN 913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1			02 Sep 2014	1 000000	20 Jan 2012 to 20 Jan 2012
1405CNJJM8T	518 27 Aug 2014	75 000 Local	8,173 68	6,412 65	1,761 03		1,761 03
		Base	8,173 68	6,412 65	1,761 03	0 00	1,761 [redacted]
05CN 913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1			11 Dec 2014	1 000000	20 Jun 2013 to 20 Jun 2013
14LGJBBF3RZ	655 08 Dec 2014	50 000 Local	5,653 37	4,325 41	1,327 96		1,327 96
		Base	5,653 37	4,325 41	1,327 96	0 00	1,327 96
05CN 913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1			12 Dec 2014	1 000000	20 Jun 2013 to 20 Jun 2013
14LHJBBF71J	671 09 Dec 2014	25 000 Local	2,837 26	2,162 70	674 56		674 56
		Base	2,837 26	2,162 70	674 56	0 00	674 56
05CN 913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1			15 Dec 2014	1 000000	20 Jun 2013 to 22 Oct 2013
14LIJBBFPSV	712 10 Dec 2014	300 000 Local	34,344.74	25,952 43	8,392 31		8,392 31
		Base	34,344 74	25,952 43	8,392 31	0 00	8,392 31
05CN 913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1			17 Dec 2014	1 000000	22 Oct 2013 to 20 Aug 2014
14LKJBBMXCP	758 12 Dec 2014	400 000 Local	45,074 64	34,603 24	10,471 40		10,471 40
		Base	45,074 64	34,603 24	10,471 40	0 00	10,471 40
05CN 913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1			18 Dec 2014	1 000000	20 Aug 2014 to 02 Sep [redacted]
14LLJBBF492	764 15 Dec 2014	175 000 Local	19,693 41	15,138 92	4,554 49		4,554 49
		Base	19,693 41	15,138.92	4,554 49	0 00	4,554 49
913017109 Total		Local	299,894.22	236,899.07	62,995 15		62,995.15
		Base	299,894.22	236,899 07	62,995 15	0 00	62,995 15
05CN 91324P102	UNITEDHEALTH GROUP INC	COMMON STOCK USD 01			02 Sep 2014	1 000000	13 Jan 2012 to 19 Jan 2012
1405CNJJM79	510 27 Aug 2014	190 000 Local	16,243 69	11,348 50	4,895 19		4,895 19
		Base	16,243 69	11,348 50	4,895 19	0 00	4,895 19

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05CN 91324P102	UNITEDHEALTH GROUP INC		COMMON STOCK USD 01				25 Sep 2014	1 000000	19 Jan 2012 to 19 Jan 2012
14IPJBBC7MT	687 22 Sep 2014		200 000	Local	17,557 33	11,945 79	5,611 54		5,611 54
				Base	17,557 33	11,945 79	5,611 54	0 00	5,611 54
05CN 91324P102	UNITEDHEALTH GROUP INC		COMMON STOCK USD 01				01 Oct 2014	1 000000	19 Jan 2012 to 28 Jun 2012
14ITJBBFG5F	739 26 Sep 2014		85 000	Local	7,348.94	5,076.96	2,271 98		2,271 98
				Base	7,348 94	5,076 96	2,271 98	0 00	2,271 [redacted]
91324P102 Total				Local	41,149 96	28,371 25	12,778 71		12,778 71
				Base	41,149 96	28,371 25	12,778 71	0 00	12,778 71
05CN 92343V104	VERIZON COMMUNICATIONS INC		COMMON STOCK USD 1				21 Apr 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15DMJBBFZSF	164 16 Apr 2015		300.000	Local	14,838 59	12,394 70	2,443.89		2,443.89
				Base	14,838 59	12,394 70	2,443 89	0 00	2,443 89
05CN 92343V104	VERIZON COMMUNICATIONS INC		COMMON STOCK USD 1				05 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15EAJBB3ZCJ	296 30 Apr 2015		200.000	Local	10,110 81	8,263 13	1,847 68		1,847 68
				Base	10,110 81	8,263 13	1,847 68	0 00	1,847 68
05CN 92343V104	VERIZON COMMUNICATIONS INC		COMMON STOCK USD 1				03 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM87	523 28 Aug 2014		200 000	Local	9,875 78	8,239 98	1,635 80		1,635 80
				Base	9,875 78	8,239 98	1,635 80	0.00	1,635.80
05CN 92343V104	VERIZON COMMUNICATIONS INC		COMMON STOCK USD 1				19 Mar 2015	1 000000	30 Dec 2011 to 30 Dec [redacted]
15CLJBBFPLG	726 16 Mar 2015		150 000	Local	7,385 11	6,197 35	1,187 76		1,187 76
				Base	7,385 11	6,197.35	1,187 76	0 00	1,187 76
92343V104 Total				Local	42,210 29	35,095 16	7,115 13		7,115.13
				Base	42,210 29	35,095 16	7,115 13	0 00	7,115 13
05CN 923454102	VERITIV CORP		COMMON STOCK USD 01				09 Jul 2014	1 000000	02 Jul 2014 to 02 Jul 2014
1405CNJJMMR	176 03 Jul 2014		87 000	Local	2,893 48	2,612 13	281 35		281 35
				Base	2,893 48	2,612 13	281 35	0.00	281 35

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Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys									
SSB Trade ID	Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN 923454102	VERITIV CORP		COMMON STOCK USD.01				22 Jul 2014	1 000000 02 Jul 2014 to 02 Jul 2014	
1405CNJJMQ6	266	22 Jul 2014	0 946	Local	36 66	28 40	8 26		8 26
				Base	36 66	28 40	8 26	0 00	8.26
923454102 Total				Local	2,930 14	2,640 53	289 61		289.61
				Base	2,930.14	2,640 53	289 61	0 00	289.
05C5 92345Y106	VERISK ANALYTICS INC		COMMON STOCK USD 001				05 Jun 2015	1 000000 21 Aug 2013 to 21 Aug 2013	
15FBJBB32VV	033	02 Jun 2015	1,153.000	Local	83,938 35	70,808 33	13,130 02		13,130 02
				Base	83,938 35	70,808 33	13,130 02	0 00	13,130 02
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				21 Jul 2014	1 000000 06 Feb 2013 to 06 Feb 2013	
1405CNJJMP0	220	16 Jul 2014	125 000	Local	11,060 68	7,781 52	3,279.16		3,279 16
				Base	11,060 68	7,781 52	3,279 16	0 00	3,279 16
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				22 Jul 2014	1 000000 06 Feb 2013 to 07 Feb 2013	
1405CNJJMQL	230	17 Jul 2014	100 000	Local	8,860 93	6,225 22	2,635 71		2,635 71
				Base	8,860 93	6,225 22	2,635 71	0 00	2,635 71
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				31 Jul 2014	1 000000 07 Feb 2013 to 07 Feb 2013	
1405CNJJMTC	297	28 Jul 2014	100 000	Local	8,575 89	6,225 22	2,350 67		2,350 67
				Base	8,575 89	6,225 22	2,350 67	0 00	2,350 67
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				04 Aug 2014	1 000000 07 Feb 2013 to 20 Feb	
1405CNJJMWV	323	30 Jul 2014	100 000	Local	8,502 50	6,225 22	2,277 28		2,277 28
				Base	8,502 50	6,225 22	2,277 28	0 00	2,277 28
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				04 Aug 2014	1.000000 20 Feb 2013 to 20 Feb 2013	
1405CNJJMW2	326	30 Jul 2014	100 000	Local	8,506 28	6,225 22	2,281 06		2,281 06
				Base	8,506 28	6,225 22	2,281 06	0 00	2,281 06
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				11 Aug 2014	1 000000 20 Feb 2013 to 20 Feb 2013	
1405CNJJM1P	388	06 Aug 2014	75 000	Local	6,073 58	4,668 91	1,404 67		1,404.67
				Base	6,073 58	4,668 91	1,404 67	0 00	1,404 67

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05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				11 Aug 2014	1 000000	20 Feb 2013 to 21 Feb 2013
1405CNJJM15	395 06 Aug 2014		200 000	Local	16,094 44	12,450 43	3,644 01		3,644 01
				Base	16,094 44	12,450 43	3,644 01	0 00	3,644 01
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				12 Aug 2014	1 000000	21 Feb 2013 to 25 Feb 2013
1405CNJJM2T	406 07 Aug 2014		250 000	Local	19,881 86	15,563 04	4,318 82		4,318.82
				Base	19,881 86	15,563 04	4,318 82	0 00	4,318
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				13 Aug 2014	1 000000	25 Feb 2013 to 25 Feb 2013
1405CNJJM2Z	410 08 Aug 2014		75 000	Local	6,034 77	4,668 91	1,365.86		1,365 86
				Base	6,034 77	4,668 91	1,365 86	0 00	1,365 86
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD.001				13 Aug 2014	1 000000	25 Feb 2013 to 19 Mar 2013
1405CNJJM23	412 08 Aug 2014		100.000	Local	7,989 34	6,225 22	1,764 12		1,764 12
				Base	7,989 34	6,225 22	1,764 12	0 00	1,764 12
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				13 Aug 2014	1 000000	19 Mar 2013 to 31 May 2013
1405CNJJM27	414 08 Aug 2014		300 000	Local	24,019 29	18,675 65	5,343 64		5,343 64
				Base	24,019 29	18,675 65	5,343 64	0 00	5,343 64
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				14 Aug 2014	1 000000	31 May 2013 to 13 Jun 2013
1405CNJJM3K	420 11 Aug 2014		200 000	Local	16,207 86	12,450.44	3,757 42		3,757 42
				Base	16,207 86	12,450 44	3,757 42	0 00	3,757 42
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				19 Aug 2014	1.000000	13 Jun 2013 to 20 Jun
1405CNJJM4Q	442 14 Aug 2014		100 000	Local	8,071 14	6,225 22	1,845 92		1,845 92
				Base	8,071 14	6,225 22	1,845 92	0 00	1,845.92
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD.001				20 Aug 2014	1 000000	20 Jun 2013 to 20 Jun 2013
1405CNJJM45	450 15 Aug 2014		100 000	Local	8,097 66	6,225 22	1,872 44		1,872 44
				Base	8,097 66	6,225 22	1,872 44	0 00	1,872 44
05CN 92553P201	VIACOM INC CLASS B		COMMON STOCK USD 001				20 Aug 2014	1 000000	20 Jun 2013 to 09 Jul 2013
1405CNJJM47	451 15 Aug 2014		100 000	Local	8,094 32	6,225 22	1,869 10		1,869 10
				Base	8,094 32	6,225 22	1,869.10	0 00	1,869 10

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 92553P201	VIACOM INC CLASS B	COMMON STOCK USD.001			20 Aug 2014	1 000000	09 Jul 2013 to 14 Nov 2013
1405CNJJM4F	454 15 Aug 2014	225 000 Local	18,223 47	14,006 73	4,216 74		4,216 74
		Base	18,223 47	14,006 73	4,216.74	0 00	4,216 74
92553P201 Total		Local	184,294 01	140,067 39	44,226 62		44,226 62
		Base	184,294 01	140,067 39	44,226 62	0 00	44,226 [redacted]
05C5 92826C839	VISA INC CLASS A SHARES	COMMON STOCK USD 0001			05 Jun 2015	1 000000	18 May 2010 to 18 May 2010
15FBJBB32V7	042 02 Jun 2015	1,942 000 Local	134,229.14	40,165 06	94,064 08		94,064 08
		Base	134,229 14	40,165 06	94,064 08	0 00	94,064 08
05CJ 928645100	VOLCANO CORP	COMMON STOCK USD 001			12 Aug 2014	1.000000	15 Nov 2011 to 15 Nov 2011
1405CJJJK17	571 07 Aug 2014	389 000 Local	6,167 46	9,035 75	-2,868 29		-2,868 29
		Base	6,167 46	9,035 75	-2,868 29	0 00	-2,868 29
05CJ 928645100	VOLCANO CORP	COMMON STOCK USD 001			13 Aug 2014	1 000000	15 Nov 2011 to 27 Jul 2012
1405CJJJK1D	575 08 Aug 2014	286 000 Local	3,665 54	6,643 25	-2,977 71		-2,977 71
		Base	3,665 54	6,643 25	-2,977 71	0 00	-2,977 71
05CJ 928645100	VOLCANO CORP	COMMON STOCK USD 001			13 Aug 2014	1 000000	27 Jul 2012 to 03 Dec 2012
1405CJJJK1G	576 08 Aug 2014	1,025 000 Local	12,601 48	23,808 85	-11,207 37		-11,207 37
		Base	12,601 48	23,808 85	-11,207 37	0 00	-11,207 37
05CJ 928645100	VOLCANO CORP	COMMON STOCK USD 001			14 Aug 2014	1 000000	03 Dec 2012 to 20 Dec [redacted]
1405CJJJK2Q	580 11 Aug 2014	623 000 Local	7,501 00	14,471 13	-6,970 13		-6,970 13
		Base	7,501 00	14,471 13	-6,970.13	0 00	-6,970 13
928645100 Total		Local	29,935 48	53,958 98	-24,023 50		-24,023 50
		Base	29,935 48	53,958 98	-24,023 50	0.00	-24,023 50
05CN 92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD 01			31 Dec 2014	1 000000	09 Jan 2012 to 09 Jan 2012
14LTJBBHWF4	042 26 Dec 2014	250.000 Local	13,621 04	9,383 82	4,237 22		4,237 22
		Base	13,621 04	9,383 82	4,237 22	0 00	4,237 22

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD.01			02 Jan 2015	1 000000	09 Jan 2012 to 09 Jan 2012
14LUJBBD9K7	049 29 Dec 2014	100 000 Local	5,524 40	3,753 53	1,770 87		1,770 87
		Base	5,524 40	3,753.53	1,770 87	0 00	1,770 87
05CN 92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD 01			16 Oct 2014	1 000000	06 Jan 2012 to 06 Jan 2012
14JIJBBC0SN	095 10 Oct 2014	100 000 Local	4,561.89	3,753 53	808.36		808 36
		Base	4,561 89	3,753 53	808 36	0 00	808 [redacted]
05CN 92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD 01			17 Oct 2014	1 000000	06 Jan 2012 to 06 Jan 2012
14JKJBBJPVF	140 14 Oct 2014	100 000 Local	4,802 39	3,753 53	1,048 86		1,048 86
		Base	4,802 39	3,753 53	1,048 86	0 00	1,048 86
05CN 92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD 01			22 Jan 2015	1 000000	09 Jan 2012 to 09 Jan 2012
15ALJBBK157	211 16 Jan 2015	100 000 Local	5,578 13	3,753 53	1,824 60		1,824 60
		Base	5,578 13	3,753 53	1,824 60	0 00	1,824 60
05CN 92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD 01			24 Oct 2014	1 000000	06 Jan 2012 to 06 Jan 2012
14JPJBBDD1T	235 21 Oct 2014	100 000 Local	4,795 89	3,753 53	1,042 36		1,042 36
		Base	4,795 89	3,753 53	1,042 36	0 00	1,042 36
05CN 92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD 01			30 Jan 2015	1 000000	09 Jan 2012 to 09 Jan 2012
15ARJBBFP08	279 27 Jan 2015	50 000 Local	2,861 78	1,876 77	985 01		985 01
		Base	2,861 78	1,876 77	985 01	0.00	985 01
05CN 92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD 01			30 Jan 2015	1 000000	09 Jan 2012 to 09 Jan [redacted]
15ARJBBFP09	280 27 Jan 2015	100 000 Local	5,725 46	3,753 53	1,971 93		1,971 93
		Base	5,725 46	3,753 53	1,971 93	0 00	1,971 93
05CN 92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD 01			02 Feb 2015	1 000000	09 Jan 2012 to 09 Jan 2012
15ASJBBDTG4	289 28 Jan 2015	75 000 Local	4,315 14	2,815 15	1,499 99		1,499 99
		Base	4,315 14	2,815 15	1,499 99	0.00	1,499 99
05CN 92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD 01			02 Feb 2015	1 000000	09 Jan 2012 to 09 Jan 2012
15ASJBBDTG6	291 28 Jan 2015	100.000 Local	5,748.38	3,753 53	1,994 85		1,994 85
		Base	5,748 38	3,753 53	1,994 85	0 00	1,994 85

Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys									
SSB Trade ID	Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01				05 Feb 2015	1 000000 09 Jan 2012 to 09 Jan 2012	
15BBJBBFTLT	342	02 Feb 2015	100.000	Local	5,575 02	3,753 53	1,821 49		1,821 49
				Base	5,575 02	3,753 53	1,821.49	0 00	1,821 49
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01				05 Feb 2015	1 000000 09 Jan 2012 to 09 Jan 2012	
15BBJBBFTL0	347	02 Feb 2015	100 000	Local	5,574 25	3,753 53	1,820 72		1,820 72
				Base	5,574 25	3,753 53	1,820 72	0 00	1,820 [redacted]
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01				06 Feb 2015	1 000000 09 Jan 2012 to 11 Jan 2012	
15BCJBBF139	361	03 Feb 2015	225.000	Local	12,551 89	8,445 44	4,106 45		4,106 45
				Base	12,551 89	8,445 44	4,106 45	0 00	4,106 45
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01				09 Feb 2015	1.000000 11 Jan 2012 to 11 Jan 2012	
15BDJBBFCLC	365	04 Feb 2015	100 000	Local	5,562 82	3,753 53	1,809.29		1,809 29
				Base	5,562 82	3,753 53	1,809 29	0 00	1,809 29
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01				09 Feb 2015	1 000000 11 Jan 2012 to 11 Jan 2012	
15BDJBBFCLG	368	04 Feb 2015	100 000	Local	5,557 40	3,753 53	1,803 87		1,803 87
				Base	5,557 40	3,753 53	1,803 87	0 00	1,803 87
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01				10 Feb 2015	1 000000 11 Jan 2012 to 11 Jan 2012	
15BEJBBJB1R	384	05 Feb 2015	100 000	Local	5,547 91	3,753 53	1,794 38		1,794 38
				Base	5,547 91	3,753 53	1,794 38	0 00	1,794 38
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01				10 Feb 2015	1 000000 11 Jan 2012 to 11 Jan [redacted]	
15BEJBBJB1S	385	05 Feb 2015	100 000	Local	5,563 03	3,753 53	1,809 50		1,809 50
				Base	5,563 03	3,753 53	1,809 50	0 00	1,809 50
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01				10 Feb 2015	1 000000 11 Jan 2012 to 11 Jan 2012	
15BEJBBJB1X	388	05 Feb 2015	200 000	Local	11,192 39	7,507 06	3,685 33		3,685 33
				Base	11,192 39	7,507 06	3,685 33	0 00	3,685 33
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01				10 Feb 2015	1 000000 11 Jan 2012 to 11 Jan 2012	
15BEJBBJB1Z	389	05 Feb 2015	300 000	Local	16,784 11	11,260 59	5,523.52		5,523 52
				Base	16,784 11	11,260 59	5,523 52	0 00	5,523 52

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01			11 Feb 2015	1 000000	11 Jan 2012 to 11 Jan 2012
15BFJBBFLLT	398 06 Feb 2015	100 000	Local	5,456 87	3,753 53	1,703 34		1,703 34
			Base	5,456 87	3,753.53	1,703 34	0 00	1,703 34
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01			11 Feb 2015	1 000000	27 Jan 2012 to 27 Jan 2012
15BFJBBFLLX	401 06 Feb 2015	100 000	Local	5,473 59	3,753 53	1,720 06		1,720 06
			Base	5,473 59	3,753 53	1,720 06	0 00	1,720.
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01			11 Feb 2015	1 000000	27 Jan 2012 to 27 Jan 2012
15BFJBBFLL5	407 06 Feb 2015	200 000	Local	10,939 73	7,507 06	3,432 67		3,432 67
			Base	10,939 73	7,507 06	3,432 67	0 00	3,432 67
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01			11 Feb 2015	1 000000	27 Jan 2012 to 17 Sep 2012
15BFJBBFLL8	410 06 Feb 2015	200 000	Local	10,959 17	7,507 06	3,452 11		3,452 11
			Base	10,959 17	7,507 06	3,452 11	0 00	3,452 11
05CN 92939U106	WEC ENERGY GROUP INC		COMMON STOCK USD 01			13 Feb 2015	1 000000	17 Sep 2012 to 17 Sep 2012
15BHJBBFL6F	427 10 Feb 2015	100 000	Local	5,296.77	3,753.53	1,543.24		1,543 24
			Base	5,296 77	3,753 53	1,543 24	0 00	1,543.24
92939U106 Total			Local	169,569 45	116,359 43	53,210 02		53,210 02
			Base	169,569 45	116,359 43	53,210 02	0 00	53,210 02
05CN 930059100	WADDELL + REED FINANCIAL A		COMMON STOCK USD 01			12 Dec 2014	1 000000	14 Oct 2014 to 14 Oct
14LHJBBF71M	674 09 Dec 2014	100 000	Local	4,698 89	4,583 44	115 45		115 45
			Base	4,698 89	4,583 44	115 45	0 00	115 45
05CN 930059100	WADDELL + REED FINANCIAL A		COMMON STOCK USD 01			12 Dec 2014	1 000000	14 Oct 2014 to 14 Oct 2014
14LHJBBF71R	677 09 Dec 2014	100 000	Local	4,697 33	4,583.43	113 90		113 90
			Base	4,697 33	4,583 43	113 90	0 00	113 90
05CN 930059100	WADDELL + REED FINANCIAL A		COMMON STOCK USD 01			12 Dec 2014	1 000000	14 Oct 2014 to 15 Oct 2014
14LHJBBF711	685 09 Dec 2014	200 000	Local	9,398 13	9,166.87	231.26		231 26
			Base	9,398 13	9,166 87	231 26	0 00	231 26

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 930059100	WADDELL + REED FINANCIAL A		COMMON STOCK USD 01				15 Dec 2014	1 000000	17 Oct 2014 to 17 Oct 2014
14LIJBBFPSG	700 10 Dec 2014		100 000	Local	4,697 17	4,583 44	113 73		113 73
				Base	4,697 17	4,583 44	113 73	0 00	113 73
05CN 930059100	WADDELL + REED FINANCIAL A		COMMON STOCK USD 01				16 Dec 2014	1 000000	17 Oct 2014 to 17 Oct 2014
14LJJBBF70X	723 11 Dec 2014		100 000	Local	4,649 93	4,583 43	66 50		66 50
				Base	4,649 93	4,583 43	66 50	0 00	66
05CN 930059100	WADDELL + REED FINANCIAL A		COMMON STOCK USD 01				16 Dec 2014	1 000000	20 Oct 2014 to 20 Oct 2014
14LJJBBF701	726 11 Dec 2014		100.000	Local	4,653.30	4,583 44	69 86		69 86
				Base	4,653 30	4,583.44	69 86	0 00	69 86
05CN 930059100	WADDELL + REED FINANCIAL A		COMMON STOCK USD 01				17 Dec 2014	1 000000	22 Oct 2014 to 22 Oct 2014
14LKJBBMXB2	740 12 Dec 2014		50 000	Local	2,202 55	2,291 72	-89 17		-89.17
				Base	2,202 55	2,291 72	-89 17	0 00	-89.17
05CN 930059100	WADDELL + REED FINANCIAL A		COMMON STOCK USD 01				18 Dec 2014	1 000000	22 Oct 2014 to 17 Nov 2014
14LLJBBF498	770 15 Dec 2014		500 000	Local	22,166 60	22,917.17	-750.57		-750 57
				Base	22,166 60	22,917 17	-750 57	0 00	-750 57
930059100 Total				Local	57,163 90	57,292.94	-129 04		-129 04
				Base	57,163 90	57,292 94	-129 04	0 00	-129 04
05C5 930427109	WAGEWORKS INC		COMMON STOCK USD 001				05 Jun 2015	1 000000	01 Mar 2013 to 13 Mar
15FBJBB32V2	037 02 Jun 2015		1,359 000	Local	59,170 17	44,209 08	14,961 09		14,961 09
				Base	59,170 17	44,209 08	14,961 09	0 00	14,961 09
05C5 930427109	WAGEWORKS INC		COMMON STOCK USD 001				02 Jan 2015	1 000000	01 Mar 2013 to 01 Mar 2013
14LUJBBS035	657 29 Dec 2014		194.000	Local	12,407 30	5,352 86	7,054 44		7,054 44
				Base	12,407 30	5,352 86	7,054 44	0 00	7,054 44
930427109 Total				Local	71,577 47	49,561 94	22,015 53		22,015 53
				Base	71,577 47	49,561 94	22,015 53	0 00	22,015.53

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05C5	941053100	WASTE CONNECTIONS INC		COMMON STOCK USD 01				05 Jun 2015	1 000000	04 Mar 2013 to	04 Mar 2013
15FBJBB32VS		031 02 Jun 2015	1,021 000	Local	49,629 89	36,430 06	13,199 83				13,199 83
				Base	49,629 89	36,430 06	13,199 83		0 00		13,199 83
05C5	941053100	WASTE CONNECTIONS INC		COMMON STOCK USD 01				29 Jul 2014	1 000000	15 Jan 2013 to	28 Jan 2013
1405C5JJJ0T		512 24 Jul 2014	1,125 000	Local	54,917 46	40,140 86	14,776 60				14,776 60
				Base	54,917 46	40,140 86	14,776 60		0 00		14,776.[redacted]
05C5	941053100	WASTE CONNECTIONS INC		COMMON STOCK USD 01				04 Sep 2014	1 000000	28 Jan 2013 to	04 Mar 2013
1405C5JJJ13		548 29 Aug 2014	1,721 000	Local	83,923 39	61,406 60	22,516 79				22,516 79
				Base	83,923 39	61,406 60	22,516 79		0 00		22,516 79
941053100 Total											
				Local	188,470 74	137,977 52	50,493 22				50,493 22
				Base	188,470 74	137,977.52	50,493 22		0 00		50,493.22
05CM	949746101	WELLS FARGO + CO		COMMON STOCK USD1 666				09 Apr 2015	1 000000	21 Nov 2011 to	21 Nov 2011
15DEJBBQ0S2		021 06 Apr 2015	505 000	Local	27,323.17	12,945 93	14,377.24				14,377.24
				Base	27,323.17	12,945 93	14,377 24		0 00		14,377 24
05CM	949746101	WELLS FARGO + CO		COMMON STOCK USD1 666				05 Jun 2015	1 000000	21 Nov 2011 to	21 Nov 2011
15FCJBBMCT6		072 02 Jun 2015	1,495 000	Local	84,030 76	38,325 07	45,705 69				45,705 69
				Base	84,030 76	38,325 07	45,705.69		0 00		45,705.69
949746101 Total											
				Local	111,353 93	51,271 00	60,082 93				60,082 93
				Base	111,353 93	51,271.00	60,082 93		0 00		60,082 93
05CN	983919101	XILINX INC		COMMON STOCK USD 01				01 Apr 2015	1 000000	16 May 2014 to	21 May 2014
15CUJBBF8TZ		046 27 Mar 2015	375 000	Local	15,778 91	16,458.84	-679.93				-679.93
				Base	15,778 91	16,458 84	-679 93		0 00		-679 93
05CN	983919101	XILINX INC		COMMON STOCK USD 01				02 Apr 2015	1.000000	21 May 2014 to	21 May 2014
15CVJBBKT9C		052 30 Mar 2015	100 000	Local	4,196 28	4,389 02	-192 74				-192 74
				Base	4,196 28	4,389 02	-192 74		0 00		-192.74



Base Currency: USD - US DOLLAR

Fund / Asset ID	Security Name / Dtl Fund Rsn	Security Description	Maturity Date	Rate / Stl Date	Sell Rate / Trd Dts of Orig Buys
SSB Trade ID	Lot / Trd Date	Shares/Par / Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls / Net Gn/Ls
05CN 983919101	XILINX INC	COMMON STOCK USD 01		02 Apr 2015	1 000000 21 May 2014 to 28 May 2014
15CVJBBKT9J	057 30 Mar 2015	100 000 Local 4,198 42	4,389 02	-190 60	-190 60
		Base 4,198 42	4,389 02	-190 60	0 00 -190 60
05CN 983919101	XILINX INC	COMMON STOCK USD 01		14 Apr 2015	1 000000 28 May 2014 to 02 Jun 2014
15DHJBBGFC6	121 09 Apr 2015	300 000 Local 12,650 85	13,167 07	-516 22	-516 22
		Base 12,650 85	13,167 07	-516 22	0 00 -516 [redacted]
05CN 983919101	XILINX INC	COMMON STOCK USD 01		23 Oct 2014	1 000000 14 May 2014 to 14 May 2014
14JOJBBFCR8	224 20 Oct 2014	200 000 Local 8,292 03	8,782 04	-490 01	-490 01
		Base 8,292 03	8,782 04	-490 01	0 00 -490 01
05CN 983919101	XILINX INC	COMMON STOCK USD 01		27 Jan 2015	1 000000 14 May 2014 to 14 May 2014
15AOJBBFQH0	250 22 Jan 2015	100 000 Local 3,898 05	4,389 02	-490 97	-490 97
		Base 3,898.05	4,389 02	-490 97	0 00 -490 97
05CN 983919101	XILINX INC	COMMON STOCK USD 01		27 Jan 2015	1 000000 14 May 2014 to 14 May 2014
15AOJBBFQH7	257 22 Jan 2015	200 000 Local 7,800 30	8,778 05	-977 75	-977 75
		Base 7,800 30	8,778 05	-977 75	0 00 -977 75
05CN 983919101	XILINX INC	COMMON STOCK USD 01		04 May 2015	1 000000 02 Jun 2014 to 02 Jun 2014
15DVJBBLDKP	266 29 Apr 2015	100.000 Local 4,294 74	4,389 02	-94 28	-94 28
		Base 4,294 74	4,389 02	-94 28	0 00 -94 28
05CN 983919101	XILINX INC	COMMON STOCK USD 01		04 May 2015	1 000000 02 Jun 2014 to 19 Jun [redacted]
15DVJBBLDKT	270 29 Apr 2015	200 000 Local 8,593 18	8,778 05	-184.87	-184 87
		Base 8,593 18	8,778 05	-184.87	0 00 -184 87
05CN 983919101	XILINX INC	COMMON STOCK USD 01		04 May 2015	1 000000 19 Jun 2014 to 19 Jun 2014
15DVJBBLDKW	272 29 Apr 2015	200 000 Local 8,596 74	8,778 05	-181 31	-181 31
		Base 8,596.74	8,778 05	-181.31	0.00 -181.31
05CN 983919101	XILINX INC	COMMON STOCK USD 01		05 May 2015	1 000000 19 Jun 2014 to 23 Jun 2014
15EAJBB3ZB7	287 30 Apr 2015	100 000 Local 4,365 31	4,389 02	-23 71	-23.71
		Base 4,365 31	4,389 02	-23 71	0 00 -23 71

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 983919101	XILINX INC		COMMON STOCK USD 01				16 Mar 2015	1 000000	15 May 2014 to 16 May 2014
15CIJBBGVLS	694 11 Mar 2015		350 000	Local	13,966 84	15,361 58	-1,394 74		-1,394 74
				Base	13,966 84	15,361 58	-1,394 74	0 00	-1,394 74
983919101 Total				Local	96,631 65	102,048 78	-5,417 13		-5,417.13
				Base	96,631 65	102,048 78	-5,417 13	0 00	-5,417
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC		COMMON STOCK USD 01				01 Apr 2015	1 000000	01 Dec 2014 to 01 Dec 2014
15CUJBBF8TT	042 27 Mar 2015		100 000	Local	11,764 69	11,320 49	444 20		444 20
				Base	11,764 69	11,320 49	444 20	0 00	444 20
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC		COMMON STOCK USD 01				02 Apr 2015	1 000000	01 Dec 2014 to 01 Dec 2014
15CVJBBKT9B	051 30 Mar 2015		100 000	Local	11,817 90	11,320 49	497 41		497 41
				Base	11,817 90	11,320 49	497 41	0 00	497 41
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC		COMMON STOCK USD.01				12 Jan 2015	1 000000	01 Dec 2014 to 01 Dec 2014
15AEJBBJVG7	131 07 Jan 2015		50 000	Local	5,900 12	5,659 31	240 81		240 81
				Base	5,900 12	5,659 31	240 81	0 00	240 81
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC		COMMON STOCK USD 01				28 Apr 2015	1 000000	01 Dec 2014 to 01 Dec 2014
15DRJBBF7CB	214 23 Apr 2015		25 000	Local	2,973 57	2,830 12	143 45		143 45
				Base	2,973 57	2,830 12	143.45	0 00	143 45
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC		COMMON STOCK USD 01				08 May 2015	1 000000	01 Dec 2014 to 02 Dec
15EEJBBKSJG	337 06 May 2015		100 000	Local	11,001 29	11,320 49	-319 20		-319 20
				Base	11,001 29	11,320 49	-319 20	0 00	-319 20
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC		COMMON STOCK USD 01				13 May 2015	1 000000	02 Dec 2014 to 03 Dec 2014
15EGJBBG46Z	369 08 May 2015		200 000	Local	22,544.08	22,640 98	-96.90		-96 90
				Base	22,544.08	22,640 98	-96 90	0 00	-96 90
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC		COMMON STOCK USD 01				15 May 2015	1 000000	03 Dec 2014 to 03 Dec 2014
15EIJBBHJTH	387 12 May 2015		100 000	Local	11,249 66	11,320 49	-70 83		-70 83
				Base	11,249 66	11,320 49	-70 83	0 00	-70 83



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05CN 98956P102	ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD.01			29 May 2015	1 000000	03 Dec 2014 to 03 Dec 2014
15ERJBBF3H7	470 26 May 2015	25 000 Local	2,833 82	2,830 12	3 70		3 70
		Base	2,833 82	2,830 12	3 70	0 00	3 70
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD 01			04 Jun 2015	1 000000	03 Dec 2014 to 03 Dec 2014
15FBJBBJ5WH	507 01 Jun 2015	75 000 Local	8,621 84	8,490 37	131 47		131 47
		Base	8,621 84	8,490 37	131 47	0 00	131 [redacted]
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD 01			09 Jun 2015	1 000000	03 Dec 2014 to 04 Dec 2014
15FEJBBMC3R	535 04 Jun 2015	200 000 Local	22,761 58	22,640 97	120 61		120 61
		Base	22,761 58	22,640 97	120.61	0 00	120 61
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD 01			10 Jun 2015	1 000000	04 Dec 2014 to 05 Dec 2014
15FFJBBJPPT	546 05 Jun 2015	125 000 Local	14,125 48	14,150 61	-25 13		-25 13
		Base	14,125 48	14,150 61	-25 13	0 00	-25 13
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD 01			11 Jun 2015	1 000000	05 Dec 2014 to 05 Dec 2014
15FGJBBG7SW	554 08 Jun 2015	50 000 Local	5,684 11	5,660 24	23 87		23 87
		Base	5,684 11	5,660 24	23 87	0 00	23 87
05CN 98956P102	ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD 01			29 Jun 2015	1 000000	05 Dec 2014 to 05 Dec 2014
15FSJBBKM93	640 24 Jun 2015	50 000 Local	5,701 08	5,660 24	40 84		40 84
		Base	5,701 08	5,660 24	40.84	0.00	40 84
98956P102 Total		Local	136,979 22	135,844.92	1,134 30		1,134 30
		Base	136,979 22	135,844 92	1,134.30	0 00	1,134 30
05CN G1151C101	ACCENTURE PLC CL A	COMMON STOCK USD 0000225			20 Oct 2014	1.000000	30 Dec 2011 to 30 Dec 2011
14JLJBBFDG0	162 15 Oct 2014	100 000 Local	7,486 06	5,651 58	1,834 48		1,834 48
		Base	7,486 06	5,651 58	1,834 48	0 00	1,834 48
05CN G1151C101	ACCENTURE PLC CL A	COMMON STOCK USD 0000225			30 Apr 2015	1 000000	30 Dec 2011 to 30 Dec 2011
15DTJBBMFZ4	244 27 Apr 2015	75 000 Local	7,052 49	4,238 68	2,813 81		2,813 81
		Base	7,052 49	4,238 68	2,813 81	0 00	2,813 81

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SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CN	G1151C101	ACCENTURE PLC CL A		COMMON STOCK USD 0000225				31 Jul 2014	1 000000	30 Dec 2011 to 30 Dec 2011	
1405CNJJMT7		295	28 Jul 2014	61 000 Local	4,895 34	3,447 46	1,447 88				1,447 88
				Base	4,895 34	3,447 46	1,447 88		0 00		1,447 88
05CN	G1151C101	ACCENTURE PLC CL A		COMMON STOCK USD 0000225				31 Jul 2014	1 000000	30 Dec 2011 to 30 Dec 2011	
1405CNJJMVP		302	28 Jul 2014	189 000 Local	15,152 74	10,681.48	4,471 26				4,471 26
				Base	15,152 74	10,681 48	4,471 26		0.00		4,471 [redacted]
05CN	G1151C101	ACCENTURE PLC CL A		COMMON STOCK USD 0000225				05 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011	
1405CNJJMX1		342	31 Jul 2014	100 000 Local	7,981 18	5,651 58	2,329 60				2,329 60
				Base	7,981 18	5,651 58	2,329 60		0 00		2,329 60
05CN	G1151C101	ACCENTURE PLC CL A		COMMON STOCK USD 0000225				13 May 2015	1 000000	30 Dec 2011 to 30 Dec 2011	
15EGJBBG46T		365	08 May 2015	75 000 Local	7,201 58	4,238 68	2,962 90				2,962 90
				Base	7,201.58	4,238 68	2,962 90		0 00		2,962.90
05CN	G1151C101	ACCENTURE PLC CL A		COMMON STOCK USD 0000225				11 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011	
1405CNJJM1T		390	06 Aug 2014	100.000 Local	7,745.83	5,651 58	2,094.25				2,094 25
				Base	7,745 83	5,651 58	2,094 25		0 00		2,094 25
05CN	G1151C101	ACCENTURE PLC CL A		COMMON STOCK USD 0000225				11 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011	
1405CNJJM1Z		392	06 Aug 2014	100 000 Local	7,747 29	5,651 58	2,095 71				2,095 71
				Base	7,747 29	5,651 58	2,095 71		0 00		2,095 71
05CN	G1151C101	ACCENTURE PLC CL A		COMMON STOCK USD.0000225				29 Aug 2014	1 000000	30 Dec 2011 to 30 Dec [redacted]	
1405CNJJM65		491	26 Aug 2014	150 000 Local	12,229 49	8,477 37	3,752 12				3,752 12
				Base	12,229 49	8,477 37	3,752 12		0 00		3,752 12
05CN	G1151C101	ACCENTURE PLC CL A		COMMON STOCK USD 0000225				19 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011	
1405CNJJMH4		645	16 Sep 2014	75 000 Local	5,996 86	4,238 68	1,758 18				1,758 18
				Base	5,996 86	4,238 68	1,758 18		0 00		1,758 18
05CN	G1151C101	ACCENTURE PLC CL A		COMMON STOCK USD.0000225				24 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011	
14IOJBBFJH9		667	19 Sep 2014	75 000 Local	5,984 83	4,238 68	1,746.15				1,746 15
				Base	5,984 83	4,238 68	1,746.15		0 00		1,746 15

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05CN G1151C101	ACCENTURE PLC CL A	COMMON STOCK USD 0000225			24 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
14IOJBBFJJC	669 19 Sep 2014	100 000 Local	7,986 08	5,651 58	2,334 50		2,334 50
		Base	7,986 08	5,651.58	2,334 50	0 00	2,334 50
G1151C101 Total		Local	97,459 77	67,818 93	29,640 84		29,640.84
		Base	97,459 77	67,818 93	29,640 84	0 00	29,640 [redacted]
05CN G2554F113	COVIDIEN PLC	COMMON STOCK USD 2			08 Oct 2014	1.000000	08 Nov 2012 to 26 Apr 2013
14JDJBBFFZ0	021 03 Oct 2014	100 000 Local	9,503 90	4,692 06	4,811 84		4,811.84
		Base	9,503 90	4,692 06	4,811 84	0.00	4,811.84
05CN G2554F113	COVIDIEN PLC	COMMON STOCK USD 2			07 Jul 2014	1 000000	06 Jan 2012 to 06 Jan 2012
1405CNJJMK5	130 01 Jul 2014	125 000 Local	11,372 45	5,865 08	5,507 37		5,507 37
		Base	11,372 45	5,865 08	5,507 37	0 00	5,507 37
05CN G2554F113	COVIDIEN PLC	COMMON STOCK USD 2			22 Jan 2015	1 000000	26 Apr 2013 to 31 May 2013
15ALJBBK16C	215 16 Jan 2015	300 000 Local	31,187 31	14,387 36	16,799.95		16,799 95
		Base	31,187 31	14,387 36	16,799 95	0 00	16,799 95
05CN G2554F113	COVIDIEN PLC	COMMON STOCK USD 2			21 Jul 2014	1 000000	21 Jun 2012 to 21 Jun 2012
1405CNJJMP8	224 16 Jul 2014	125.000 Local	11,057 25	5,865 08	5,192 17		5,192 17
		Base	11,057 25	5,865 08	5,192 17	0 00	5,192 17
05CN G2554F113	COVIDIEN PLC	COMMON STOCK USD 2			27 Jan 2015	1 000000	31 May 2013 to 15 Oct [redacted]
15AQJBBMQ2V	275 27 Jan 2015	1,375 000 Local	146,710 85	65,942 05	80,768.80		80,768 80
		Base	146,710 85	65,942 05	80,768 80	0 00	80,768 80
05CN G2554F113	COVIDIEN PLC	COMMON STOCK USD 2			29 Jul 2014	1 000000	21 Jun 2012 to 24 Jul 2012
1405CNJJMSH	280 24 Jul 2014	100 000 Local	8,952 29	4,692 06	4,260 23		4,260 23
		Base	8,952 29	4,692 06	4,260 23	0 00	4,260.23
05CN G2554F113	COVIDIEN PLC	COMMON STOCK USD 2			05 Aug 2014	1 000000	24 Jul 2012 to 24 Jul 2012
1405CNJJMX3	343 31 Jul 2014	100 000 Local	8,657 73	4,692 06	3,965 67		3,965 67
		Base	8,657 73	4,692 06	3,965 67	0 00	3,965 67

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05CN G2554F113	COVIDIEN PLC	COMMON STOCK USD 2			06 Aug 2014	1 000000	24 Jul 2012 to 23 Oct 2012
1405CNJJMZ5	360 01 Aug 2014	100 000 Local	8,655 59	4,692 06	3,963 53		3,963 53
		Base	8,655 59	4,692 06	3,963 53	0 00	3,963 53
05CN G2554F113	COVIDIEN PLC	COMMON STOCK USD 2			11 Sep 2014	1 000000	23 Oct 2012 to 08 Nov 2012
1405CNJJMD1	589 08 Sep 2014	200 000 Local	17,973 92	9,384 13	8,589 79		8,589 79
		Base	17,973 92	9,384 13	8,589 79	0 00	8,589 [redacted]
05CN G2554F113	COVIDIEN PLC	COMMON STOCK USD 2			26 Sep 2014	1 000000	08 Nov 2012 to 08 Nov 2012
14IQJBBFZ6K	695 23 Sep 2014	50 000 Local	4,410 15	2,346.03	2,064 12		2,064 12
		Base	4,410 15	2,346 03	2,064 12	0 00	2,064 12
G2554F113 Total							
		Local	258,481 44	122,557 97	135,923 47		135,923 47
		Base	258,481 44	122,557 97	135,923 47	0 00	135,923 47
05CN G27823106	DELPHI AUTOMOTIVE PLC	COMMON STOCK USD 01			02 Apr 2015	1 000000	08 Apr 2014 to 08 Apr 2014
15CVJBBKT89	050 30 Mar 2015	100 000 Local	7,876 29	6,618 30	1,257 99		1,257 99
		Base	7,876 29	6,618 30	1,257 99	0 00	1,257 99
05CN G27823106	DELPHI AUTOMOTIVE PLC	COMMON STOCK USD 01			05 May 2015	1 000000	08 Apr 2014 to 10 Apr 2014
15EAJBB3ZCH	295 30 Apr 2015	175 000 Local	14,431 86	11,582 03	2,849 83		2,849 83
		Base	14,431 86	11,582.03	2,849.83	0 00	2,849 83
05CN G27823106	DELPHI AUTOMOTIVE PLC	COMMON STOCK USD.01			06 May 2015	1 000000	10 Apr 2014 to 11 Apr [redacted]
15EBJBBL5HZ	307 01 May 2015	100 000 Local	8,398 46	6,618 30	1,780 16		1,780 16
		Base	8,398 46	6,618 30	1,780 16	0 00	1,780 16
05CN G27823106	DELPHI AUTOMOTIVE PLC	COMMON STOCK USD 01			11 May 2015	1 000000	11 Apr 2014 to 11 Apr 2014
15EEJBBKSJL	341 06 May 2015	50 000 Local	4,207 65	3,309 15	898 50		898 50
		Base	4,207 65	3,309 15	898 50	0 00	898 50
05CN G27823106	DELPHI AUTOMOTIVE PLC	COMMON STOCK USD 01			11 May 2015	1 000000	11 Apr 2014 to 11 Apr 2014
15EEJBBKSJQ	345 06 May 2015	100 000 Local	8,412 34	6,618 30	1,794 04		1,794 04
		Base	8,412 34	6,618.30	1,794 04	0 00	1,794 04

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05CN G27823106	DELPHI AUTOMOTIVE PLC		COMMON STOCK USD 01				22 May 2015	1 000000	14 Apr 2014 to 14 Apr 2014
15ENJBBHM55	439 19 May 2015		100 000	Local	8,766 83	6,618 30	2,148 53		2,148 53
				Base	8,766 83	6,618 30	2,148 53	0 00	2,148 53
05CN G27823106	DELPHI AUTOMOTIVE PLC		COMMON STOCK USD 01				27 Aug 2014	1 000000	08 Apr 2014 to 08 Apr 2014
1405CNJJM6P	481 22 Aug 2014		100 000	Local	7,049 51	6,606 31	443 20		443.20
				Base	7,049 51	6,606 31	443 20	0 00	443[redacted]
05CN G27823106	DELPHI AUTOMOTIVE PLC		COMMON STOCK USD 01				25 Mar 2015	1 000000	08 Apr 2014 to 08 Apr 2014
15CPJBBFVR9	787 20 Mar 2015		175 000	Local	13,994 49	11,582 03	2,412.46		2,412 46
				Base	13,994 49	11,582 03	2,412 46	0 00	2,412 46
G27823106 Total				Local	73,137 43	59,552 72	13,584 71		13,584 71
				Base	73,137 43	59,552 72	13,584 71	0 00	13,584 71
05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01				05 Aug 2014	1 000000	27 Mar 2013 to 03 Apr 2013
1405CNJJMX5	344 31 Jul 2014		100 000	Local	6,793 37	6,092 82	700 55		700 55
				Base	6,793 37	6,092 82	700 55	0 00	700 55
05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01				07 Aug 2014	1 000000	03 Apr 2013 to 03 Apr 2013
1405CNJJM0R	371 04 Aug 2014		100.000	Local	6,765 05	6,092 82	672.23		672 23
				Base	6,765 05	6,092 82	672 23	0 00	672 23
05CN G29183103	EATON CORP PLC		COMMON STOCK USD.01				07 Aug 2014	1 000000	03 Apr 2013 to 03 Apr [redacted]
1405CNJJM0T	372 04 Aug 2014		100 000	Local	6,741 56	6,092 83	648 73		648 73
				Base	6,741 56	6,092.83	648 73	0 00	648 73
05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01				12 Aug 2014	1 000000	03 Apr 2013 to 03 Apr 2013
1405CNJJM2P	404 07 Aug 2014		200 000	Local	13,390 38	12,185 65	1,204 73		1,204 73
				Base	13,390 38	12,185 65	1,204 73	0 00	1,204 73
05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01				13 Aug 2014	1 000000	03 Apr 2013 to 15 Apr 2013
1405CNJJM29	415 08 Aug 2014		600 000	Local	40,315 68	36,556 95	3,758 73		3,758 73
				Base	40,315 68	36,556 95	3,758 73	0 00	3,758 73

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05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01		13 Aug 2014	1 000000	15 Apr 2013 to 15 Apr 2013
1405CNJJM2C	416 08 Aug 2014	50 000 Local	3,353 42	3,046 41	307 01		307 01
		Base	3,353 42	3,046 41	307 01	0 00	307 01
05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01		14 Aug 2014	1 000000	15 Apr 2013 to 17 Apr 2013
1405CNJJM2H	419 11 Aug 2014	100 000 Local	6,796 02	6,092 83	703 19		703 19
		Base	6,796 02	6,092 83	703 19	0 00	703 [redacted]
05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01		15 Aug 2014	1 000000	17 Apr 2013 to 17 Apr 2013
1405CNJJM3P	424 12 Aug 2014	100 000 Local	6,795 99	6,092 82	703 17		703 17
		Base	6,795 99	6,092.82	703 17	0 00	703 17
05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01		18 Aug 2014	1 000000	17 Apr 2013 to 01 May 2013
1405CNJJM3D	436 13 Aug 2014	200 000 Local	13,741 37	12,185 65	1,555 72		1,555.72
		Base	13,741 37	12,185 65	1,555 72	0 00	1,555 72
05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01		22 Aug 2014	1 000000	01 May 2013 to 01 May 2013
1405CNJJM5M	460 19 Aug 2014	100 000 Local	6,945 84	6,092 83	853 01		853 01
		Base	6,945.84	6,092 83	853 01	0 00	853 01
05CN G29183103	EATON CORP PLC		COMMON STOCK USD.01		25 Aug 2014	1 000000	01 May 2013 to 05 Jun 2013
1405CNJJM55	470 20 Aug 2014	400 000 Local	27,950 62	24,371 30	3,579 32		3,579 32
		Base	27,950 62	24,371 30	3,579.32	0 00	3,579 32
05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01		27 Aug 2014	1 000000	05 Jun 2013 to 19 Jun [redacted]
1405CNJJM6K	479 22 Aug 2014	100 000 Local	6,978 84	6,092 82	886 02		886 02
		Base	6,978 84	6,092 82	886 02	0 00	886 02
05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01		29 Aug 2014	1 000000	19 Jun 2013 to 03 Sep 2013
1405CNJJM6F	495 26 Aug 2014	200 000 Local	14,090 34	12,185 65	1,904 69		1,904.69
		Base	14,090 34	12,185 65	1,904 69	0 00	1,904 69
05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01		29 Aug 2014	1 000000	03 Sep 2013 to 03 Feb 2014
1405CNJJM6H	496 26 Aug 2014	300 000 Local	21,132 16	18,278.48	2,853 68		2,853 68
		Base	21,132 16	18,278 48	2,853 68	0 00	2,853 68



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05CN G29183103	EATON CORP PLC		COMMON STOCK USD 01		03 Sep 2014	1 000000	03 Feb 2014 to 04 Feb 2014
1405CNJJM85	522 28 Aug 2014	175 000 Local	12,153 45	10,662.44	1,491.01		1,491.01
		Base	12,153 45	10,662.44	1,491 01	0 00	1,491 01
G29183103 Total		Local	193,944 09	172,122 30	21,821 79		21,821 79
		Base	193,944 09	172,122 30	21,821 79	0 00	21,821
05CJ G3922B107	GENPACT LTD W/D		COMMON STOCK USD 01		08 Oct 2014	1 000000	29 Nov 2010 to 29 Nov 2010
14JDJBBD1Z2	002 03 Oct 2014	618 000 Local	9,993 51	9,521 60	471 91		471 91
		Base	9,993 51	9,521 60	471 91	0 00	471 91
05CJ G3922B107	GENPACT LTD W/D		COMMON STOCK USD 01		27 Oct 2014	1 000000	29 Nov 2010 to 29 Nov 2010
14JQJBBD0Z4	052 22 Oct 2014	502 000 Local	8,317 55	7,734 38	583 17		583 17
		Base	8,317 55	7,734 38	583 17	0 00	583 17
05CJ G3922B107	GENPACT LTD W/D		COMMON STOCK USD 01		30 Oct 2014	1 000000	29 Nov 2010 to 29 Nov 2010
14JTJBBD772	065 27 Oct 2014	41 000 Local	690 63	631 69	58 94		58 94
		Base	690 63	631 69	58 94	0 00	58.94
05CJ G3922B107	GENPACT LTD W/D		COMMON STOCK USD 01		31 Oct 2014	1 000000	29 Nov 2010 to 25 Feb 2011
14JUJBBDCSR	070 28 Oct 2014	619 000 Local	10,493 42	9,537 01	956 41		956.41
		Base	10,493 42	9,537 01	956 41	0 00	956 41
G3922B107 Total		Local	29,495 11	27,424 68	2,070 43		2,070 43
		Base	29,495 11	27,424 68	2,070 43	0 00	2,070 43
05CI G4705A100	ICON PLC		COMMON STOCK EUR.06		09 Apr 2015	1.000000	04 Feb 2013 to 04 Feb 2013
15DDJBBV12X	137 06 Apr 2015	286 000 Local	19,863 05	7,056 49	12,806 56		12,806 56
		Base	19,863 05	7,056.49	12,806 56	0 00	12,806 56
05CN G5960L103	MEDTRONIC PLC		COMMON STOCK USD 1		06 Feb 2015	1.000000	27 Jan 2015 to 27 Jan 2015
15BFJBBK7Z0	415 06 Feb 2015	0.500 Local	37 28	37 35	-0 07		-0 07
		Base	37 28	37 35	-0 07	0 00	-0 07

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SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	G5960L103	MEDTRONIC PLC		COMMON STOCK USD 1			05 Jun 2015	1 000000	27 Jan 2015 to 27 Jan 2015
15FCJBBKR0Z	517	02 Jun 2015	199 000	Local 15,314 75	14,867 90		446 85		446 85
				Base 15,314 75	14,867 90		446 85	0.00	446 85
G5960L103 Total				Local 15,352 03	14,905 25		446 78		446 78
				Base 15,352 03	14,905 25		446 78	0 00	446
05CN	G7945E105	SEADRILL LTD		COMMON STOCK USD2			11 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM11	393	06 Aug 2014	150 000	Local 5,374 38	5,258 24		116 14		116 14
				Base 5,374 38	5,258 24		116 14	0 00	116 14
05CN	G7945E105	SEADRILL LTD		COMMON STOCK USD2			17 Sep 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJMHS	637	12 Sep 2014	400 000	Local 12,480 08	14,021 96		-1,541 88		-1,541 88
				Base 12,480 08	14,021 96		-1,541 88	0 00	-1,541 88
05CN	G7945E105	SEADRILL LTD		COMMON STOCK USD2			01 Oct 2014	1 000000	30 Dec 2011 to 18 Dec 2013
14ITJBBFG5S	749	26 Sep 2014	1,750 000	Local 47,915 17	61,346 09		-13,430.92		-13,430 92
				Base 47,915 17	61,346 09		-13,430 92	0 00	-13,430 92
G7945E105 Total				Local 65,769 63	80,626 29		-14,856 66		-14,856 66
				Base 65,769 63	80,626 29		-14,856 66	0 00	-14,856 66
05C5	G81276100	SIGNET JEWELERS LTD		COMMON STOCK USD 18			05 Jun 2015	1 000000	02 Oct 2013 to 02 Oct
15FBJBB32VJ	025	02 Jun 2015	680 000	Local 88,320 58	54,129 92		34,190 66		34,190 66
				Base 88,320 58	54,129 92		34,190 66	0 00	34,190 66
05CN	G91442106	TYCO INTERNATIONAL PLC		COMMON STOCK CHF 5			29 Apr 2015	1 000000	17 Nov 2014 to 17 Nov 2014
15DSJBBH6GG	223	24 Apr 2015	100 000	Local 4,135 42	3,162 91		972 51		972 51
				Base 4,135 42	3,162 91		972 51	0 00	972 51
05CN	G91442106	TYCO INTERNATIONAL PLC		COMMON STOCK CHF 5			29 Apr 2015	1 000000	17 Nov 2014 to 17 Nov 2014
15DSJBBH6GK	226	24 Apr 2015	300 000	Local 12,304 87	9,488.72		2,816 15		2,816 15
				Base 12,304 87	9,488 72		2,816 15	0 00	2,816 15

Base Currency: USD - US DOLLAR

Fund Asset ID / SSB Trade ID	Security Name / Lot Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN G91442106	TYCO INTERNATIONAL PLC	COMMON STOCK CHF 5			30 Apr 2015	1 000000	17 Nov 2014 to 17 Nov 2014
15DTJBBHX5C	240 27 Apr 2015	150 000 Local	5,988 63	4,744 36	1,244 27		1,244 27
		Base	5,988 63	4,744 36	1,244 27	0 00	1,244 27
05CN G91442106	TYCO INTERNATIONAL PLC	COMMON STOCK CHF 5			27 Jan 2015	1 000000	17 Nov 2014 to 17 Nov 2014
15AOJBBFQH8	258 22 Jan 2015	300 000 Local	12,738.07	9,488 72	3,249 35		3,249 35
		Base	12,738 07	9,488 72	3,249 35	0 00	3,249 [redacted]
05CN G91442106	TYCO INTERNATIONAL PLC	COMMON STOCK CHF 5			04 May 2015	1 000000	17 Nov 2014 to 17 Nov 2014
15DVJBBLDKH	260 29 Apr 2015	50 000 Local	1,991 67	1,581 45	410 22		410 22
		Base	1,991 67	1,581 45	410 22	0 00	410.22
05CN G91442106	TYCO INTERNATIONAL PLC	COMMON STOCK CHF 5			04 May 2015	1 000000	17 Nov 2014 to 17 Nov 2014
15DVJBBLDKZ	274 29 Apr 2015	400 000 Local	15,950 26	12,651 62	3,298 64		3,298 64
		Base	15,950.26	12,651 62	3,298 64	0 00	3,298 64
05CN G91442106	TYCO INTERNATIONAL PLC	COMMON STOCK CHF.5			05 May 2015	1.000000	17 Nov 2014 to 17 Nov 2014
15EAJBB3ZCN	300 30 Apr 2015	300 000 Local	11,838.29	9,488.72	2,349.57		2,349 57
		Base	11,838 29	9,488 72	2,349 57	0 00	2,349 57
05CN G91442106	TYCO INTERNATIONAL PLC	COMMON STOCK CHF 5			13 Mar 2015	1 000000	17 Nov 2014 to 17 Nov 2014
15CHJBBFN2S	679 10 Mar 2015	200 000 Local	8,365 88	6,325 81	2,040 07		2,040 07
		Base	8,365 88	6,325 81	2,040 07	0 00	2,040 07
05CN G91442106	TYCO INTERNATIONAL PLC	COMMON STOCK CHF 5			23 Mar 2015	1 000000	17 Nov 2014 to 17 Nov [redacted]
15CNJBBFLZV	761 18 Mar 2015	100 000 Local	4,221 09	3,162 91	1,058 18		1,058 18
		Base	4,221 09	3,162 91	1,058 18	0 00	1,058 18
G91442106 Total							
		Local	77,534 18	60,095 22	17,438 96		17,438 96
		Base	77,534 18	60,095 22	17,438 96	0 00	17,438 96
05CN G9319H102	VALIDUS HOLDINGS LTD	COMMON STOCK USD 175			23 Dec 2014	1 000000	03 Jan 2012 to 13 Feb 2012
14LOJBBFX22	003 18 Dec 2014	100 000 Local	4,051 34	3,356 58	694 76		694 76
		Base	4,051 34	3,356 58	694 76	0 00	694 76

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate / Curr Gn/Ls	Stl Date / Sell Rate	Trd Dts of Orig Buys / Net Gn/Ls
05CN G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175				23 Dec 2014	1 000000	13 Feb 2012	to 13 Feb 2012
14LOJBBFX28	009 18 Dec 2014		200.000	Local	8,124 82	6,713 16	1,411 66			1,411 66
				Base	8,124 82	6,713 16	1,411 66	0 00		1,411 66
05CN G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175				14 Oct 2014	1 000000	03 Jan 2012	to 03 Jan 2012
14JGJBBD7H2	055 08 Oct 2014		100 000	Local	3,990 09	3,331.14	658 95			658.95
				Base	3,990 09	3,331 14	658 95	0 00		658
05CN G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175				27 Oct 2014	1 000000	03 Jan 2012	to 03 Jan 2012
14JQJBBD6L3	245 22 Oct 2014		100 000	Local	4,045 91	3,331 14	714 77			714 77
				Base	4,045.91	3,331 14	714 77	0 00		714 77
05CN G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175				11 Feb 2015	1 000000	13 Feb 2012	to 18 Apr 2012
15BFJBBFLLW	400 06 Feb 2015		100 000	Local	4,199 40	3,384 16	815 24			815 24
				Base	4,199 40	3,384 16	815.24	0.00		815 24
05CN G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175				03 Sep 2014	1 000000	03 Jan 2012	to 03 Jan 2012
1405CNJJM83	521 28 Aug 2014		150.000	Local	5,838 62	4,996 71	841 91			841 91
				Base	5,838.62	4,996.71	841 91	0 00		841 91
05CN G9319H102	VALIDUS HOLDINGS LTD		COMMON STOCK USD 175				22 Dec 2014	1 000000	03 Jan 2012	to 03 Jan 2012
14LNJBBFGFF	792 17 Dec 2014		100 000	Local	4,049 91	3,356 58	693 33			693 33
				Base	4,049 91	3,356 58	693 33	0 00		693 33
G9319H102 Total				Local	34,300 09	28,469 47	5,830 62			5,830 62
				Base	34,300 09	28,469 47	5,830 62	0 00		5,830 62
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01				29 Jul 2014	1 000000	29 Oct 2013	to 29 Oct 2013
1405CNJJMTW	286 24 Jul 2014		350 000	Local	11,721 77	10,841 43	880 34			880 34
				Base	11,721.77	10,841 43	880 34	0 00		880 34
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01				30 Oct 2014	1 000000	29 Oct 2013	to 29 Oct 2013
14JTJBBFQ2P	290 27 Oct 2014		200 000	Local	6,591 95	6,218.85	373 10			373.10
				Base	6,591 95	6,218 85	373 10	0 00		373 10

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01		11 Feb 2015	1.000000	30 Oct 2013 to 30 Oct 2013
15BFJBBFLMC	413 06 Feb 2015	500.000 Local	17,863 70	15,547 13	2,316.57		2,316 57
		Base	17,863 70	15,547 13	2,316 57	0 00	2,316 57
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01		19 Nov 2014	1 000000	29 Oct 2013 to 29 Oct 2013
14KKJBBLHZL	421 14 Nov 2014	200 000 Local	6,897 29	6,218 85	678 44		678 44
		Base	6,897 29	6,218 85	678 44	0 00	678 [redacted]
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01		19 Nov 2014	1 000000	29 Oct 2013 to 29 Oct 2013
14KKJBBLHZP	424 14 Nov 2014	200 000 Local	6,894 30	6,218 85	675 45		675 45
		Base	6,894 30	6,218 85	675 45	0 00	675 45
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01		25 Nov 2014	1 000000	29 Oct 2013 to 29 Oct 2013
14KOJBBF7VW	473 20 Nov 2014	200 000 Local	7,005 62	6,218 85	786 77		786 77
		Base	7,005 62	6,218 85	786 77	0 00	786.77
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01		23 Feb 2015	1 000000	30 Oct 2013 to 30 Oct 2013
15BMJBBFV9V	477 18 Feb 2015	200 000 Local	7,097 54	6,218 85	878 69		878.69
		Base	7,097 54	6,218 85	878 69	0 00	878 69
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01		25 Feb 2015	1 000000	30 Oct 2013 to 30 Oct 2013
15BOJBBFN54	495 20 Feb 2015	100 000 Local	3,527 43	3,109 42	418 01		418 01
		Base	3,527 43	3,109 42	418 01	0 00	418 01
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01		25 Feb 2015	1 000000	30 Oct 2013 to 31 Oct [redacted]
15BOJBBFN6J	506 20 Feb 2015	300 000 Local	10,529.89	9,328 28	1,201 61		1,201 61
		Base	10,529 89	9,328 28	1,201 61	0 00	1,201 61
05CN G98290102	XL GROUP PLC		COMMON STOCK USD.01		02 Dec 2014	1 000000	29 Oct 2013 to 30 Oct 2013
14KSJBBK10D	520 26 Nov 2014	300 000 Local	10,645 29	9,328 28	1,317 01		1,317 01
		Base	10,645 29	9,328 28	1,317 01	0 00	1,317 01
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01		27 Feb 2015	1 000000	31 Oct 2013 to 31 Oct 2013
15BQJBBLTF1	521 24 Feb 2015	100.000 Local	3,568 01	3,109 42	458 59		458 59
		Base	3,568 01	3,109 42	458 59	0 00	458 59



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CN	G98290102	XL GROUP PLC		COMMON STOCK USD 01				27 Feb 2015	1 000000	31 Oct 2013 to 31 Oct 2013	
15BQJBBLTF2		522	24 Feb 2015	100 000 Local	3,569 43	3,109 42		460 01			460 01
				Base	3,569 43	3,109 42		460 01	0 00		460 01
05CN	G98290102	XL GROUP PLC		COMMON STOCK USD 01				27 Feb 2015	1 000000	31 Oct 2013 to 11 Dec 2013	
15BQJBBLTF4		524	24 Feb 2015	300 000 Local	10,645 78	9,328 28		1,317 50			1,317 50
				Base	10,645 78	9,328 28		1,317 50	0 00		1,317 [redacted]
05CN	G98290102	XL GROUP PLC		COMMON STOCK USD 01				02 Mar 2015	1.000000	11 Dec 2013 to 11 Dec 2013	
15BRJBBD8ZV		533	25 Feb 2015	100 000 Local	3,570 93	3,109 42		461 51			461 51
				Base	3,570 93	3,109 42		461 51	0 00		461 51
05CN	G98290102	XL GROUP PLC		COMMON STOCK USD 01				02 Mar 2015	1 000000	11 Dec 2013 to 11 Dec 2013	
15BRJBBD8Z1		537	25 Feb 2015	100 000 Local	3,561 43	3,109 43		452 00			452 00
				Base	3,561 43	3,109 43		452.00	0 00		452 00
05CN	G98290102	XL GROUP PLC		COMMON STOCK USD 01				02 Mar 2015	1 000000	11 Dec 2013 to 13 Dec 2013	
15BRJBBD8Z4		540	25 Feb 2015	200 000 Local	7,130 49	6,218 85		911 64			911 64
				Base	7,130.49	6,218 85		911 64	0 00		911 64
05CN	G98290102	XL GROUP PLC		COMMON STOCK USD 01				02 Mar 2015	1.000000	13 Dec 2013 to 27 Jan 2014	
15BRJBBD8Z8		543	25 Feb 2015	200 000 Local	7,143 86	6,218 85		925 01			925 01
				Base	7,143 86	6,218 85		925 01	0 00		925 01
05CN	G98290102	XL GROUP PLC		COMMON STOCK USD 01				05 Sep 2014	1 000000	29 Oct 2013 to 29 Oct [redacted]	
1405CNJJMB1		553	02 Sep 2014	250 000 Local	8,592 06	7,767 56		824 50			824 50
				Base	8,592 06	7,767 56		824 50	0 00		824.50
05CN	G98290102	XL GROUP PLC		COMMON STOCK USD 01				03 Mar 2015	1 000000	27 Jan 2014 to 03 Feb 2014	
15BSJBBF359		555	26 Feb 2015	200 000 Local	7,196 86	6,218.85		978 01			978 01
				Base	7,196 86	6,218 85		978 01	0 00		978 01
05CN	G98290102	XL GROUP PLC		COMMON STOCK USD 01				03 Mar 2015	1 000000	03 Feb 2014 to 03 Mar 2014	
15BSJBBF36B		556	26 Feb 2015	200 000 Local	7,118 86	6,218 85		900 01			900 01
				Base	7,118 86	6,218 85		900 01	0 00		900.01

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Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys									
SSB Trade ID	Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01				03 Mar 2015	1 000000	03 Mar 2014 to 07 Aug 2014
15BSJBBF36C	557	26 Feb 2015	300 000	Local	10,721 80	9,328 27	1,393 53		1,393.53
				Base	10,721 80	9,328 27	1,393 53	0 00	1,393 53
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01				03 Mar 2015	1 000000	07 Aug 2014 to 08 Aug 2014
15BSJBBF36D	558	26 Feb 2015	300 000	Local	10,772 83	9,328 28	1,444 55		1,444 55
				Base	10,772 83	9,328 28	1,444 55	0 00	1,444 [redacted]
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01				03 Mar 2015	1 000000	08 Aug 2014 to 15 Oct 2014
15BSJBBF36G	560	26 Feb 2015	800 000	Local	28,792 59	24,875 40	3,917 19		3,917 19
				Base	28,792 59	24,875 40	3,917.19	0 00	3,917 19
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01				04 Dec 2014	1 000000	30 Oct 2013 to 30 Oct 2013
14LBJBBFL6Q	585	01 Dec 2014	200 000	Local	7,079 00	6,218 85	860 15		860 15
				Base	7,079 00	6,218 85	860 15	0 00	860 15
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01				08 Dec 2014	1.000000	30 Oct 2013 to 30 Oct 2013
14LDJBBFH8L	613	03 Dec 2014	200 000	Local	7,097 92	6,218 85	879.07		879.07
				Base	7,097 92	6,218 85	879 07	0 00	879 07
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01				10 Dec 2014	1 000000	30 Oct 2013 to 30 Oct 2013
14LFJBBGL33	637	05 Dec 2014	100 000	Local	3,586 70	3,109 42	477 28		477 28
				Base	3,586 70	3,109 42	477.28	0 00	477 28
05CN G98290102	XL GROUP PLC		COMMON STOCK USD 01				10 Dec 2014	1 000000	30 Oct 2013 to 30 Oct [redacted]
14LFJBBGL39	643	05 Dec 2014	100 000	Local	3,585 78	3,109 43	476 35		476 35
				Base	3,585 78	3,109 43	476 35	0 00	476 35
G98290102 Total									
				Local	222,509 11	195,846 22	26,662 89		26,662 89
				Base	222,509 11	195,846 22	26,662 89	0 00	26,662 89
05CN H0023R105	ACE LTD		COMMON STOCK CHF24 77				09 Jun 2015	1 000000	04 Jan 2012 to 04 Jan 2012
15FEJBBMC3N	533	04 Jun 2015	150 000	Local	15,892 25	11,404 04	4,488 21		4,488 21
				Base	15,892 25	11,404 04	4,488 21	0 00	4,488 21



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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN H0023R105	ACE LTD		COMMON STOCK CHF24 77		10 Jun 2015	1 000000	04 Jan 2012 to 10 Jan 2012
15FFJBBJPPW	548 05 Jun 2015	300 000	Local 31,612 09	22,808 07	8,804 02		8,804 02
			Base 31,612 09	22,808 07	8,804 02	0 00	8,804 02
05CN H0023R105	ACE LTD		COMMON STOCK CHF24 77		08 Sep 2014	1 000000	04 Jan 2012 to 04 Jan 2012
1405CNJJMB5	557 03 Sep 2014	60 000	Local 6,384 76	4,508 93	1,875 83		1,875 83
			Base 6,384 76	4,508 93	1,875 83	0 00	1,875 [redacted]
H0023R105 Total			Local 53,889 10	38,721 04	15,168 06		15,168 06
			Base 53,889 10	38,721 04	15,168 06	0 00	15,168 06
05CI H89128104	TYCO INTERNATIONAL LTD		COMMON STOCK CHF6 7		17 Nov 2014	1 000000	17 Mar 2009 to 24 Mar 2014
14KKJBBPNHX	016 17 Nov 2014	3,012.000	Local 79,454 14	79,454 14	0 00		0 00
			Base 79,454 14	79,454 14	0 00	0 00	0 00
05CN H89128104	TYCO INTERNATIONAL LTD		COMMON STOCK CHF6 7		10 Jul 2014	1 000000	19 Mar 2012 to 19 Mar 2012
1405CNJJMM3	181 07 Jul 2014	100 000	Local 4,532 00	2,835 61	1,696 39		1,696 39
			Base 4,532 00	2,835 61	1,696 39	0 00	1,696 39
05CN H89128104	TYCO INTERNATIONAL LTD		COMMON STOCK CHF6 7		10 Jul 2014	1 000000	22 Mar 2012 to 22 Mar 2012
1405CNJJMM5	182 07 Jul 2014	100 000	Local 4,540 60	2,835 62	1,704 98		1,704 98
			Base 4,540 60	2,835 62	1,704 98	0 00	1,704 98
05CN H89128104	TYCO INTERNATIONAL LTD		COMMON STOCK CHF6 7		17 Nov 2014	1 000000	04 Apr 2012 to 30 Jan [redacted]
14KKJBBPNH7	427 17 Nov 2014	4,550 000	Local 129,020 48	129,020 48	0 00		0 00
			Base 129,020 48	129,020 48	0.00	0 00	0 00
05CN H89128104	TYCO INTERNATIONAL LTD		COMMON STOCK CHF6 7		16 Sep 2014	1 000000	22 Mar 2012 to 02 Apr 2012
1405CNJJMGK	617 11 Sep 2014	200 000	Local 8,998 66	5,671 23	3,327 43		3,327 43
			Base 8,998 66	5,671 23	3,327 43	0 00	3,327 43
H89128104 Total			Local 226,545 88	219,817 08	6,728 80		6,728 80
			Base 226,545 88	219,817 08	6,728 80	0 00	6,728.80

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05C5 M85548101	STRATASYS LTD		COMMON STOCK ILS 01				08 May 2015	1 000000	05 Nov 2014 to 05 Nov 2014
15ECJBB0GMD	780 05 May 2015		435 000	Local	16,271 61	46,499 07	-30,227 46		-30,227 46
				Base	16,271 61	46,499 07	-30,227 46	0 00	-30,227 46
05C5 M85548101	STRATASYS LTD		COMMON STOCK ILS 01				14 May 2015	1 000000	05 Nov 2014 to 05 Nov 2014
15EGJBB1WKB	785 11 May 2015		646 000	Local	23,083 15	69,053 78	-45,970 63		-45,970 63
				Base	23,083 15	69,053 78	-45,970 63	0 00	-45,970
M85548101 Total				Local	39,354 76	115,552 85	-76,198 09		-76,198 09
				Base	39,354 76	115,552 85	-76,198 09	0 00	-76,198 09
05C5 N22717107	CORE LABORATORIES N V		COMMON STOCK EUR 02				14 Apr 2015	1.000000	20 Feb 2009 to 29 Jul 2014
15DGJBBXCR2	744 09 Apr 2015		1,267.000	Local	149,982 41	143,821 13	6,161 28		6,161 28
				Base	149,982 41	143,821 13	6,161 28	0 00	6,161 28
05C5 N22717107	CORE LABORATORIES N V		COMMON STOCK EUR 02				17 Apr 2015	1.000000	29 Jul 2014 to 02 Sep 2014
15DJJBBWR83	749 14 Apr 2015		1,528 000	Local	180,950 37	173,448 06	7,502 31		7,502 31
				Base	180,950 37	173,448 06	7,502 31	0 00	7,502 31
N22717107 Total				Local	330,932 78	317,269.19	13,663 59		13,663 59
				Base	330,932 78	317,269.19	13,663 59	0 00	13,663 59
05CN N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				29 Jul 2014	1.000000	19 Feb 2014 to 19 Feb
1405CNJJMTK	281 24 Jul 2014		100.000	Local	10,310 86	8,890 42	1,420.44		1,420 44
				Base	10,310 86	8,890 42	1,420 44	0 00	1,420 44
05CN N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				02 Feb 2015	1 000000	06 Mar 2014 to 10 Mar 2014
15ASJBBDTG9	294 28 Jan 2015		110 000	Local	8,512 14	10,011 26	-1,499 12		-1,499 12
				Base	8,512 14	10,011 26	-1,499 12	0 00	-1,499 12
05CN N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				02 Feb 2015	1 000000	10 Mar 2014 to 11 Mar 2014
15ASJBBDTHB	295 28 Jan 2015		125 000	Local	9,617.09	11,376 43	-1,759 34		-1,759 34
				Base	9,617.09	11,376 43	-1,759 34	0 00	-1,759 34



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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot Trd Date		Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
05CN	N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				07 Nov 2014	1 000000	19 Feb 2014 to	19 Feb 2014
14KCJBBD4SF		347 04 Nov 2014		100 000	Local	8,695 80	9,101 14	-405 34			-405 34
					Base	8,695 80	9,101 14	-405 34	0 00		-405 34
05CN	N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				18 Nov 2014	1 000000	19 Feb 2014 to	19 Feb 2014
14KJJBBHBHP		404 13 Nov 2014		100 000	Local	8,791 51	9,101 14	-309 63			-309 63
					Base	8,791 51	9,101 14	-309 63	0 00		-309 [redacted]
05CN	N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				01 Dec 2014	1 000000	19 Feb 2014 to	19 Feb 2014
14KRJBBF730		502 25 Nov 2014		100 000	Local	9,061 80	9,101.14	-39 34			-39 34
					Base	9,061 80	9,101.14	-39 34	0 00		-39 34
05CN	N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				02 Sep 2014	1 000000	19 Feb 2014 to	19 Feb 2014
1405CNJJM7R		502 27 Aug 2014		90 000	Local	10,157.63	8,001 38	2,156 25			2,156 25
					Base	10,157 63	8,001 38	2,156 25	0 00		2,156 25
05CN	N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				02 Dec 2014	1 000000	19 Feb 2014 to	20 Feb 2014
14KSJBBK1Z0		509 26 Nov 2014		75 000	Local	6,689 51	6,825 86	-136 35			-136.35
					Base	6,689 51	6,825 86	-136.35	0 00		-136 35
05CN	N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				03 Dec 2014	1 000000	20 Feb 2014 to	26 Feb 2014
14LAJBBXGPN		529 28 Nov 2014		100 000	Local	7,949 43	9,101 14	-1,151 71			-1,151 71
					Base	7,949 43	9,101 14	-1,151 71	0 00		-1,151 71
05CN	N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				03 Dec 2014	1 000000	26 Feb 2014 to	28 Feb [redacted]
14LAJBBXGPW		534 28 Nov 2014		100 000	Local	7,958 22	9,101 14	-1,142 92			-1,142 92
					Base	7,958 22	9,101 14	-1,142 92	0 00		-1,142 92
05CN	N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				08 Dec 2014	1.000000	28 Feb 2014 to	03 Mar 2014
14LDJBBFH8K		612 03 Dec 2014		100 000	Local	7,971 82	9,101 14	-1,129 32			-1,129.32
					Base	7,971 82	9,101 14	-1,129 32	0 00		-1,129 32
05CN	N53745100	LYONDELLBASELL INDU CL A		COMMON STOCK				16 Dec 2014	1 000000	03 Mar 2014 to	06 Mar 2014
14LJJBBF70V		721 11 Dec 2014		100 000	Local	7,544 01	9,101.14	-1,557.13			-1,557 13
					Base	7,544 01	9,101 14	-1,557 13	0 00		-1,557 13

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N53745100 Total				Local	103,259 82	108,813 33	-5,553 51		-5,553 51
				Base	103,259 82	108,813 33	-5,553 51	0 00	-5,553 51
05CN N63218106	NIELSEN NV		COMMON STOCK EUR 07				22 Apr 2015	1 000000	14 May 2013 to 14 May 2013
15DNJBBG3BN	167 17 Apr 2015	25 000		Local	1,110 20	921 15	189 05		189.05
				Base	1,110 20	921 15	189.05	0 00	189
05CN N63218106	NIELSEN NV		COMMON STOCK EUR.07				22 Apr 2015	1 000000	14 May 2013 to 14 May 2013
15DNJBBG3B6	183 17 Apr 2015	200 000		Local	8,890 49	7,369 16	1,521 33		1,521 33
				Base	8,890 49	7,369 16	1,521 33	0 00	1,521 33
05CN N63218106	NIELSEN NV		COMMON STOCK EUR 07				18 Feb 2015	1 000000	14 May 2013 to 14 May 2013
15BJJBBF0RW	443 12 Feb 2015	100 000		Local	4,347 37	3,684 58	662 79		662 79
				Base	4,347 37	3,684 58	662 79	0 00	662.79
05CN N63218106	NIELSEN NV		COMMON STOCK EUR 07				18 Feb 2015	1 000000	14 May 2013 to 14 May 2013
15BJJBBF0R0	446 12 Feb 2015	100 000		Local	4,349.14	3,684.58	664.56		664 56
				Base	4,349 14	3,684 58	664 56	0 00	664 56
05CN N63218106	NIELSEN NV		COMMON STOCK EUR 07				19 Feb 2015	1 000000	14 May 2013 to 14 May 2013
15BKJBBQXN5	455 13 Feb 2015	100 000		Local	4,528 91	3,684 58	844 33		844 33
				Base	4,528.91	3,684 58	844 33	0 00	844 33
05CN N63218106	NIELSEN NV		COMMON STOCK EUR 07				19 Feb 2015	1 000000	14 May
15BKJBBQXN7	457 13 Feb 2015	100 000		Local	4,528 85	3,684 58	844 27		844 27
				Base	4,528 85	3,684 58	844.27	0 00	844 27
05CN N63218106	NIELSEN NV		COMMON STOCK EUR.07				02 Jul 2015	1 000000	14 May 2013 to 14 May 2013
15FVJBBMJXL	673 29 Jun 2015	75 000		Local	3,446 93	2,763 44	683 49		683 49
				Base	3,446 93	2,763 44	683 49	0 00	683 49
N63218106 Total				Local	31,201 89	25,792 07	5,409 82		5,409 82
				Base	31,201 89	25,792 07	5,409.82	0 00	5,409 82

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05CN Y0486S104	AVAGO TECHNOLOGIES LTD	COMMON STOCK			07 Jul 2014	1 000000	24 Dec 2012 to 24 Dec 2012
1405CNJJMK3	129 01 Jul 2014	100 000 Local	7,295 18	3,644 71	3,650 47		3,650 47
		Base	7,295 18	3,644 71	3,650.47	0 00	3,650 47
05CN Y0486S104	AVAGO TECHNOLOGIES LTD	COMMON STOCK			31 Oct 2014	1 000000	26 Dec 2012 to 26 Dec 2012
14JUJBBDT37	296 28 Oct 2014	95 000 Local	7,883 96	3,564 51	4,319 45		4,319 45
		Base	7,883 96	3,564 51	4,319 45	0.00	4,319 [redacted]
05CN Y0486S104	AVAGO TECHNOLOGIES LTD	COMMON STOCK			03 Nov 2014	1 000000	26 Dec 2012 to 26 Dec 2012
14JVJBBD1VF	305 29 Oct 2014	50.000 Local	4,249 40	1,876 06	2,373 34		2,373 34
		Base	4,249.40	1,876 06	2,373 34	0 00	2,373 34
05CN Y0486S104	AVAGO TECHNOLOGIES LTD	COMMON STOCK			06 Nov 2014	1 000000	26 Dec 2012 to 26 Dec 2012
14KBJBBFQ76	329 03 Nov 2014	25 000 Local	2,186 70	938 03	1,248 67		1,248 67
		Base	2,186 70	938 03	1,248 67	0 00	1,248.67
05CN Y0486S104	AVAGO TECHNOLOGIES LTD	COMMON STOCK			06 Nov 2014	1 000000	26 Dec 2012 to 27 Dec 2012
14KBJBBFQ78	331 03 Nov 2014	75 000 Local	6,557 49	2,814 08	3,743 41		3,743 41
		Base	6,557 49	2,814 08	3,743.41	0 00	3,743.41
05CN Y0486S104	AVAGO TECHNOLOGIES LTD	COMMON STOCK			19 May 2015	1 000000	21 Feb 2013 to 21 Feb 2013
15EKJBBN1VD	414 14 May 2015	100.000 Local	12,495 90	3,975 84	8,520 06		8,520 06
		Base	12,495 90	3,975 84	8,520 06	0 00	8,520 06
05CN Y0486S104	AVAGO TECHNOLOGIES LTD	COMMON STOCK			19 Nov 2014	1 000000	27 Dec 2012 to 15 Jan [redacted]
14KKJBBLHZJ	419 14 Nov 2014	100 000 Local	8,895 91	3,752 11	5,143 80		5,143 80
		Base	8,895 91	3,752 11	5,143.80	0 00	5,143 80
05CN Y0486S104	AVAGO TECHNOLOGIES LTD	COMMON STOCK			28 May 2015	1 000000	21 Feb 2013 to 21 Feb 2013
15EQJBBNRKH	463 22 May 2015	25 000 Local	3,300 53	993 96	2,306 57		2,306 57
		Base	3,300 53	993 96	2,306 57	0 00	2,306 57
05CN Y0486S104	AVAGO TECHNOLOGIES LTD	COMMON STOCK			01 Jun 2015	1 000000	21 Feb 2013 to 27 Feb 2013
15ESJBBGD1W	481 27 May 2015	100 000 Local	13,303 59	3,975.84	9,327 75		9,327 75
		Base	13,303 59	3,975 84	9,327 75	0 00	9,327 75

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05CN Y0486S104	AVAGO TECHNOLOGIES LTD		COMMON STOCK				02 Jun 2015	1 000000	27 Feb 2013 to 27 Feb 2013
15ETJBBHGG7	485 28 May 2015		50 000	Local	7,149 29	1,987.92	5,161 37		5,161 37
				Base	7,149 29	1,987 92	5,161 37	0 00	5,161 37
05CN Y0486S104	AVAGO TECHNOLOGIES LTD		COMMON STOCK				25 Feb 2015	1 000000	15 Jan 2013 to 15 Jan 2013
15BOJBBFN53	494 20 Feb 2015		100 000	Local	11,196 65	3,752 11	7,444 54		7,444 54
				Base	11,196 65	3,752 11	7,444 54	0 00	7,444 [redacted]
05CN Y0486S104	AVAGO TECHNOLOGIES LTD		COMMON STOCK				02 Sep 2014	1 000000	24 Dec 2012 to 24 Dec 2012
1405CNJJM7Z	505 27 Aug 2014		130 000	Local	9,864 83	4,738 12	5,126 71		5,126 71
				Base	9,864 83	4,738 12	5,126.71	0 00	5,126 71
05CN Y0486S104	AVAGO TECHNOLOGIES LTD		COMMON STOCK				02 Mar 2015	1 000000	21 Feb 2013 to 21 Feb 2013
15BRJBBD8ZT	532 25 Feb 2015		100 000	Local	11,350 07	3,752 11	7,597.96		7,597 96
				Base	11,350 07	3,752 11	7,597.96	0 00	7,597 96
05CN Y0486S104	AVAGO TECHNOLOGIES LTD		COMMON STOCK				11 Sep 2014	1 000000	24 Dec 2012 to 26 Dec 2012
1405CNJJMDW	587 08 Sep 2014		125 000	Local	11,174 86	4,555 88	6,618 98		6,618 98
				Base	11,174 86	4,555 88	6,618 98	0 00	6,618 98
05CN Y0486S104	AVAGO TECHNOLOGIES LTD		COMMON STOCK				08 Dec 2014	1 000000	15 Jan 2013 to 15 Jan 2013
14LDJBBFH77	602 03 Dec 2014		50.000	Local	4,771 68	1,876 06	2,895 62		2,895 62
				Base	4,771 68	1,876 06	2,895 62	0 00	2,895 62
05CN Y0486S104	AVAGO TECHNOLOGIES LTD		COMMON STOCK				08 Dec 2014	1 000000	15 Jan 15 Jan [redacted]
14LDJBBFH8F	608 03 Dec 2014		100 000	Local	9,398 79	3,752 11	5,646 68		5,646 68
				Base	9,398 79	3,752 11	5,646 68	0 00	5,646 68
05CN Y0486S104	AVAGO TECHNOLOGIES LTD		COMMON STOCK				23 Mar 2015	1 000000	21 Feb 2013 to 21 Feb 2013
15CNJBBFLZK	753 18 Mar 2015		50 000	Local	6,454 52	1,876 06	4,578.46		4,578 46
				Base	6,454 52	1,876 06	4,578 46	0 00	4,578 46
Y0486S104 Total				Local	137,529 35	51,825 51	85,703 84		85,703 84
				Base	137,529 35	51,825 51	85,703 84	0 00	85,703 84
US DOLLAR Total				Local	21,189,218 54	16,209,937 65	4,979,280 89		4,979,280 89
				Base	21,189,218 54	16,209,937 65	4,979,280 89	0 00	4,979,280.89

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SSB Trade ID / Lot / Trd Date / Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
US DOLLAR Total Gains	Local			5,508,670 31		5,508,670 31
	Base			5,508,670 31	0 00	5,508,670 31
US DOLLAR Total Losses	Local			-529,389 42		-529,389 42
	Base			-529,389 42	0 00	-529,389 42
US DOLLAR Net Gains/Losses	Base			4,979,280 89	0 00	4,979,280 89
COMMON STOCK Total	Base	22,162,532 73	17,396,485 90	4,741,438 93	24,607 90	4,766,046 [redacted]
COMMON STOCK Total Gains	Base			5,586,292 13	32,819 78	5,619,111 91
COMMON STOCK Total Losses	Base			-844,853.20	-8,211 88	-853,065 08
COMMON STOCK Net Gains/Losses	Base			4,741,438 93	24,607 90	4,766,046 83
DEPOSITORY RECEIPTS						
SWEDISH KRONA						
05CI B00L2M903 MILLICOM INTL CELLULAR SDR	SDR USD1 5			08 Apr 2015	8 623100 03 Jun 2011 to 03 Jun 2011	
15DBKBBZH2C 134 02 Apr 2015	364.000 Local	223,919 10	185,872 46	38,046 64		38,046 64
	Base	25,967 36	29,969 15	4,412 18	-8,413 97	-4,001 79
05CI B00L2M903 MILLICOM INTL CELLULAR SDR	SDR USD1 5			04 Jun 2015	8 461400 03 Jun 2011 to 25 Mar 2014	
15FBKBB1S34 191 02 Jun 2015	825 000 Local	550,992 58	421,276 86	129,715 72		129,715 72
	Base	65,118 37	67,924 57	15,330 29	-18,136.49	-2,806 [redacted]
B00L2M903 Total	Local	774,911.68	607,149 32	167,762 36		167,762.36
	Base	91,085 73	97,893 72	19,742.47	-26,550.46	-6,807 99
SWEDISH KRONA Total	Local	774,911 68	607,149 32	167,762 36		167,762 36
	Base	91,085 73	97,893 72	19,742 47	-26,550 46	-6,807.99
SWEDISH KRONA Total Gains	Local			167,762 36		167,762 36
	Base			19,742 47	0 00	19,742 47
SWEDISH KRONA Total Losses	Local			0 00		0 00
	Base			0 00	-26,550 46	-26,550 46
SWEDISH KRONA Net Gains/Losses	Base			19,742 47	-26,550 46	-6,807 99

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
US DOLLAR										
05CM	03524A108	ANHEUSER BUSCH INBEV SPN ADR	ADR				05 Jun 2015	1 000000	21 Nov 2011 to	21 Nov 2011
15FCJBBMCSX		066 02 Jun 2015	275 000	Local	33,546 36	17,135 40	16,410 96			16,410 96
				Base	33,546 36	17,135.40	16,410 96		0 00	16,410 96
05CN	25243Q205	DIAGEO PLC SPONSORED ADR	ADR				05 Feb 2015	1 000000	11 Jan [redacted]	
15BBJBBFTLW		344 02 Feb 2015	100 000	Local	11,684 13	9,843 26	1,840 87			1,840 87
				Base	11,684 13	9,843 26	1,840 87		0 00	1,840 87
05CN	25243Q205	DIAGEO PLC SPONSORED ADR	ADR				05 Feb 2015	1 000000	11 Jan 2012 to	11 Jan 2012
15BBJBBFTLZ		346 02 Feb 2015	100 000	Local	11,681 61	9,843 26	1,838 35			1,838 35
				Base	11,681 61	9,843 26	1,838.35		0 00	1,838.35
05CN	25243Q205	DIAGEO PLC SPONSORED ADR	ADR				06 Feb 2015	1 000000	11 Jan 2012 to	11 Jan 2012
15BCJBBF137		359 03 Feb 2015	75 000	Local	8,778 95	7,382 44	1,396 51			1,396 51
				Base	8,778 95	7,382 44	1,396 51		0 00	1,396 51
05CN	25243Q205	DIAGEO PLC SPONSORED ADR	ADR				09 Feb 2015	1 000000	11 Jan 2012 to	11 Jan 2012
15BDJBBFCLK		371 04 Feb 2015	200 000	Local	23,396 34	19,686 51	3,709 83			3,709 83
				Base	23,396 34	19,686 51	3,709 83		0.00	3,709 83
05CN	25243Q205	DIAGEO PLC SPONSORED ADR	ADR				10 Feb 2015	1 000000	11 Jan 2012 to	11 Jan 2012
15BEJBBJB1L		379 05 Feb 2015	25 000	Local	2,936 08	2,460.81	475 27			475 [redacted]
				Base	2,936 08	2,460 81	475 27		0 00	475 [redacted]
05CN	25243Q205	DIAGEO PLC SPONSORED ADR	ADR				10 Feb 2015	1 000000	11 Jan 2012 to	11 Jan 2012
15BEJBBJB1M		380 05 Feb 2015	25 000	Local	2,930 34	2,460 81	469 53			469 53
				Base	2,930 34	2,460 81	469 53		0 00	469 53
05CN	25243Q205	DIAGEO PLC SPONSORED ADR	ADR				17 Feb 2015	1 000000	11 Jan 2012 to	21 May 2013
15BIJBBGJWK		437 11 Feb 2015	100 000	Local	11,496 47	9,843 26	1,653 21			1,653 21
				Base	11,496.47	9,843 26	1,653 21		0.00	1,653.21
05CN	25243Q205	DIAGEO PLC SPONSORED ADR	ADR				20 Feb 2015	1 000000	21 May 2013 to	29 May 2013
15BLJBBFXVB		462 17 Feb 2015	50 000	Local	5,782 10	4,921 63	860 47			860 47
				Base	5,782 10	4,921 63	860 47		0 00	860 47

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05CN 25243Q205	DIAGEO PLC SPONSORED ADR		ADR				20 Feb 2015	1 000000	29 May 2013 to 20 Jun 2013
15BLJBBFXVF	465 17 Feb 2015		200 000	Local	23,091 11	19,686 52	3,404 59		3,404 59
				Base	23,091 11	19,686 52	3,404 59	0 00	3,404 59
05CN 25243Q205	DIAGEO PLC SPONSORED ADR		ADR				24 Feb 2015	1 000000	20 Jun 2013 to 20 Jun 2013
15BNJBBFLFB	484 19 Feb 2015		50 000	Local	5,833 33	4,921 63	911.70		911 70
				Base	5,833 33	4,921 63	911 70	0 00	911
05CN 25243Q205	DIAGEO PLC SPONSORED ADR		ADR				25 Feb 2015	1 000000	20 Jun 2013 to 24 Sep 2014
15BOJBBFN6D	502 20 Feb 2015		100 000	Local	11,698 76	9,843 26	1,855 50		1,855 50
				Base	11,698 76	9,843 26	1,855 50	0 00	1,855.50
05CN 25243Q205	DIAGEO PLC SPONSORED ADR		ADR				25 Feb 2015	1 000000	25 Sep 2014 to 25 Sep 2014
15BOJBBFN6F	503 20 Feb 2015		100 000	Local	11,664 59	9,843 26	1,821 33		1,821 33
				Base	11,664 59	9,843 26	1,821 33	0 00	1,821 33
05CN 25243Q205	DIAGEO PLC SPONSORED ADR		ADR				26 Feb 2015	1 000000	26 Sep 2014 to 12 Dec 2014
15BPJBBFNP3	510 23 Feb 2015		100 000	Local	11,786 09	9,843 25	1,942 84		1,942 84
				Base	11,786 09	9,843.25	1,942 84	0 00	1,942 84
25243Q205 Total									
				Local	142,759 90	120,579 90	22,180 00		22,180 00
				Base	142,759 90	120,579 90	22,180 00	0 00	22,180 00
05CI 881624209	TEVA PHARMACEUTICAL SP ADR		ADR				03 Nov 2014	1.000000	21 Feb 2007 to 21 Feb
14JVJBBJ8K0	789 29 Oct 2014		384 000	Local	20,853 03	15,208 45	5,644 58		5,644 58
				Base	20,853 03	15,208 45	5,644 58	0 00	5,644 58
US DOLLAR Total				Local	197,159 29	152,923 75	44,235 54		44,235 54
				Base	197,159 29	152,923.75	44,235 54	0 00	44,235 54
US DOLLAR Total Gains				Local			44,235 54		44,235 54
				Base			44,235 54	0 00	44,235 54
US DOLLAR Net Gains/Losses				Base			44,235 54	0 00	44,235.54
DEPOSITORY RECEIPTS Total				Base	288,245 02	250,817 47	63,978 01	-26,550 46	37,427 55
DEPOSITORY RECEIPTS Total Gains				Base			63,978 01	0 00	63,978 01



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SSB Trade ID / Lot / Trd Date / Shares/Par			Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
DEPOSITORY RECEIPTS Total Losses		Base			0 00	-26,550 46	-26,550 46
DEPOSITORY RECEIPTS Net Gains/Losses		Base			63,978 01	-26,550 46	37,427 55
LMTD PARTNRSHIP UNTS							
US DOLLAR							
05CF 05999M954	BAIN CAPITAL X	BAIN CAPITAL X			01 Jul 2014	1 000000	29 Jan 2008 to 29 Jan [redacted]
1405CFJJJN5	369 01 Jul 2014	Local	322,129 52	322,129 52	0 00		0.00
ADJC-		Base	322,129 52	322,129 52	0 00	0 00	0 00
05CF 05999M954	BAIN CAPITAL X	BAIN CAPITAL X			12 Aug 2014	1 000000	29 Jan 2008 to 29 Jan 2008
14IQJBBH9TP	377 12 Aug 2014	Local	33,826 99	33,826 99	0 00		0 00
ADJC-		Base	33,826 99	33,826 99	0 00	0 00	0.00
05CF 05999M954	BAIN CAPITAL X	BAIN CAPITAL X			03 Oct 2014	1 000000	29 Jan 2008 to 29 Jan 2008
14KQJBBNQ7S	403 03 Oct 2014	Local	70,444 32	70,444 32	0 00		0.00
ADJC-		Base	70,444 32	70,444 32	0 00	0 00	0 00
05CF 05999M954	BAIN CAPITAL X	BAIN CAPITAL X			22 Oct 2014	1 000000	29 Jan 2008 to 29 Jan 2008
14KQJBBN09C	405 22 Oct 2014	Local	304,452 80	304,452 80	0.00		0 00
ADJC-		Base	304,452 80	304,452 80	0 00	0 00	0 00
05CF 05999M954	BAIN CAPITAL X	BAIN CAPITAL X			19 Nov 2014	1 000000	29 Jan 2008 to 29 Jan 2008
14LSJBB3M18	416 19 Nov 2014	Local	266,720 14	266,720 14	0 00		0 [redacted]
ADJC-		Base	266,720 14	266,720.14	0 00	0 00	0 00
05CF 05999M954	BAIN CAPITAL X	BAIN CAPITAL X			23 Dec 2014	1 000000	29 Jan 2008 to 29 Jan 2008
15ASJBBHLQ1	424 23 Dec 2014	Local	164,939 58	164,939 58	0 00		0 00
ADJC-		Base	164,939 58	164,939 58	0 00	0 00	0 00
05CF 05999M954	BAIN CAPITAL X	BAIN CAPITAL X			22 May 2015	1 000000	29 Jan 2008 to 29 Jan 2008
15FQJBBWBW2	459 22 May 2015	Local	438,919 33	438,919 33	0 00		0.00
ADJC-		Base	438,919 33	438,919.33	0.00	0 00	0 00
05CF 05999M954	BAIN CAPITAL X	BAIN CAPITAL X			03 Jun 2015	1 000000	29 Jan 2008 to 29 Jan 2008
15GQJBBSRK4	473 03 Jun 2015	Local	71,198 69	71,198 69	0 00		0 00
ADJC-		Base	71,198 69	71,198 69	0 00	0 00	0 00



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05CF 05999M954	BAIN CAPITAL X		BAIN CAPITAL X			16 Jun 2015	1 000000	29 Jan 2008	to 29 Jan 2008
15GQJBBSWJX	474 16 Jun 2015		Local	215,585 41	215,585 41	0 00			0 00
ADJC-			Base	215,585 41	215,585 41	0 00	0 00		0.00
05999M954 Total			Local	1,888,216 78	1,888,216 78	0 00			0 00
			Base	1,888,216 78	1,888,216 78	0 00	0 00		0
05CJ 29273R109	ENERGY TRANSFER PARTNERS LP	MLP NPV				10 Sep 2014	1 000000	25 Aug 2014	to 25 Aug 2014
1405CJJJK6M	662 05 Sep 2014	375 000	Local	21,347 93	12,650 20	8,697 73			8,697 73
			Base	21,347 93	12,650 20	8,697 73	0 00		8,697 73
05CJ 29273R109	ENERGY TRANSFER PARTNERS LP	MLP NPV				15 Sep 2014	1 000000	25 Aug 2014	to 25 Aug 2014
1405CJJJK63	676 10 Sep 2014	575 000	Local	33,076 77	19,396 98	13,679 79			13,679 79
			Base	33,076.77	19,396 98	13,679 79	0 00		13,679 79
05CJ 29273R109	ENERGY TRANSFER PARTNERS LP	MLP NPV				17 Sep 2014	1 000000	25 Aug 2014	to 25 Aug 2014
1405CJJJKB0	743 17 Sep 2014	0 143	Local	8 17	4 82	3 35			3.35
			Base	8 17	4 82	3 35	0 00		3 35
05CJ 29273R109	ENERGY TRANSFER PARTNERS LP	MLP NPV				17 Sep 2014	1 000000	25 Aug 2014	to 25 Aug 2014
14IUJBBJTW5	743 17 Sep 2014	-0 143	Local	-8 17	-4 82	-3 35			-3 35
CXL			Base	-8 17	-4 82	-3 35	0 00		-3 35
05CJ 29273R109	ENERGY TRANSFER PARTNERS LP	MLP NPV				17 Sep 2014	1 000000	25 Aug 2014	to 25 Aug
14IUJBBJVNN	777 17 Sep 2014	0 822	Local	8 17	27 73	-19 56			-19 56
			Base	8 17	27 73	-19 56	0 00		-19 56
29273R109 Total			Local	54,432.87	32,074 91	22,357 96			22,357 96
			Base	54,432 87	32,074 91	22,357 96	0 00		22,357 96
05CF 307395905	FARALLON CAPITAL INST PARTNERS	L P				04 Aug 2014	1 000000	30 Aug 2006	to 30 Aug 2006
1405CFJJJWR	368 04 Aug 2014	876 246	Local	57,675 00	876 25	56,798 75			56,798.75
			Base	57,675 00	876 25	56,798 75	0 00		56,798 75

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate / Curr Gn/Ls	Stl Date / Sell Rate	Trd Dts of Orig Buys / Net Gn/Ls
05CF 307395905	FARALLON CAPITAL INST PARTNERS	L P				06 Nov 2014	1 000000	30 Aug 2006 to	30 Aug 2006
14KMJBBG6TW	398 06 Nov 2014	502.771	Local	33,027 00	502 77	32,524 23			32,524 23
			Base	33,027 00	502 77	32,524 23	0 00		32,524 23
05CF 307395905	FARALLON CAPITAL INST PARTNERS	L P				18 Feb 2015	1 000000	30 Aug 2006 to	30 Aug 2006
15CMJBBHP9K	435 18 Feb 2015	218 947	Local	14,805 00	218 95	14,586 05			14,586 05
			Base	14,805 00	218.95	14,586 05	0 00		14,586
05CF 307395905	FARALLON CAPITAL INST PARTNERS	L P				21 May 2015	1 000000	30 Aug 2006 to	30 Aug 2006
15FSJBBV0J1	461 21 May 2015	4,097 220	Local	282,872 00	4,097.22	278,774.78			278,774 78
			Base	282,872 00	4,097 22	278,774 78	0 00		278,774 78
307395905 Total									
			Local	388,379.00	5,695 19	382,683 81			382,683 81
			Base	388,379.00	5,695 19	382,683 81	0 00		382,683 81
05CF 429999980	HIGHLAND CAPITAL PARTNERS IV	LP				10 Sep 2014	1 000000	31 Aug 2006 to	31 Aug 2006
14JPJBBMHR6	383 10 Sep 2014		Local	5,421 25	5,421 25	0.00			0 00
ADJC-			Base	5,421 25	5,421 25	0 00	0 00		0 00
05CF 429999980	HIGHLAND CAPITAL PARTNERS IV	LP				04 Nov 2014	1 000000	31 Aug 2006 to	31 Aug 2006
14LSJBB3K8J	414 04 Nov 2014		Local	25,727 33	25,727 33	0 00			0 00
ADJC-			Base	25,727 33	25,727 33	0 00	0 00		0 00
05CF 429999980	HIGHLAND CAPITAL PARTNERS IV	LP				27 Feb 2015	1 000000	31 Aug 2006 to	31 Aug
15CVJBBWL1S	447 27 Feb 2015		Local	4,170 65	4,170 65	0 00			0.00
ADJC-			Base	4,170 65	4,170 65	0 00	0 00		0 00
429999980 Total									
			Local	35,319 23	35,319 23	0 00			0.00
			Base	35,319 23	35,319 23	0 00	0 00		0 00
05CD 55099Q983	LUBERT ADLER REAL ESTATE	FUND IV				31 Jul 2014	1.000000	01 Jul 2005 to	01 Jul 2005
1405CDJJJPK	725 31 Jul 2014	88,868 620	Local	88,868 62	88,952 84	-84 22			-84 22
			Base	88,868 62	88,952 84	-84 22	0 00		-84 22



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05CD 55099Q983	LUBERT ADLER REAL ESTATE	FUND IV				24 Sep 2014	1 000000	01 Jul 2005	to 01 Jul 2005
14KSJBBTS7H	753 24 Sep 2014	70,754 720	Local	70,754 72	70,821 78	-67 06			-67 06
			Base	70,754 72	70,821 78	-67 06	0 00		-67 06
05CD 55099Q983	LUBERT ADLER REAL ESTATE	FUND IV				22 Apr 2015	1 000000	01 Jul 2005	to 01 Jul 2005
15EBJBB1GRN	783 22 Apr 2015	120,323.510	Local	120,323 51	120,437 54	-114 03			-114 03
			Base	120,323 51	120,437 54	-114.03	0 00		-114.
55099Q983 Total									
			Local	279,946 85	280,212 16	-265 31			-265.31
			Base	279,946 85	280,212 16	-265 31	0 00		-265 31
05CD 774995922	ROCKWOOD CAPITAL REAL ESTATE	PTNRS V				14 Jul 2014	1 000000	19 Oct 2005	to 19 Oct 2005
1405CDJJJN5	713 14 Jul 2014	69,131 690	Local	69,131 69	69,249 98	-118.29			-118 29
			Base	69,131 69	69,249 98	-118 29	0 00		-118 29
05CD 774995955	ROCKWOOD CAPITAL REAL EST VII	LP				02 Sep 2014	1.000000	23 Feb 2007	to 23 Feb 2007
1405CDJJJPX	735 02 Sep 2014	42,026 790	Local	42,026 79	42,026 79	0 00			0 00
			Base	42,026 79	42,026 79	0.00	0 00		0 00
05CD 774995955	ROCKWOOD CAPITAL REAL EST VII	LP				03 Feb 2015	1 000000	23 Feb 2007	to 28 Mar 2007
15CMJBBHQKQ	769 03 Feb 2015	134,574 340	Local	134,574 34	134,574.34	0 00			0 00
			Base	134,574 34	134,574 34	0 00	0 00		0 00
774995955 Total									
			Local	176,601 13	176,601 13	0 00			0 00
			Base	176,601 13	176,601 13	0 00	0 00		0 00
05CF 82799F943	SILVER LAKE PARTNERS II TE					27 Feb 2015	1 000000	05 Mar 2008	to 05 Mar 2008
15CVJBBWK9S	445 27 Feb 2015		Local	113,945 05	113,945 05	0 00			0 00
ADJC-			Base	113,945 05	113,945.05	0 00	0 00		0 00
05CF 82799F943	SILVER LAKE PARTNERS II TE					08 Jun 2015	1 000000	05 Mar 2008	to 05 Mar 2008
15GQJBBTMZ6	477 08 Jun 2015		Local	58,925 90	58,925 90	0 00			0 00
ADJC-			Base	58,925 90	58,925 90	0 00	0 00		0.00

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund / SSB Trade ID	Asset ID / Lot	Security Name / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate / Curr Gn/Ls	Stl Date / Sell Rate	Trd Dts of Orig Buys / Net Gn/Ls
05CF	82799F943	SILVER LAKE PARTNERS II TE					08 Jun 2015	1 000000	05 Mar 2008	to 05 Mar 2008
15GQJBBTM16	477	08 Jun 2015		Local	-58,925 90	-58,925 90	0 00			0 00
ADXC-				Base	-58,925 90	-58,925 90	0 00	0 00		0 00
05CF	82799F943	SILVER LAKE PARTNERS II TE					08 Jun 2015	1 000000	05 Mar 2008	to 05 Mar 2008
15GQJBBTNCC	478	08 Jun 2015		Local	58,925 90	58,925 90	0 00			0 00
ADJC-				Base	58,925 90	58,925 90	0 00	0 00		0.0
82799F943 Total				Local	172,870 95	172,870 95	0 00			0 00
				Base	172,870 95	172,870 95	0 00	0 00		0 00
05CF	97599Q915	WINSTON HEDGED EQ SERIES 1		LIMITED PARTNERSHIP			31 Dec 2014	1 000000	04 Jan 2005	to 04 Jan 2005
15GQJBBLM44	354	30 Jun 2014	-16,403.147	Local	-4,326,897 55	-2,686,015 31	-1,640,882 24			-1,640,882 24
CXL				Base	-4,326,897 55	-2,686,015 31	-1,640,882 24	0 00		-1,640,882 24
05CF	97599Q915	WINSTON HEDGED EQ SERIES 1		LIMITED PARTNERSHIP			30 Jun 2015	1 000000	04 Jan 2005	to 04 Jan 2005
15GQJBBLNCM	471	30 Jun 2014	16,403.147	Local	4,327,915 47	2,686,015 31	1,641,900.16			1,641,900 16
				Base	4,327,915 47	2,686,015 31	1,641,900 16	0.00		1,641,900 16
97599Q915 Total				Local	1,017 92	0 00	1,017 92			1,017 92
				Base	1,017 92	0 00	1,017 92	0 00		1,017 92
05CD	ACI000PR8	LUBERT ADLER VI A		LIMITED PARTNERSHIP			06 Aug 2014	1.000000	05 Mar 2012	to 05 Mar
1405CDJJJPP	727	06 Aug 2014	50,069 910	Local	50,069 91	50,069 91	0 00			0 00
				Base	50,069 91	50,069 91	0 00	0 00		0 00
05CD	ACI000PR8	LUBERT ADLER VI A		LIMITED PARTNERSHIP			21 Oct 2014	1 000000	05 Mar 2012	to 05 Mar 2012
14KDJBBSTXR	744	21 Oct 2014	20,246 850	Local	20,246 85	20,246 85	0 00			0 00
				Base	20,246 85	20,246 85	0 00	0 00		0 00
05CD	ACI000PR8	LUBERT ADLER VI A		LIMITED PARTNERSHIP			18 Dec 2014	1 000000	05 Mar 2012	to 17 Jul 2012
15APJBBMVKQ	759	18 Dec 2014	47,060 250	Local	47,060 25	47,060 25	0 00			0 00
				Base	47,060 25	47,060 25	0 00	0 00		0 00

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate Stl Date	Sell Rate Trd Dts of Orig Buys
SSB Trade ID	Lot Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CD ACI000PR8	LUBERT ADLER VI A		LIMITED PARTNERSHIP			13 Jan 2015	1 000000 17 Jul 2012 to 11 Dec 2012
15APJBBM5DT	762 13 Jan 2015	50,890 730	Local 50,890 73	50,890 73	0 00		0 00
			Base 50,890 73	50,890 73	0 00	0 00	0 00
05CD ACI000PR8	LUBERT ADLER VI A		LIMITED PARTNERSHIP			23 Mar 2015	1 000000 11 Dec 2012 to 19 Mar 2013
15DTJBBW99J	778 23 Mar 2015	81,534 610	Local 81,534 61	81,534 61	0.00		0 00
			Base 81,534 61	81,534 61	0 00	0 00	0 [redacted]
05CD ACI000PR8	LUBERT ADLER VI A		LIMITED PARTNERSHIP			18 May 2015	1 000000 19 Mar 2013 to 19 Mar 2013
15FSJBBV192	789 18 May 2015	86,066 520	Local 86,066 52	86,066 52	0 00		0 00
			Base 86,066 52	86,066 52	0 00	0 00	0.00
05CD ACI000PR8	LUBERT ADLER VI A		LIMITED PARTNERSHIP			29 Jun 2015	1 000000 19 Mar 2013 to 12 Sep 2013
15GKJBB3VGZ	799 29 Jun 2015	30,096.670	Local 30,096 67	30,096.67	0.00		0.00
			Base 30,096 67	30,096 67	0 00	0 00	0 00
ACI000PR8 Total							
			Local 365,965 54	365,965 54	0 00		0 00
			Base 365,965 54	365,965 54	0 00	0 00	0 00
US DOLLAR Total			Local 3,431,881 96	3,026,205 87	405,676 09		405,676 09
			Base 3,431,881 96	3,026,205 87	405,676 09	0 00	405,676 09
US DOLLAR Total Gains			Local		406,079 25		406,079 25
			Base		406,079 25	0 00	406,079 [redacted]
US DOLLAR Total Losses			Local		-403 16		-403 16
			Base		-403 16	0 00	-403 16
US DOLLAR Net Gains/Losses			Base		405,676.09	0 00	405,676 09
LMTD PARTNRSHIP UNTS Total			Base 3,431,881 96	3,026,205 87	405,676 09	0 00	405,676 09
LMTD PARTNRSHIP UNTS Total Gains			Base		406,079 25	0 00	406,079 25
LMTD PARTNRSHIP UNTS Total Losses			Base		-403 16	0 00	-403 16
LMTD PARTNRSHIP UNTS Net Gains/Losses			Base		405,676 09	0 00	405,676 09
MUTUAL FUNDS							

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
US DOLLAR							
05CA 115233546	BROWN ADVISORY MORTGAGE		BROWN ADVISORY MORT SEC INS		30 Jan 2015	1 000000	20 Aug 2014 to 20 Aug 2014
15ATJBBWMSL	178 29 Jan 2015	30,273 438	Local 309,985 00	303,942 83	6,042 17		6,042 17
			Base 309,985 00	303,942 83	6,042 17	0 00	6,042 17
05CA 115233587	BROWN ADVISORY MORTGAGE		BROWN ADVISORY MORT SEC INV		20 Aug 2014	1 000000	26 Dec 2013 to 31 Jul 2
1405CAJJJFP	713 20 Aug 2014	448,329 100	Local 4,500,844 54	4,500,844 54	0 00		0 00
			Base 4,500,844 54	4,500,844 54	0 00	0 00	0 00
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP				08 Aug 2014	1 000000	31 Aug 2006 to 31 Aug 2006
14IQJBBH85S	376 08 Aug 2014		Local 27,415 37	27,415 37	0 00		0 00
ADJC-			Base 27,415 37	27,415 37	0 00	0 00	0 00
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP				27 Aug 2014	1 000000	31 Aug 2006 to 31 Aug 2006
14IQJBBJB6D	378 27 Aug 2014		Local 894 04	894 04	0 00		0 00
ADJC-			Base 894 04	894 04	0.00	0 00	0 00
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP				16 Sep 2014	1 000000	31 Aug 2006 to 31 Aug 2006
14JPJBBMJ75	384 16 Sep 2014		Local 15,854.14	15,854 14	0 00		0 00
ADJC-			Base 15,854 14	15,854 14	0 00	0 00	0 00
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP				25 Sep 2014	1 000000	31 Aug 2006 to 31 Aug 2006
14JPJBBMQ77	386 25 Sep 2014		Local 998 48	998 48	0 00		0
ADJC-			Base 998 48	998 48	0 00	0 00	0 00
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP				02 Oct 2014	1 000000	31 Aug 2006 to 31 Aug 2006
14KQJBBNM7K	402 02 Oct 2014		Local 5,228 35	5,228 35	0 00		0 00
ADJC-			Base 5,228 35	5,228 35	0 00	0 00	0 00
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP				15 Oct 2014	1 000000	31 Aug 2006 to 31 Aug 2006
14KQJBBNZVH	404 15 Oct 2014		Local 1,605 74	1,605 74	0 00		0 00
ADJC-			Base 1,605 74	1,605 74	0 00	0 00	0 00
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP				30 Dec 2014	1 000000	31 Aug 2006 to 31 Aug 2006
15ASJBBHMVK	425 30 Dec 2014		Local 19,546 18	19,546 18	0 00		0 00
ADJC-			Base 19,546 18	19,546 18	0 00	0 00	0.00

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate / Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP					30 Jan 2015	1 000000	31 Aug 2006 to 31 Aug 2006
15BSJBBWHT5	433 30 Jan 2015		Local	4,200 25	4,200 25	0 00		0 00
ADJC-			Base	4,200 25	4,200 25	0 00	0 00	0 00
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP					27 Feb 2015	1 000000	31 Aug 2006 to 31 Aug 2006
15COJBBP8VK	443 27 Feb 2015		Local	4,686 85	4,686 85	0 00		0 00
ADJC-			Base	4,686 85	4,686 85	0 00	0 00	0
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP					30 Apr 2015	1 000000	31 Aug 2006 to 31 Aug 2006
15ESJBBXSQV	454 30 Apr 2015		Local	6,076 26	6,076 26	0 00		0 00
ADJC-			Base	6,076 26	6,076 26	0 00	0 00	0 00
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP					28 May 2015	1 000000	31 Aug 2006 to 31 Aug 2006
15FQJBBV5XK	458 28 May 2015		Local	4,173 71	4,173 71	0.00		0.00
ADJC-			Base	4,173 71	4,173 71	0 00	0 00	0 00
05CF 115999914	BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP					08 Jun 2015	1.000000	31 Aug 2006 to 31 Aug 2006
15GQJBBS3NZ	475 08 Jun 2015		Local	13,221.89	13,221 89	0 00		0 00
ADJC-			Base	13,221 89	13,221 89	0 00	0 00	0 00
115999914 Total								
			Local	103,901 26	103,901 26	0 00		0 00
			Base	103,901 26	103,901 26	0 00	0 00	0 00
05CF 19099N929	CARLYLE/RIVERSTONE RNWBLE ENGY INFRASTRUCTURE FUND I LP					10 Feb 2015	1 000000	25 Sep 2006 to 25 Sep
15CMJBBHRNZ	436 10 Feb 2015	28,944 000	Local	28,944 00	28,944 00	0 00		0 00
			Base	28,944 00	28,944 00	0.00	0 00	0 00
05C8 411511306	HARBOR INTERNATIONAL FUND	HARBOR INTERNATIONAL INST				25 Aug 2014	1 000000	02 May 2008 to 02 May 2008
1405C8JJJN9	471 25 Aug 2014	20,824 656	Local	1,500,000 00	1,425,060 86	74,939 14		74,939 14
			Base	1,500,000 00	1,425,060 86	74,939 14	0 00	74,939 14
05C8 411511306	HARBOR INTERNATIONAL FUND	HARBOR INTERNATIONAL INST				18 Jun 2015	1 000000	02 May 2008 to 18 Dec 2014
15GQJBBMH7L	525 17 Jun 2015	149,126 135	Local	10,576,025 49	10,196,665 47	379,360 02		379,360 02
			Base	10,576,025 49	10,196,665 47	379,360 02	0 00	379,360 02

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411511306 Total			Local	12,076,025 49	11,621,726 33	454,299 16		454,299 16
			Base	12,076,025 49	11,621,726 33	454,299 16	0 00	454,299 16
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN				16 Jan 2015	1 000000	14 Mar 2012 to 16 Dec 2014
15ABJBBNMLJ	088 05 Jan 2015		Local	3,160 37	3,160 37	0 00		0 00
ADJC-			Base	3,160 37	3,160 37	0 00	0 00	0
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN				16 Oct 2014	1 000000	29 Feb 2012 to 29 Feb 2012
14JJJBBGFMW	109 13 Oct 2014	100 000	Local	3,753.80	3,299 01	454 79		454 79
			Base	3,753.80	3,299 01	454 79	0 00	454 79
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN				16 Oct 2014	1 000000	29 Feb 2012 to 29 Feb 2012
14JJJBBGFMX	110 13 Oct 2014	100 000	Local	3,758 02	3,299 01	459 01		459 01
			Base	3,758 02	3,299 01	459 01	0 00	459 01
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN				17 Oct 2014	1 000000	29 Feb 2012 to 08 Mar 2012
14JKJBBJPVJ	143 14 Oct 2014	100 000	Local	3,611 79	3,299.01	312 78		312 78
			Base	3,611 79	3,299 01	312 78	0 00	312 78
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN				13 Jan 2015	1 000000	14 Mar 2012 to 14 Mar 2012
15AFJBBKVN1	145 08 Jan 2015	100 000	Local	3,496 12	3,240 56	255 56		255 56
			Base	3,496 12	3,240 56	255 56	0 00	255 56
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN				15 Jan 2015	1.000000	14 Mar 2012 to 14 Mar
15AHJBBFT9Z	159 12 Jan 2015	100 000	Local	3,448 48	3,240 56	207 92		207 92
			Base	3,448 48	3,240 56	207 92	0 00	207 92
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN				20 Oct 2014	1 000000	08 Mar 2012 to 08 Mar 2012
14JLJBBFDG1	163 15 Oct 2014	100 000	Local	3,825 16	3,299 01	526 15		526 15
			Base	3,825.16	3,299 01	526 15	0 00	526 15
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN				20 Jan 2015	1 000000	14 Mar 2012 to 14 Mar 2012
15AJJBBL4PR	184 14 Jan 2015	100 000	Local	3,327 76	3,240 56	87 20		87 20
			Base	3,327 76	3,240 56	87 20	0 00	87 20

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SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				22 Oct 2014	1.000000	08 Mar 2012 to 08 Mar 2012
14JNJBBGZJ9		209 17 Oct 2014	100 000	Local	3,962 82	3,299 01	663 81			663 81
				Base	3,962 82	3,299 01	663 81		0 00	663 81
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				22 Oct 2014	1 000000	08 Mar 2012 to 08 Mar 2012
14JNJBBGZKD		211 17 Oct 2014	100 000	Local	3,959 68	3,299.01	660 67			660 67
				Base	3,959 68	3,299 01	660 67		0 00	660 [redacted]
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				27 Jan 2015	1 000000	14 Mar 2012 to 14 Mar 2012
15AOJBBFQH3		253 22 Jan 2015	100 000	Local	3,548 42	3,240 56	307 86			307 86
				Base	3,548 42	3,240 56	307 86		0 00	307 86
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				27 Jan 2015	1 000000	14 Mar 2012 to 14 Aug 2012
15AOJBBFQH6		256 22 Jan 2015	100 000	Local	3,546 98	3,240 56	306 42			306 42
				Base	3,546 98	3,240 56	306 42		0 00	306 42
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				07 Nov 2014	1 000000	08 Mar 2012 to 08 Mar 2012
14KCJBBD4SJ		350 04 Nov 2014	100 000	Local	3,902 85	3,299 01	603 84			603 84
				Base	3,902 85	3,299 01	603 84		0 00	603 84
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				06 Feb 2015	1 000000	14 Aug 2012 to 14 Aug 2012
15BCJBBF133		355 03 Feb 2015	25 000	Local	923 71	810 14	113 57			113 57
				Base	923 71	810 14	113 57		0 00	113 57
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				06 Feb 2015	1 000000	14 Aug 2012 to 14 Aug [redacted]
15BCJBBF135		357 03 Feb 2015	50 000	Local	1,849.39	1,620 28	229 11			229 11
				Base	1,849 39	1,620 28	229 11		0 00	229 11
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				10 Nov 2014	1.000000	08 Mar 2012 to 08 Mar 2012
14KDJBBFVQT		361 05 Nov 2014	100 000	Local	3,923 53	3,299 01	624 52			624 52
				Base	3,923 53	3,299 01	624 52		0 00	624 52
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				09 Feb 2015	1 000000	14 Aug 2012 to 14 Aug 2012
15BDJBBFCLH		369 04 Feb 2015	100 000	Local	3,672 88	3,240 56	432.32			432 32
				Base	3,672 88	3,240 56	432 32		0.00	432 32



STATE STREET.

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				11 Feb 2015	1 000000	14 Aug 2012 to 14 Aug 2012
15BFJBBFLLQ		395 06 Feb 2015	50 000	Local	1,873 63	1,620 28		253 35		253 35
				Base	1,873 63	1,620 28		253 35	0 00	253 35
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				11 Feb 2015	1 000000	14 Aug 2012 to 14 Aug 2012
15BFJBBFLLS		397 06 Feb 2015	100 000	Local	3,748 75	3,240.56		508 19		508.19
				Base	3,748 75	3,240 56		508 19	0 00	508
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				15 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM3R		425 12 Aug 2014	100 000	Local	3,872 63	3,299 01		573 62		573 62
				Base	3,872 63	3,299.01		573 62	0.00	573 62
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				21 May 2015	1 000000	19 Mar 2013 to 19 Mar 2013
15EMJBBGCQF		431 18 May 2015	100 000	Local	3,498 61	3,247 70		250 91		250 91
				Base	3,498 61	3,247 70		250 91	0 00	250 91
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				17 Feb 2015	1 000000	19 Mar 2013 to 19 Mar 2013
15BIJBBGJWH		435 11 Feb 2015	100 000	Local	3,609 41	3,240 56		368 85		368 85
				Base	3,609 41	3,240.56		368 85	0 00	368 85
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				17 Feb 2015	1 000000	19 Mar 2013 to 19 Mar 2013
15BIJBBGJWJ		436 11 Feb 2015	100 000	Local	3,610 21	3,240 56		369 65		369 65
				Base	3,610 21	3,240 56		369 65	0 00	369 65
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				22 May 2015	1 000000	10 Apr 2013 to 10 Apr
15ENJBBHM52		436 19 May 2015	25 000	Local	866 97	811 93		55.04		55 04
				Base	866 97	811 93		55 04	0 00	55 04
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				22 May 2015	1 000000	10 Apr 2013 to 10 Apr 2013
15ENJBBHM56		440 19 May 2015	100 000	Local	3,472 79	3,247 70		225 09		225 09
				Base	3,472 79	3,247 70		225 09	0.00	225.09
05CN	486606106	KAYNE ANDERSON MLP INVESTMENT		KAYNE ANDERSON MLP INVESTMEN				20 Aug 2014	1 000000	30 Dec 2011 to 30 Dec 2011
1405CNJJM49		452 15 Aug 2014	200 000	Local	7,997 88	6,598.02	1,399 86			1,399 86
				Base	7,997 88	6,598 02	1,399 86		0 00	1,399 86

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN			20 Aug 2014	1 000000	30 Dec 2011 to 27 Feb 2012
1405CNJJM4C	453 15 Aug 2014	200 000 Local	7,997 60	6,598 02	1,399 58		1,399 58
		Base	7,997 60	6,598 02	1,399 58	0 00	1,399 58
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN			03 Sep 2014	1 000000	27 Feb 2012 to 29 Feb 2012
1405CNJJM8H	527 28 Aug 2014	250 000 Local	10,192 52	8,247 53	1,944 99		1,944.99
		Base	10,192 52	8,247 53	1,944 99	0 00	1,944 [redacted]
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN			10 Jun 2015	1 000000	10 Apr 2013 to 22 Apr 2013
15FFJBBJPPV	547 05 Jun 2015	250 000 Local	8,391 99	8,119 26	272 73		272.73
		Base	8,391 99	8,119 26	272 73	0 00	272 73
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN			30 Jun 2015	1.000000	22 Apr 2013 to 23 Apr 2013
15FTJBBJBG4	650 25 Jun 2015	100 000 Local	3,223 47	3,247 70	-24 23		-24 23
		Base	3,223 47	3,247 70	-24 23	0 00	-24 23
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN			24 Sep 2014	1 000000	29 Feb 2012 to 29 Feb 2012
14IOJBBFJJD	670 19 Sep 2014	100.000 Local	4,112 15	3,299 01	813 14		813 14
		Base	4,112 15	3,299 01	813 14	0 00	813 14
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN			24 Sep 2014	1 000000	29 Feb 2012 to 29 Feb 2012
14IOJBBFJJF	671 19 Sep 2014	100.000 Local	4,112 44	3,299 01	813 43		813 43
		Base	4,112 44	3,299 01	813 43	0 00	813 43
05CN 486606106	KAYNE ANDERSON MLP INVESTMENT	KAYNE ANDERSON MLP INVESTMEN			16 Dec 2014	1 000000	08 Mar 2012 to 14 Mar [redacted]
14LJJBBF704	729 11 Dec 2014	200 000 Local	7,405 80	6,610 28	795 52		795 52
		Base	7,405 80	6,610 28	795 52	0.00	795 52
486606106 Total		Local	135,658 61	119,393 36	16,265 25		16,265 25
		Base	135,658 61	119,393 36	16,265 25	0 00	16,265 25
05CF 581768926	ICT TREASURY PORTFOLIO INST				31 Jul 2014	1 000000	31 Jul 2013 to 31 Jul 2013
1405CFJJJW0	373 31 Jul 2014	1,324 420 Local	1,324 42	1,324 42	0 00		0.00
		Base	1,324 42	1,324 42	0.00	0.00	0 00

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund Asset ID / SSB Trade ID	Security Name / Lot Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate Stl Date / Curr Gn/Ls	Sell Rate Trd Dts of Orig Buys / Net Gn/Ls
05CF 581768926	ICT TREASURY PORTFOLIO INST					30 Jan 2015	1 000000	31 Jul 2013 to 30 Jan 2015
15BSJBBWC4C	432 30 Jan 2015		Local	4,200 25	4,200 25	0 00		0 00
ADJC-			Base	4,200 25	4,200 25	0 00	0 00	0 00
05CF 581768926	ICT TREASURY PORTFOLIO INST					30 Jan 2015	1 000000	31 Jul 2013 to 30 Jan 2015
15BSJBBWFF5	432 30 Jan 2015		Local	-4,200 25	-4,200 25	0 00		0 00
ADXC-			Base	-4,200 25	-4,200 25	0 00	0 00	0
581768926 Total								
			Local	1,324 42	1,324 42	0 00		0 00
			Base	1,324 42	1,324 42	0 00	0 00	0 00
05CD 63699A937	GEM REALTY FUND III LP					08 Sep 2014	1 000000	19 Mar 2008 to 19 Mar 2008
14IQJBBQXGW	736 08 Sep 2014	108,060 690	Local	277,028 77	108,060 69	168,968 08		168,968 08
			Base	277,028 77	108,060 69	168,968 08	0 00	168,968 08
05CD 63699A937	GEM REALTY FUND III LP					13 Nov 2014	1 000000	19 Mar 2008 to 16 Jul 2008
14KPJBBM77Z	750 13 Nov 2014	330,511 880	Local	549,533 51	330,511 88	219,021 63		219,021 63
			Base	549,533 51	330,511 88	219,021 63	0 00	219,021.63
05CD 63699A937	GEM REALTY FUND III LP					13 Feb 2015	1 000000	16 Jul 2008 to 02 Dec 2008
15CMJBBHQ18	770 13 Feb 2015	686,447.782	Local	1,141,338 88	686,447 78	454,891 10		454,891 10
			Base	1,141,338 88	686,447 78	454,891 10	0 00	454,891 10
05CD 63699A937	GEM REALTY FUND III LP					23 Mar 2015	1 000000	02 Dec 2008 to 02 Dec
15DTJBBXJJ5	780 23 Mar 2015	138,280 420	Local	229,905 02	138,280 42	91,624 60		91,624 60
			Base	229,905 02	138,280 42	91,624 60	0.00	91,624.60
63699A937 Total								
			Local	2,197,806 18	1,263,300 77	934,505.41		934,505 41
			Base	2,197,806 18	1,263,300 77	934,505 41	0 00	934,505 41
05C8 77956H302	T ROWE PRICE INTERNATIONAL FUN	T ROWE PRICE INTL DISC				03 Jun 2015	1 000000	19 Feb 2008 to 19 Feb 2008
15FLJBBJGCS	513 02 Jun 2015	17,262.213	Local	1,000,000 00	764,348 09	235,651 91		235,651 91
			Base	1,000,000 00	764,348 09	235,651 91	0 00	235,651 91

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CN 89147L100	TORTOISE ENERGY INFRASTRUCTURE		TORTOISE ENERGY INFRASTRUCTU			21 Oct 2014	1 000000	23 Jun 2014 to 23 Jun 2014
14JMJBBDLFG	194 16 Oct 2014	100 000	Local	4,466 71	3,863 98	602 73		602 73
			Base	4,466 71	3,863 98	602 73	0 00	602 73
05CN 89147L100	TORTOISE ENERGY INFRASTRUCTURE		TORTOISE ENERGY INFRASTRUCTU			22 Oct 2014	1 000000	23 Jun 2014 to 23 Jun 2014
14JNJBBGZJ6	206 17 Oct 2014	39 000	Local	1,773 89	1,506 95	266 94		266 94
			Base	1,773 89	1,506 95	266 94	0 00	266 [redacted]
05CN 89147L100	TORTOISE ENERGY INFRASTRUCTURE		TORTOISE ENERGY INFRASTRUCTU			25 Jul 2014	1 000000	23 Jun 2014 to 23 Jun 2014
1405CNJJMS1	292 25 Jul 2014	0 645	Local	21 74	23 48	-1 74		-1 74
			Base	21 74	23 48	-1 74	0 00	-1 74
05CN 89147L100	TORTOISE ENERGY INFRASTRUCTURE		TORTOISE ENERGY INFRASTRUCTU			03 Dec 2014	1 000000	23 Jun 2014 to 23 Jun 2014
14LAJBBXGPM	528 28 Nov 2014	100 000	Local	4,785 13	3,863 98	921 15		921 15
			Base	4,785 13	3,863 98	921.15	0 00	921 15
05CN 89147L100	TORTOISE ENERGY INFRASTRUCTURE		TORTOISE ENERGY INFRASTRUCTU			05 Sep 2014	1 000000	23 Jun 2014 to 23 Jun 2014
1405CNJJMBM	547 02 Sep 2014	125 000	Local	6,110 48	4,810 19	1,300 29		1,300 29
			Base	6,110 48	4,810.19	1,300 29	0.00	1,300.29
89147L100 Total								
			Local	17,157 95	14,068 58	3,089 37		3,089 37
			Base	17,157 95	14,068 58	3,089.37	0 00	3,089 37
05CF ACI005NJ7	BLUE WATER PANADERO INV LLC		MUTUAL FUND			29 Oct 2014	1 000000	31 Jul 2012 to 28 Feb [redacted]
14KDJBBSZCB	392 29 Oct 2014	390,315.130	Local	390,315 13	390,315 13	0 00		0 00
			Base	390,315 13	390,315 13	0 00	0 00	0 00
05C8 ACI009CF9	CAPITAL GROUP		MUTUAL FUND			31 Jul 2014	1.000000	01 Sep 2013 to 01 Sep 2013
1405C8JJJN2	463 31 Jul 2014	1,436 410	Local	14,292 00	13,556 92	735 08		735 08
			Base	14,292 00	13,556 92	735 08	0 00	735.08
05C8 ACI009CF9	CAPITAL GROUP		MUTUAL FUND			28 Nov 2014	1.000000	01 Sep 2013 to 01 Sep 2013
14LQJBBJK54	488 28 Nov 2014	1,555 167	Local	14,618 57	14,722 94	-104 37		-104 37
			Base	14,618 57	14,722 94	-104 37	0 00	-104 37



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05C8 ACI009CF9	CAPITAL GROUP		MUTUAL FUND			28 Feb 2015	1 000000	01 Sep 2013 to 01 Sep 2013
15DTJBBS03X	508 28 Feb 2015	1,515 460	Local	14,033 00	14,341 83	-308 83		-308 83
			Base	14,033 00	14,341 83	-308 83	0 00	-308.83
05C8 ACI009CF9	CAPITAL GROUP		MUTUAL FUND			16 Jun 2015	1 000000	01 Sep 2013 to 01 Sep 2013
15GQJBBMGTB	524 16 Jun 2015	322,580.645	Local	3,000,000 00	3,052,831.65	-52,831.65		-52,831 65
			Base	3,000,000 00	3,052,831 65	-52,831 65	0 00	-52,831
05C8 ACI009CF9	CAPITAL GROUP		MUTUAL FUND			16 Jun 2015	1 000000	01 Sep 2013 to 01 Sep 2013
15GRJBBM5SJ	524 16 Jun 2015	-322,580 645	Local	-3,000,000.00	-3,052,831 65	52,831 65		52,831 65
CXL			Base	-3,000,000 00	-3,052,831 65	52,831 65	0 00	52,831 65
05C8 ACI009CF9	CAPITAL GROUP		MUTUAL FUND			16 Jun 2015	1 000000	01 Sep 2013 to 01 Sep 2013
15GRJBBM5X6	527 16 Jun 2015	332,225 914	Local	3,000,000 00	3,144,112 33	-144,112 33		-144,112 33
			Base	3,000,000 00	3,144,112 33	-144,112 33	0.00	-144,112 33
05C8 ACI009CF9	CAPITAL GROUP		MUTUAL FUND			30 Jun 2015	1 000000	01 Sep 2013 to 01 Sep 2013
15GRJBBM6C	528 30 Jun 2015	2,703 526	Local	24,344 00	25,585 57	-1,241 57		-1,241 57
			Base	24,344 00	25,585 57	-1,241 57	0 00	-1,241 57
05C8 ACI009CF9	CAPITAL GROUP		MUTUAL FUND			30 Jun 2015	1 000000	01 Sep 2013 to 01 Sep 2013
15GRJBBNLM	528 30 Jun 2015	-2,703 526	Local	-24,344 00	-25,585 57	1,241 57		1,241 57
CXL			Base	-24,344 00	-25,585 57	1,241 57	0 00	1,241 57
05C8 ACI009CF9	CAPITAL GROUP		MUTUAL FUND			30 May 2015	1 000000	01 Sep 2013 to 01 Sep
15GRJBBNTL5	530 30 May 2015	1,511 285	Local	14,055 00	14,301 41	-246 41		-246 41
			Base	14,055 00	14,301 41	-246 41	0 00	-246 41
ACI009CF9 Total								
			Local	3,056,998 57	3,201,035 43	-144,036 86		-144,036 86
			Base	3,056,998 57	3,201,035 43	-144,036 86	0.00	-144,036 86
05C8 ACI014W18	VANGUARD EMRGING MKTS STK FD		MUTUAL FUND			25 Aug 2014	1 000000	31 Jan 2013 to 23 Jun 2014
1405C8JJJN7	470 25 Aug 2014	331,797 096	Local	9,492,714 92	9,417,964 69	74,750 23		74,750 23
			Base	9,492,714 92	9,417,964 69	74,750.23	0 00	74,750 23

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05C8	ACI08MJR9	POLUNIN DEVELOPING COUNTRIES		FUND, LLC				31 Oct 2014	1 000000	29 Sep 2014 to 29 Sep 2014
14KPJBBLNBD		485	31 Oct 2014	452 566	Local	6,232 60	6,250 01	-17 41		-17 41
					Base	6,232 60	6,250 01	-17 41	0 00	-17 41
05C8	ACI08MJR9	POLUNIN DEVELOPING COUNTRIES		FUND, LLC				28 Nov 2014	1 000000	29 Sep 2014 to 29 Sep 2014
14LQJBBJRJN		489	28 Nov 2014	445 003	Local	6,106 61	6,145 56	-38 95		-38 95
					Base	6,106 61	6,145 56	-38.95	0 00	-38 [redacted]
05C8	ACI08MJR9	POLUNIN DEVELOPING COUNTRIES		FUND, LLC				31 Dec 2014	1 000000	29 Sep 2014 to 29 Sep 2014
15ARJBBLNGC		492	31 Dec 2014	460.292	Local	6,227 06	6,356 70	-129 64		-129.64
					Base	6,227 06	6,356 70	-129 64	0.00	-129 64
05C8	ACI08MJR9	POLUNIN DEVELOPING COUNTRIES		FUND, LLC				30 Jan 2015	1 000000	29 Sep 2014 to 29 Sep 2014
15BPJBBMM1F		500	30 Jan 2015	451 151	Local	6,101 17	6,230.46	-129 29		-129.29
					Base	6,101 17	6,230 46	-129 29	0 00	-129 29
05C8	ACI08MJR9	POLUNIN DEVELOPING COUNTRIES		FUND, LLC				27 Feb 2015	1 000000	29 Sep 2014 to 29 Sep 2014
15COJBBQFXZ		503	27 Feb 2015	450.681	Local	6,328 16	6,223 97	104 19		104 19
					Base	6,328 16	6,223 97	104 19	0 00	104 19
05C8	ACI08MJR9	POLUNIN DEVELOPING COUNTRIES		FUND, LLC				31 Mar 2015	1 000000	29 Sep 2014 to 29 Sep 2014
15DPJBBNK03		504	31 Mar 2015	450 212	Local	6,219 03	6,217 50	1 53		1 53
					Base	6,219 03	6,217 50	1 53	0 00	1 53
05C8	ACI08MJR9	POLUNIN DEVELOPING COUNTRIES		FUND, LLC				30 Apr 2015	1 000000	29 Sep 2014 to 29 Sep [redacted]
15ENJBBSCZ7		509	30 Apr 2015	449 743	Local	6,894 92	6,211 02	683 90		683 90
					Base	6,894 92	6,211 02	683 90	0 00	683 90
05C8	ACI08MJR9	POLUNIN DEVELOPING COUNTRIES		FUND, LLC				29 May 2015	1 000000	29 Sep 2014 to 29 Sep 2014
15FQJBBX6WF		520	29 May 2015	449 274	Local	6,734 27	6,204 54	529 73		529 73
					Base	6,734 27	6,204 54	529 73	0 00	529 73
05C8	ACI08MJR9	POLUNIN DEVELOPING COUNTRIES		FUND, LLC				30 Jun 2015	1 000000	29 Sep 2014 to 29 Sep 2014
15GRJBBQB2M		532	30 Jun 2015	448 806	Local	6,385 87	6,198 08	187 79		187 79
					Base	6,385 87	6,198 08	187 79	0 00	187 79

Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys							
SSB Trade ID / Lot / Trd Date / Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
ACI08MJR9 Total	Local	57,229.69	56,037 84	1,191 85			1,191 85
	Base	57,229 69	56,037 84	1,191.85	0 00		1,191.85
US DOLLAR Total	Local	33,368,905 76	31,787,147 27	1,581,758 49			1,581,758 49
	Base	33,368,905 76	31,787,147 27	1,581,758 49	0 00		1,581,758 49
US DOLLAR Total Gains	Local			1,726,871 69			1,726,871 [redacted]
	Base			1,726,871 69	0 00		1,726,871 69
US DOLLAR Total Losses	Local			-145,113 20			-145,113 20
	Base			-145,113 20	0 00		-145,113 20
US DOLLAR Net Gains/Losses	Base			1,581,758 49	0 00		1,581,758 49
MUTUAL FUNDS Total	Base	33,368,905 76	31,787,147 27	1,581,758 49	0 00		1,581,758 49
MUTUAL FUNDS Total Gains	Base			1,726,871 69	0 00		1,726,871 69
MUTUAL FUNDS Total Losses	Base			-145,113 20	0 00		-145,113 20
MUTUAL FUNDS Net Gains/Losses	Base			1,581,758 49	0 00		1,581,758 49
NON-SECY ASSET-STOCK							
US DOLLAR							
05CD 54999N919 LUBERT ADLER REAL ESTATE FD V FD V LP				25 Jul 2014	1 000000	22 Sep 2006 to	19 Dec [redacted]
1405CDJJJNH 724 25 Jul 2014 72,463 770	Local	72,463 77	72,463 77	0 00			0 00
	Base	72,463 77	72,463.77	0 00	0 00		0 00
05CD 54999N919 LUBERT ADLER REAL ESTATE FD V FD V LP				23 Oct 2014	1 000000	19 Dec 2006 to	19 Dec 2006
14KDJBBSWZ2 746 23 Oct 2014 72,463 770	Local	72,463 77	72,463 77	0 00			0 00
	Base	72,463 77	72,463 77	0 00	0 00		0 00
05CD 54999N919 LUBERT ADLER REAL ESTATE FD V FD V LP				25 Jun 2015	1 000000	19 Dec 2006 to	19 Dec 2006
15GKJBB3TJC 798 25 Jun 2015 72,463 770	Local	72,463 77	72,463 77	0 00			0 00
	Base	72,463 77	72,463 77	0 00	0 00		0 00
54999N919 Total	Local	217,391 31	217,391 31	0 00			0 00
	Base	217,391 31	217,391 31	0 00	0 00		0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CD 54999N935	LUBERT ADLER REAL ESTATE FD VI LP						29 Jun 2015	1 000000	12 Feb 2010 to 12 Feb 2010
15GKJBB3WJQ	001 29 Jun 2015		61,093 260	Local	61,093 26	61,093 17	0 09		0 09
				Base	61,093 26	61,093 17	0 09	0 00	0 09
05CD 54999N935	LUBERT ADLER REAL ESTATE FD VI LP						06 Aug 2014	1 000000	25 Jun 2009 to 13 Aug 2009
1405CDJJJPR	728 06 Aug 2014		305,466 310	Local	305,466 31	305,465 88	0 43		0 43
				Base	305,466.31	305,465 88	0 43	0 00	0.43
05CD 54999N935	LUBERT ADLER REAL ESTATE FD VI LP						24 Sep 2014	1 000000	13 Aug 2009 to 13 Aug 2009
14JPJBBGDTB	739 24 Sep 2014		70,754 720	Local	70,754 72	70,754 62	0.10		0 10
				Base	70,754 72	70,754 62	0 10	0 00	0 10
05CD 54999N935	LUBERT ADLER REAL ESTATE FD VI LP						24 Sep 2014	1 000000	13 Aug 2009 to 13 Aug 2009
14KSJBBTRM9	739 24 Sep 2014		-70,754 720	Local	-70,754 72	-70,754 62	-0 10		-0.10
CXL				Base	-70,754 72	-70,754 62	-0 10	0 00	-0.10
05CD 54999N935	LUBERT ADLER REAL ESTATE FD VI LP						21 Oct 2014	1 000000	13 Aug 2009 to 13 Aug 2009
14KDJBBSV8S	745 21 Oct 2014		101,822 100	Local	101,822 10	101,821 96	0 14		0.14
				Base	101,822 10	101,821 96	0 14	0 00	0 14
05CD 54999N935	LUBERT ADLER REAL ESTATE FD VI LP						18 Dec 2014	1 000000	13 Aug 2009 to 13 Aug 2009
15APJBBMW02	760 18 Dec 2014		71,275 470	Local	71,275 47	71,275 37	0 10		0 10
				Base	71,275 47	71,275.37	0 10	0 00	0 10
05CD 54999N935	LUBERT ADLER REAL ESTATE FD VI LP						13 Jan 2015	1 000000	13 Aug 2009 to 13 Aug [redacted]
15APJBBM37B	761 13 Jan 2015		101,822 100	Local	101,822 10	101,821 96	0 14		0 14
				Base	101,822 10	101,821 96	0 14	0 00	0 14
05CD 54999N935	LUBERT ADLER REAL ESTATE FD VI LP						23 Mar 2015	1 000000	13 Aug 2009 to 13 Aug 2009
15DTJBBXD11	779 23 Mar 2015		112,004 320	Local	112,004 32	112,004 16	0 16		0 16
				Base	112,004 32	112,004 16	0 16	0 00	0 16
05CD 54999N935	LUBERT ADLER REAL ESTATE FD VI LP						18 May 2015	1 000000	13 Aug 2009 to 12 Feb 2010
15FSJBBV269	790 18 May 2015		140,227 940	Local	140,227.94	140,227 74	0 20		0 20
				Base	140,227 94	140,227 74	0 20	0 00	0 20

Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys							
SSB Trade ID / Lot / Trd Date / Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
54999N935 Total	Local	893,711 50	893,710 24	1 26			1.26
	Base	893,711 50	893,710 24	1 26	0 00		1 26
05CF 984NKL903 ALLBLUE LIMITED CL A US NON RESTRICTED				23 Oct 2014	1 000000	23 Feb 2012 to	29 Aug 2012
14KMJBBG59S 397 23 Oct 2014 33,936 068	Local	6,991,884 61	6,300,000 00	691,884.61			691,884 61
	Base	6,991,884 61	6,300,000 00	691,884 61	0 00		691,884
US DOLLAR Total	Local	8,102,987 42	7,411,101 55	691,885 87			691,885.87
	Base	8,102,987 42	7,411,101 55	691,885 87	0.00		691,885 87
US DOLLAR Total Gains	Local			691,885 87			691,885 87
	Base			691,885 87	0.00		691,885 87
US DOLLAR Net Gains/Losses	Base			691,885 87	0 00		691,885 87
NON-SECY ASSET-STOCK Total	Base	8,102,987 42	7,411,101.55	691,885 87	0 00		691,885 87
NON-SECY ASSET-STOCK Total Gains	Base			691,885 87	0 00		691,885 87
NON-SECY ASSET-STOCK Net Gains/Losses	Base			691,885 87	0 00		691,885 87
REAL ESTATE INV TRST							
US DOLLAR							
05CN 015271109 ALEXANDRIA REAL ESTATE EQUIT REIT USD 01				11 Feb 2015	1 000000	19 Dec 2014 to	19 Dec 2014
15BFJBBFLLR 396 06 Feb 2015 100 000	Local	9,514 40	8,987 84	526 56			526 56
	Base	9,514 40	8,987 84	526 56	0.00		526.56
05CN 015271109 ALEXANDRIA REAL ESTATE EQUIT REIT USD 01				11 Feb 2015	1 000000	19 Dec 2014 to	19 Dec 2014
15BFJBBFLLZ 402 06 Feb 2015 100 000	Local	9,536 81	8,987 84	548.97			548 97
	Base	9,536 81	8,987 84	548 97	0 00		548 97
05CN 015271109 ALEXANDRIA REAL ESTATE EQUIT REIT USD 01				19 Feb 2015	1 000000	19 Dec 2014 to	19 Dec 2014
15BKJBBQXN2 452 13 Feb 2015 50 000	Local	4,733 03	4,493 92	239 11			239 11
	Base	4,733 03	4,493 92	239 11	0 00		239 11

Base Currency: USD - US DOLLAR

Fund Asset ID / SSB Trade ID	Security Name / Lot Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net / Cost	Maturity Date / Security Gn/Ls	Rate Stl Date / Curr Gn/Ls	Sell Rate Trd Dts of Orig Buys / Net Gn/Ls
05CN 015271109	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01			23 Feb 2015	1 000000	19 Dec 2014 to 23 Dec 2014
15BMJBBFV9S	475 18 Feb 2015	200 000	Local	19,041 80	17,975 68	1,066 12	1,066 12
			Base	19,041 80	17,975 68	1,066 12	0 00 1,066 12
05CN 015271109	ALEXANDRIA REAL ESTATE EQUIT	REIT USD 01			25 Feb 2015	1 000000	23 Dec 2014 to 23 Dec 2014
15BOJBBFN52	493 20 Feb 2015	25.000	Local	2,406 18	2,246 96	159 22	159 22
			Base	2,406 18	2,246 96	159 22	0 00 159
05CN 015271109	ALEXANDRIA REAL ESTATE EQUIT	REIT USD 01			25 Feb 2015	1 000000	23 Dec 2014 to 24 Dec 2014
15BOJBBFN58	499 20 Feb 2015	100 000	Local	9,545 82	8,987 84	557 98	557 98
			Base	9,545 82	8,987.84	557 98	0 00 557 98
05CN 015271109	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01			25 Feb 2015	1 000000	24 Dec 2014 to 29 Dec 2014
15BOJBBFN6B	501 20 Feb 2015	100.000	Local	9,587 26	8,987 84	599 42	599 42
			Base	9,587 26	8,987 84	599 42	0 00 599 42
05CN 015271109	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01			25 Feb 2015	1 000000	29 Dec 2014 to 22 Jan 2015
15BOJBBFN6G	504 20 Feb 2015	200 000	Local	19,206 60	17,975 67	1,230 93	1,230 93
			Base	19,206 60	17,975 67	1,230 93	0 00 1,230 93
015271109 Total							
			Local	83,571.90	78,643 59	4,928 31	4,928 31
			Base	83,571 90	78,643 59	4,928 31	0 00 4,928 31
05C5 03027X100	AMERICAN TOWER CORP	REIT USD 01			05 Jun 2015	1 000000	03 Jan 2012 to 03 Jan
15FBJBB32VH	024 02 Jun 2015	614 000	Local	57,905 27	37,473 24	20,432 03	20,432.03
			Base	57,905 27	37,473 24	20,432 03	0 00 20,432 03
05C5 03027X100	AMERICAN TOWER CORP	REIT USD 01			20 Oct 2014	1 000000	03 Jan 2012 to 03 Jan 2012
14JKJBBWW3T	587 15 Oct 2014	1,286 000	Local	117,174 25	64,197 06	52,977 19	52,977 19
			Base	117,174 25	64,197 06	52,977 19	0 00 52,977 19
03027X100 Total							
			Local	175,079 52	101,670 30	73,409 22	73,409.22
			Base	175,079 52	101,670 30	73,409 22	0 00 73,409 22

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CN 053484101	AVALONBAY COMMUNITIES INC	REIT USD 01				15 Dec 2014	1 000000 14 Oct 2014 to 14 Oct 2014
14LIJBBFPR6	692 10 Dec 2014	50 000 Local	8,199 76	7,496 78		702 98	702 98
		Base	8,199 76	7,496 78		702 98	0 00 702 98
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01				23 Dec 2014	1 000000 08 Oct 2014 to 08 Oct 2014
14LOJBBFX24	005 18 Dec 2014	100 000 Local	2,121.51	2,085 78		35 73	35 73
		Base	2,121 51	2,085 78		35 73	0 00 35 [redacted]
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01				23 Dec 2014	1 000000 08 Oct 2014 to 08 Oct 2014
14LOJBBFX26	007 18 Dec 2014	125 000 Local	2,609 62	2,607 22		2 40	2 40
		Base	2,609 62	2,607 22		2 40	0 00 2 40
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01				23 Dec 2014	1 000000 08 Oct 2014 to 08 Oct 2014
14LOJBBFX27	008 18 Dec 2014	175 000 Local	3,661.07	3,650 12		10 95	10 95
		Base	3,661 07	3,650 12		10 95	0 00 10 95
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01				24 Dec 2014	1 000000 08 Oct 2014 to 08 Oct 2014
14LPJBBWC90	021 19 Dec 2014	200 000 Local	4,248 88	4,171 56		77 32	77 32
		Base	4,248 88	4,171 56		77 32	0 00 77 32
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01				24 Dec 2014	1.000000 09 Oct 2014 to 09 Oct 2014
14LPJBBWC91	022 19 Dec 2014	400 000 Local	8,489 09	8,343 12		145 97	145 97
		Base	8,489.09	8,343.12		145 97	0 00 145.97
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01				29 Dec 2014	1 000000 09 Oct 2014 to 09 Oct [redacted]
14LRJBBGXBG	030 23 Dec 2014	100 000 Local	2,188 45	2,085 78		102 67	102 67
		Base	2,188 45	2,085 78		102 67	0 00 102 67
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01				29 Dec 2014	1 000000 09 Oct 2014 to 09 Oct 2014
14LRJBBGXBH	031 23 Dec 2014	100 000 Local	2,187 37	2,085 78		101 59	101 59
		Base	2,187 37	2,085 78		101 59	0 00 101.59
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01				29 Dec 2014	1 000000 09 Oct 2014 to 15 Oct 2014
14LRJBBGXBJ	032 23 Dec 2014	400 000 Local	8,750 24	8,343 12		407 12	407 12
		Base	8,750 24	8,343 12		407 12	0 00 407.12



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05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01			31 Dec 2014	1.000000	27 Oct 2014 to 27 Oct 2014
14LTJBBHWF0	038 26 Dec 2014	100 000 Local	2,183.45	2,085 78	97 67		97 67
		Base	2,183 45	2,085 78	97 67	0.00	97 67
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD.01			31 Dec 2014	1 000000	27 Oct 2014 to 27 Oct 2014
14LTJBBHWF2	040 26 Dec 2014	100.000 Local	2,181 95	2,085 78	96 17		96 17
		Base	2,181 95	2,085 78	96 17	0 00	96
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01			02 Jan 2015	1 000000	31 Oct 2014 to 14 Nov 2014
14LUJBBD9LJ	058 29 Dec 2014	800 000 Local	17,351 53	16,686 24	665 29		665 29
		Base	17,351 53	16,686.24	665.29	0 00	665.29
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01			05 Jan 2015	1 000000	14 Nov 2014 to 19 Nov 2014
14LVJBBJZ07	071 30 Dec 2014	400 000 Local	8,652 88	8,343 12	309 76		309.76
		Base	8,652 88	8,343 12	309 76	0 00	309 76
05CN 09063H107	BIOMED REALTY TRUST INC	REIT USD 01			22 Dec 2014	1 000000	08 Oct 2014 to 08 Oct 2014
14LNJBBFGFQ	801 17 Dec 2014	300 000 Local	6,288 58	6,257 34	31 24		31 24
		Base	6,288 58	6,257 34	31 24	0 00	31 24
09063H107 Total							
		Local	70,914 62	68,830 74	2,083 88		2,083 88
		Base	70,914 62	68,830 74	2,083 88	0.00	2,083 88
05CD ACI004HV0	GEM REALTY FUND IV LP				05 Aug 2014	1 000000	18 Nov 2011 to 23 Mar
1405CDJJJPM	726 05 Aug 2014	154,000 000 Local	154,000.00	154,000 00	0.00		0 00
		Base	154,000 00	154,000 00	0 00	0 00	0 00
05CD ACI004HV0	GEM REALTY FUND IV LP				23 Oct 2014	1 000000	23 Mar 2012 to 23 Mar 2012
14KDJBBSXCB	747 23 Oct 2014	269,500 000 Local	269,500 00	269,500 00	0 00		0 00
		Base	269,500 00	269,500 00	0 00	0 00	0 00
05CD ACI004HV0	GEM REALTY FUND IV LP				21 Nov 2014	1 000000	23 Mar 2012 to 21 Aug 2012
14LGJBBRJTS	754 21 Nov 2014	500,500 000 Local	500,500 00	500,500 00	0 00		0 00
		Base	500,500 00	500,500 00	0 00	0.00	0 00

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CD ACI004HV0	GEM REALTY FUND IV LP					06 Mar 2015	1 000000	21 Aug 2012 to 25 Sep 2012
15CMJBBHQ8F	771 06 Mar 2015	385,000 000	Local	385,000 00	385,000 00	0.00		0 00
			Base	385,000 00	385,000 00	0 00	0 00	0 00
05CD ACI004HV0	GEM REALTY FUND IV LP					30 Apr 2015	1 000000	25 Sep 2012 to 11 Dec 2012
15ESJBBX6G0	786 30 Apr 2015	504,868 594	Local	1,155,000 00	504,868 59	650,131.41		650,131 41
			Base	1,155,000 00	504,868 59	650,131 41	0 00	650,131
05CD ACI004HV0	GEM REALTY FUND IV LP					11 Jun 2015	1 000000	11 Dec 2012 to 11 Dec 2012
15GKJBB3S4C	797 11 Jun 2015	154,000 000	Local	154,000 00	154,000 00	0 00		0 00
			Base	154,000 00	154,000 00	0 00	0 00	0 00
ACI004HV0 Total			Local	2,618,000 00	1,967,868 59	650,131 41		650,131 41
			Base	2,618,000 00	1,967,868 59	650,131 41	0 00	650,131 41
US DOLLAR Total			Local	2,955,765 80	2,224,510 00	731,255 80		731,255.80
			Base	2,955,765 80	2,224,510 00	731,255 80	0 00	731,255 80
US DOLLAR Total Gains			Local			731,255 80		731,255 80
			Base			731,255 80	0.00	731,255 80
US DOLLAR Net Gains/Losses			Base			731,255 80	0 00	731,255 80
REAL ESTATE INV TRST Total			Base	2,955,765 80	2,224,510 00	731,255 80	0 00	731,255 80
REAL ESTATE INV TRST Total Gains			Base			731,255 80	0 00	731,255
REAL ESTATE INV TRST Net Gains/Losses			Base			731,255 80	0 00	731,255.80
RIGHTS								
POUND STERLING								
05CI BSJWMR905	UBM PLC	EXP 11DEC14				11 Dec 2014	0 563825	27 Nov 2014 to 27 Nov 2014
14LIJBBF07M	044 11 Dec 2014	7,986 000	Local	13,112 41	13,112 41	0 00		0 00
			Base	23,256 15	23,256 15	0 00	0 00	0 00
POUND STERLING Total			Local	13,112 41	13,112 41	0 00		0 00
			Base	23,256 15	23,256 15	0 00	0 00	0 00



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Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys SSB Trade ID / Lot / Trd Date / Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
RIGHTS Total	Base	23,256 15	23,256 15	0 00	0 00	0 00
EQUITY Total	Base	70,333,574 84	62,119,524 21	8,215,993 19	-1,942 56	8,214,050 63
EQUITY Total Gains	Base			9,206,362 75	32,819 78	9,239,182 53
EQUITY Total Losses	Base			-990,369.56	-34,762 34	-1,025,131 90
EQUITY Net Gains/Losses	Base			8,215,993 19	-1,942 56	8,214,050 [illegible]



Base Currency: USD - US DOLLAR

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

FIXED INCOME

CORPORATE BONDS

US DOLLAR

05CA	012725AB3	ALBEMARLE CORP	COMPANY GUAR 12/19 3		01 Dec 2019	3 000	05 Dec 2014	1 000000	17 Nov 2014 to 17 Nov 2014
14LCJBBDP4P	075	02 Dec 2014	18,000.000	Local	18,039 24	17,977 50	61 74		61 74
				Base	18,039.24	17,977 50	61.74	0 00	61 74
05CA	026874CZ8	AMERICAN INTL GROUP	SR UNSECURED 07/19 2 3		16 Jul 2019	2 300	16 Jul 2014	1 000000	09 Jul 2014 to 09 Jul 2014
1405CAJJJL	604	10 Jul 2014	8,000 000	Local	7,995.12	7,983 84	11 28		11 28
				Base	7,995 12	7,983.84	11 28	0 00	11 28
05CA	031162BT6	AMGEN INC	SR UNSECURED 05/19 VAR		22 May 2019	0 835	03 Nov 2014	1 000000	27 Aug 2014 to 03 Sep 2014
14KAJBBXL1P	030	28 Oct 2014	155,000 000	Local	155,430 90	156,097 79	-666 89		-666 89
				Base	155,430 90	156,097 79	-666 89	0 00	-666 89
05CA	037833AP5	APPLE INC	SR UNSECURED 05/19 VAR		06 May 2019	1 000	07 Jul 2014	1 000000	29 Apr 2014 to 29 Apr 2014
1405CAJJJCL	576	01 Jul 2014	65,000 000	Local	65,035 10	65,026 57	8 53		8 53
				Base	65,035 10	65,026 57	8 53	0 00	8 53
05CA	037833AP5	APPLE INC	SR UNSECURED 05/19 VAR		06 May 2019	1 000	07 Jul 2014	1 000000	29 Apr 2014 to 30 Apr 2014
1405CAJJJCJ	579	01 Jul 2014	165,000.000	Local	165,009 24	165,067 43	-58 19		-58 19
				Base	165,009 24	165,067.43	-58 19	0 00	-58 19
037833AP5 Total									
				Local	230,044 34	230,094.00	-49 66		-49.66
				Base	230,044 34	230,094 00	-49 66	0 00	-49 66
05CA	05531FAR4	BB+T CORPORATION	SR UNSECURED 02/19 VAR		01 Feb 2019	0 900	09 Dec 2014	1 000000	14 Aug 2014 to 14 Aug 2014
14LEJBBKXT6	080	04 Dec 2014	50,000 000	Local	50,225 40	50,526 00	-300 60		-300 60
				Base	50,225 40	50,526 00	-300 60	0 00	-300 60
05CA	05531FAR4	BB+T CORPORATION	SR UNSECURED 02/19 VAR		01 Feb 2019	0 900	23 Dec 2014	1 000000	14 Aug 2014 to 14 Aug 2014
14LOJBBFDFL	108	18 Dec 2014	105,000 000	Local	105,130 20	106,104 60	-974 40		-974 40
				Base	105,130 20	106,104 60	-974 40	0 00	-974 40

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05531FAR4 Total			Local 155,355 60	156,630.60	-1,275 00		-1,275 00
			Base 155,355 60	156,630 60	-1,275 00	0 00	-1,275 00
05CA 084423AR3	BERKLEY (WR) CORPORATION	SR UNSECURED 09/20 5 375		15 Sep 2020	5 375 09 Oct 2014	1 000000	24 Feb 2011 to 24 Feb 2011
14JEJBBKV3L	785 06 Oct 2014	200,000 000 Local	224,966 00	202,722 00	22,244 00		22,244 00
		Base	224,966 00	202,722 00	22,244 00	0 00	22,244
05CA 084670AV0	BERKSHIRE HATHAWAY INC	SR UNSECURED 02/15 3 2		11 Feb 2015	3 200 11 Feb 2015	1.000000	04 Feb 2010 to 04 Feb 2010
15BHJBBC9XR	196 11 Feb 2015	100,000 000 Local	100,000 00	99,917 00	83.00		83 00
		Base	100,000 00	99,917 00	83 00	0 00	83 00
05CA 133131AV4	CAMDEN PROPERTY TRUST	SR UNSECURED 09/24 3 5		15 Sep 2024	3 500 13 Jan 2015	1 000000	03 Sep 2014 to 04 Sep 2014
15AFJBBJGKM	131 08 Jan 2015	155,000 000 Local	156,326 80	154,053 01	2,273 79		2,273 79
		Base	156,326 80	154,053 01	2,273 79	0 00	2,273 79
05CA 172967ET4	CITIGROUP INC	SR UNSECURED 05/18 VAR		15 May 2018	1 000 10 Feb 2015	1.000000	22 Nov 2013 to 09 Jan 2015
15BEJBBJB1H	188 05 Feb 2015	150,000 000 Local	154,894 20	156,464 90	-1,570 70		-1,570 70
		Base	154,894 20	156,464 90	-1,570 70	0 00	-1,570 70
05CA 277432AM2	EASTMAN CHEMICAL CO	SR UNSECURED 06/17 2 4		01 Jun 2017	2 400 01 Aug 2014	1 000000	27 Mar 2013 to 16 Aug 2013
1405CAJJJLT	652 29 Jul 2014	125,000 000 Local	128,213 75	128,719 70	-505 95		-505 95
		Base	128,213 75	128,719 70	-505 95	0.00	-505
05CA 278642AJ2	EBAY INC	SR UNSECURED 08/19 VAR		01 Aug 2019	0 720 28 Oct 2014	1 000000	23 Jul 2014 to 24 Jul 2014
14JRJBBD2J0	012 23 Oct 2014	230,000 000 Local	224,615 70	230,111 91	-5,496 21		-5,496 21
		Base	224,615 70	230,111 91	-5,496 21	0 00	-5,496 21
05CA 29273RAQ2	ENERGY TRANSFER PARTNERS	SR UNSECURED 02/22 5 2		01 Feb 2022	5 200 05 Aug 2014	1 000000	05 Mar 2014 to 05 Mar 2014
1405CAJJJL1	666 31 Jul 2014	42,000 000 Local	46,214 28	45,326 82	887 46		887 46
		Base	46,214 28	45,326 82	887 46	0 00	887 46
05CA 29273RAQ2	ENERGY TRANSFER PARTNERS	SR UNSECURED 02/22 5 2		01 Feb 2022	5 200 13 Aug 2014	1 000000	05 Mar 2014 to 05 Mar 2014
1405CAJJJL2	681 08 Aug 2014	98,000 000 Local	108,152 80	105,762 58	2,390 22		2,390 22
		Base	108,152 80	105,762 58	2,390 22	0 00	2,390 22

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description /	Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
29273RAQ2 Total			Local	154,367.08	151,089 40	3,277 68		3,277 68
			Base	154,367 08	151,089 40	3,277 68	0 00	3,277 68
05CA 38141GVK7	GOLDMAN SACHS GROUP INC	SR UNSECURED 04/18 VAR			30 Apr 2018	1 000 24 Oct 2014	1 000000	22 Aug 2013 to 03 Feb 2014
14JQJBBD0ZV	009 22 Oct 2014	150,000 000	Local	152,367.00	150,195 15	2,171 85		2,171 85
			Base	152,367 00	150,195 15	2,171 85	0 00	2,171 [redacted]
05CA 46625HJS0	JPMORGAN CHASE + CO	SR UNSECURED 01/19 VAR			28 Jan 2019	1 000 22 Jan 2015	1 000000	07 Mar 2014 to 07 Mar 2014
15ALJBBC727	147 16 Jan 2015	24,000 000	Local	23,914 20	24,026 79	-112 59		-112 59
			Base	23,914 20	24,026 79	-112 59	0 00	-112 59
05CA 46625HJS0	JPMORGAN CHASE + CO	SR UNSECURED 01/19 VAR			28 Jan 2019	1 000 22 Jan 2015	1 000000	07 Mar 2014 to 07 Mar 2014
15ALJBBLPQC	148 16 Jan 2015	6,000 000	Local	5,990 51	6,006 70	-16 19		-16 19
			Base	5,990 51	6,006 70	-16 19	0 00	-16 19
05CA 46625HJS0	JPMORGAN CHASE + CO	SR UNSECURED 01/19 VAR			28 Jan 2019	1 000 23 Jan 2015	1 000000	07 Mar 2014 to 07 Mar 2014
15AMJBBFZ6Z	153 20 Jan 2015	26,000 000	Local	25,907 18	26,029.03	-121 85		-121 85
			Base	25,907 18	26,029 03	-121 85	0 00	-121 85
05CA 46625HJS0	JPMORGAN CHASE + CO	SR UNSECURED 01/19 VAR			28 Jan 2019	1 000 26 Jan 2015	1 000000	07 Mar 2014 to 07 Mar 2014
15ANJBBD7XX	157 21 Jan 2015	51,000 000	Local	50,736 84	51,056 94	-320 10		-320.10
			Base	50,736 84	51,056 94	-320 10	0 00	-320 10
05CA 46625HJS0	JPMORGAN CHASE + CO	SR UNSECURED 01/19 VAR			28 Jan 2019	1 000 26 Jan 2015	1 000000	07 Mar 2014 to 30 Dec [redacted]
15ANJBBF4LX	158 21 Jan 2015	48,000 000	Local	47,672 30	48,053 59	-381 29		-381 29
			Base	47,672 30	48,053 59	-381 29	0.00	-381 29
46625HJS0 Total			Local	154,221 03	155,173 05	-952 02		-952 02
			Base	154,221 03	155,173 05	-952 02	0 00	-952.02
05CA 46625HKB5	JPMORGAN CHASE + CO	SR UNSECURED 01/20 VAR			23 Jan 2020	1 211 22 Apr 2015	1 000000	15 Jan 2015 to 21 Jan 2015
15DNJBBF81K	314 17 Apr 2015	155,000 000	Local	157,227 35	155,308 92	1,918 43		1,918 43
			Base	157,227 35	155,308 92	1,918 43	0 00	1,918 43

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CA	494550BE5	KINDER MORGAN ENER PART		COMPANY GUAR 09/20 5 3		15 Sep 2020	5 300	16 Jun 2015	1 000000	10 Sep 2014 to	24 Dec 2014
15FJJBBGVLL		390	11 Jun 2015	145,000 000 Local	157,883 25	159,859 65	-1,976 40				-1,976 40
				Base	157,883 25	159,859 65	-1,976 40		0 00		-1,976 40
05CA	58405UAG7	MEDCO HEALTH SOLUTIONS		COMPANY GUAR 09/20 4 125		15 Sep 2020	4.125	05 Jan 2015	1 000000	23 May 2013 to	22 Sep 2014
14LVJBBJJCP		123	30 Dec 2014	145,000 000 Local	153,874 00	154,002 85	-128 85				-128 85
				Base	153,874 00	154,002 85	-128 85		0 00		-128 85
05CA	6174467Y9	MORGAN STANLEY		SUBORDINATED 09/26 4 35		08 Sep 2026	4 350	25 Mar 2015	1 000000	26 Nov 2014 to	26 Nov 2014
15CPJBBFL8L		276	20 Mar 2015	75,000 000 Local	78,303 75	75,906 75	2,397 00				2,397 00
				Base	78,303 75	75,906 75	2,397 00		0 00		2,397 00
05CA	61746BDN3	MORGAN STANLEY		SR UNSECURED 01/19 VAR		24 Jan 2019	1 083	27 Jan 2015	1 000000	15 Aug 2014 to	15 Aug 2014
15AOJBBF5RP		162	22 Jan 2015	155,000 000 Local	154,206 40	156,647 25	-2,440 85				-2,440 85
				Base	154,206 40	156,647 25	-2,440 85		0 00		-2,440 85
05CA	631103AF5	NASDAQ INC		SR UNSECURED 06/24 4 25		01 Jun 2024	4 250	16 Sep 2014	1 000000	02 Jun 2014 to	02 Jun 2014
1405CAJJJLH		740	11 Sep 2014	155,000 000 Local	155,995 10	154,780 10	1,215 00				1,215.00
				Base	155,995 10	154,780 10	1,215 00		0 00		1,215 00
05CA	652482CG3	21ST CENTURY FOX AMERICA		COMPANY GUAR 09/22 3		15 Sep 2022	3 000	06 Apr 2015	1 000000	26 Sep 2014 to	26 Sep 2014
15DDJBBMTTN		291	06 Apr 2015	155,000 000 Local	150,909 55	150,909 55	0 00				0.00
				Base	150,909 55	150,909 55	0 00		0 00		0
05CA	68389XAY1	ORACLE CORP		SR UNSECURED 10/19 VAR		08 Oct 2019	1 000	24 Oct 2014	1 000000	01 Jul 2014 to	03 Jul 2014
14JPJBBC833		003	21 Oct 2014	162,000 000 Local	162,565 38	162,312 99	252 39				252 39
				Base	162,565 38	162,312 99	252 39		0 00		252 39
05CA	68389XAY1	ORACLE CORP		SR UNSECURED 10/19 VAR		08 Oct 2019	0 741	16 Oct 2014	1 000000	30 Jun 2014 to	30 Jun 2014
14JIJBBCHZQ		794	10 Oct 2014	22,000 000 Local	22,087.91	22,042 50	45.41				45 41
				Base	22,087 91	22,042.50	45 41		0 00		45 41
05CA	68389XAY1	ORACLE CORP		SR UNSECURED 10/19 VAR		08 Oct 2019	0 741	23 Oct 2014	1 000000	30 Jun 2014 to	30 Jun 2014
14JOJBBDT6S		800	20 Oct 2014	14,000 000 Local	14,048 86	14,027 05	21 81				21 81
				Base	14,048 86	14,027 05	21 81		0 00		21 81

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls		Net Gn/Ls
05CA	68389XAY1	ORACLE CORP		SR UNSECURED 10/19 VAR		08 Oct 2019	0 741	23 Oct 2014	1 000000	30 Jun 2014 to	01 Jul 2014
14JOJBBG6Q5		801 20 Oct 2014	32,000 000	Local	32,096 00	32,061 82		34 18			34 18
				Base	32,096 00	32,061 82		34 18	0 00		34 18
68389XAY1 Total											
				Local	230,798 15	230,444 36		353.79			353 79
				Base	230,798 15	230,444 36		353 79	0.00		353
05CA	756109AP9	REALTY INCOME CORP		SR UNSECURED 08/23 4 65		01 Aug 2023	4 650	03 Oct 2014	1.000000	28 Jan 2014 to	28 Jan 2014
14JAJBBQXKZ		772 30 Sep 2014	22,000 000	Local	23,351 24	22,669 90		681 34			681 34
				Base	23,351 24	22,669.90		681 34	0 00		681 34
05CA	756109AP9	REALTY INCOME CORP		SR UNSECURED 08/23 4 65		01 Aug 2023	4 650	07 Oct 2014	1 000000	28 Jan 2014 to	28 Jan 2014
14JCJBBHKJM		777 02 Oct 2014	107,000 000	Local	114,233 20	110,258 15		3,975 05			3,975 05
				Base	114,233.20	110,258 15		3,975 05	0 00		3,975 05
05CA	756109AP9	REALTY INCOME CORP		SR UNSECURED 08/23 4 65		01 Aug 2023	4 650	06 Oct 2014	1 000000	28 Jan 2014 to	28 Jan 2014
14JCJBBQKPT		782 01 Oct 2014	16,000 000	Local	17,103 84	16,487 20		616 64			616.64
				Base	17,103 84	16,487 20		616 64	0 00		616 64
756109AP9 Total											
				Local	154,688 28	149,415 25		5,273 03			5,273 03
				Base	154,688 28	149,415 25		5,273 03	0 00		5,273 03
05CA	756109AR5	REALTY INCOME CORP		SR UNSECURED 10/26 4 125		15 Oct 2026	4 125	12 May 2015	1 000000	16 Sep 2014 to	16 Sep
15EFJBBGCFC		349 07 May 2015	8,000 000	Local	8,280 00	8,022 52		257 48			257 48
				Base	8,280 00	8,022 52		257 48	0 00		257 48
05CA	756109AR5	REALTY INCOME CORP		SR UNSECURED 10/26 4 125		15 Oct 2026	4 125	13 May 2015	1.000000	16 Sep 2014 to	29 Sep 2014
15EGJBBJV04		351 08 May 2015	42,000 000	Local	43,559 46	42,118 24		1,441 22			1,441 22
				Base	43,559 46	42,118 24		1,441 22	0 00		1,441 22
05CA	756109AR5	REALTY INCOME CORP		SR UNSECURED 10/26 4.125		15 Oct 2026	4 125	18 Jun 2015	1 000000	29 Sep 2014 to	29 Sep 2014
15FLJBBJ9KS		396 15 Jun 2015	16,000 000	Local	16,185 76	16,045 05		140 71			140 71
				Base	16,185 76	16,045 05		140 71	0 00		140.71



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Fund Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
05CA 756109AR5	REALTY INCOME CORP		SR UNSECURED 10/26 4 125	15 Oct 2026	4 125	24 Jun 2015	1 000000	29 Sep 2014 to 29 Sep 2014
15FPJBBH3WM	407 19 Jun 2015	4,000 000 Local	4,041 08	4,011 26	29 82			29.82
		Base	4,041 08	4,011 26	29 82		0 00	29 82
05CA 756109AR5	REALTY INCOME CORP		SR UNSECURED 10/26 4 125	15 Oct 2026	4 125	24 Jun 2015	1 000000	29 Sep 2014 to 29 Sep 2014
15FPJBBH3WN	408 19 Jun 2015	4,000 000 Local	4,035 12	4,011 26	23 86			23 86
		Base	4,035 12	4,011 26	23 86		0 00	23
05CA 756109AR5	REALTY INCOME CORP		SR UNSECURED 10/26 4 125	15 Oct 2026	4 125	24 Jun 2015	1 000000	29 Sep 2014 to 29 Sep 2014
15FPJBBH3WR	409 19 Jun 2015	66,000 000 Local	66,600 60	66,185 81	414 79			414 79
		Base	66,600 60	66,185 81	414 79		0 00	414 79
05CA 756109AR5	REALTY INCOME CORP		SR UNSECURED 10/26 4.125	15 Oct 2026	4 125	24 Jun 2015	1 000000	29 Sep 2014 to 29 Sep 2014
15FPJBBKMS1	410 19 Jun 2015	4,000 000 Local	4,040 72	4,011 26	29 46			29 46
		Base	4,040 72	4,011 26	29.46		0 00	29 46
05CA 756109AR5	REALTY INCOME CORP		SR UNSECURED 10/26 4 125	15 Oct 2026	4 125	24 Jun 2015	1 000000	29 Sep 2014 to 29 Sep 2014
15FPJBBKMS2	411 19 Jun 2015	4,000 000 Local	4,035 72	4,011 26	24 46			24 46
		Base	4,035 72	4,011 26	24 46		0 00	24 46
05CA 756109AR5	REALTY INCOME CORP		SR UNSECURED 10/26 4 125	15 Oct 2026	4 125	24 Jun 2015	1 000000	29 Sep 2014 to 29 Sep 2014
15FPJBBNFJQ	412 19 Jun 2015	6,000 000 Local	6,050 88	6,016 90	33 98			33 98
		Base	6,050 88	6,016 90	33 98		0.00	33.98
756109AR5 Total								
		Local	156,829 34	154,433 56	2,395 78			2,395 78
		Base	156,829 34	154,433 56	2,395 78		0 00	2,395 78
05CA 75884RAR4	REGENCY CENTERS LP		COMPANY GUAR 06/20 6	15 Jun 2020	6 000	24 Dec 2014	1 000000	13 May 2014 to 03 Jun 2014
14LPJBBF761	109 19 Dec 2014	129,000.000 Local	147,290 91	149,956 08	-2,665 17			-2,665 17
		Base	147,290 91	149,956 08	-2,665 17		0 00	-2,665 17
05CA 78010USP3	ROYAL BANK OF CANADA		SR UNSECURED 03/19 VAR	15 Mar 2019	1 000	16 Mar 2015	1 000000	01 Apr 2014 to 27 Jan 2015
15CMJBBP4HD	266 11 Mar 2015	230,000 000 Local	231,287 25	230,792 98	494 27			494.27
		Base	231,287 25	230,792 98	494 27		0 00	494 27

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05CA 88731EAF7	TIME WARNER ENT	COMPANY GUAR 03/23 8 375		15 Mar 2023	8 375 04 Aug 2014	1 000000	21 Mar 2014 to 21 Mar 2014
1405CAJJJPJ	657 30 Jul 2014	115,000 000 Local	153,997 65	150,986 95	3,010 70		3,010 70
		Base	153,997.65	150,986.95	3,010 70	0 00	3,010 70
05CA 92343VBM5	VERIZON COMMUNICATIONS	SR UNSECURED 09/18 VAR		14 Sep 2018	1 991 06 Mar 2015	1 000000	10 Feb 2015 to 10 Feb 2015
15CCJBBF0QH	222 03 Mar 2015	5,000 000 Local	5,216 52	5,223 97	-7 45		-7 45
		Base	5,216 52	5,223.97	-7.45	0 00	-7 45
05CA 92343VBP8	VERIZON COMMUNICATIONS	SR UNSECURED 09/18 3 65		14 Sep 2018	3 650 06 Mar 2015	1 000000	01 Nov 2013 to 08 Sep 2014
15CCJBBV2P8	226 03 Mar 2015	145,000 000 Local	153,411 45	154,336 95	-925 50		-925 50
		Base	153,411 45	154,336 95	-925 50	0 00	-925 50
05CA 94707VAC4	WEATHERFORD BERMUDA	COMPANY GUAR 04/22 4 5		15 Apr 2022	4 500 19 Mar 2015	1 000000	06 Oct 2014 to 06 Oct 2014
15CLJBBD2QS	257 16 Mar 2015	8,000 000 Local	7,384 72	8,147 48	-762 76		-762 76
		Base	7,384 72	8,147 48	-762 76	0 00	-762 76
05CA 94707VAC4	WEATHERFORD BERMUDA	COMPANY GUAR 04/22 4 5		15 Apr 2022	4 500 19 Mar 2015	1 000000	06 Oct 2014 to 06 Oct 2014
15CLJBBD2QT	258 16 Mar 2015	16,000 000 Local	14,737 76	16,294 96	-1,557 20		-1,557 20
		Base	14,737 76	16,294 96	-1,557 20	0 00	-1,557 20
05CA 94707VAC4	WEATHERFORD BERMUDA	COMPANY GUAR 04/22 4 5		15 Apr 2022	4 500 19 Mar 2015	1.000000	06 Oct 2014 to 06 Oct 2014
15CLJBBR1KZ	259 16 Mar 2015	32,000 000 Local	29,511 04	32,589 93	-3,078 89		-3,078 89
		Base	29,511 04	32,589 93	-3,078.89	0.00	-3,078 89
05CA 94707VAC4	WEATHERFORD BERMUDA	COMPANY GUAR 04/22 4 5		15 Apr 2022	4 500 23 Mar 2015	1 000000	06 Oct 2014 to 30 Dec 2014
15CNJBBD7G8	270 18 Mar 2015	98,000 000 Local	89,180 00	99,806 65	-10,626 65		-10,626 65
		Base	89,180 00	99,806 65	-10,626 65	0 00	-10,626 65
05CA 94707VAC4	WEATHERFORD BERMUDA	COMPANY GUAR 04/22 4 5		15 Apr 2022	4 500 19 Mar 2015	1 000000	30 Dec 2014 to 30 Dec 2014
15COJBBNNTJ	273 16 Mar 2015	8,000 000 Local	7,384 72	8,147 48	-762 76		-762 76
		Base	7,384 72	8,147 48	-762 76	0 00	-762 76
94707VAC4 Total		Local	148,198 24	164,986 50	-16,788 26		-16,788 26
		Base	148,198 24	164,986 50	-16,788 26	0 00	-16,788 26



Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys							
SSB Trade ID / Lot / Trd Date / Shares/Par			Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
US DOLLAR Total		Local	4,406,953 95	4,395,221 52	11,732 43		11,732 43
		Base	4,406,953 95	4,395,221 52	11,732 43	0 00	11,732 43
US DOLLAR Total Gains		Local			47,189.87		47,189.87
		Base			47,189 87	0 00	47,189 87
US DOLLAR Total Losses		Local			-35,457 44		-35,457 44
		Base			-35,457.44	0.00	-35,457
US DOLLAR Net Gains/Losses		Base			11,732 43	0 00	11,732.43
CORPORATE BONDS Total		Base	4,406,953 95	4,395,221 52	11,732 43	0 00	11,732 43
CORPORATE BONDS Total Gains		Base			47,189 87	0 00	47,189 87
CORPORATE BONDS Total Losses		Base			-35,457 44	0 00	-35,457 44
CORPORATE BONDS Net Gains/Losses		Base			11,732 43	0 00	11,732 43
GOVERNMENT ISSUES							
US DOLLAR							
05CA 3135G0ZR7	FANNIE MAE NOTES 09/24 2 625			06 Sep 2024	2 625 09 Feb 2015	1 000000 11 Sep 2014 to 23 Dec 2014	
15BEKBB167S	190 06 Feb 2015 605,000 000	Local	626,652 95	601,858 85	24,794.10		24,794 10
		Base	626,652 95	601,858 85	24,794 10	0.00	24,794 10
05CA 912796EZ8	TREASURY BILL 03/15 0 00000			19 Mar 2015	19 Mar 2015	1 000000 29 Dec 2014 to 29 Dec	
15CNJBBDR90	269 19 Mar 2015 765,000.000	Local	765,000.00	764,991 61	8 39		8 39
		Base	765,000 00	764,991 61	8 39	0 00	8 39
05CA 912828B66	US TREASURY N/B 02/24 2 75			15 Feb 2024	2 750 22 Oct 2014	1 000000 11 Aug 2014 to 11 Aug 2014	
14JPJBBF06Q	004 21 Oct 2014 730,000 000	Local	764,988 67	752,413 20	12,575 47		12,575 47
		Base	764,988 67	752,413 20	12,575 47	0.00	12,575 47
05CA 912828B66	US TREASURY N/B 02/24 2 75			15 Feb 2024	2 750 01 Dec 2014	1 000000 11 Aug 2014 to 17 Oct 2014	
14LAJBB0BZ0	069 28 Nov 2014 305,000 000	Local	320,309 57	315,154 08	5,155 49		5,155 49
		Base	320,309 57	315,154 08	5,155 49	0 00	5,155 49

Realized Gain/Loss

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Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CA 912828B66	US TREASURY N/B	02/24 2.75			15 Feb 2024	2.750 05 Dec 2014	1 000000	17 Oct 2014 to 17 Oct 2014
14LEJBBQ4BW	082 04 Dec 2014	140,000 000	Local	146,655 47	144,660 89	1,994 58		1,994 58
			Base	146,655 47	144,660 89	1,994 58	0.00	1,994 58
05CA 912828B66	US TREASURY N/B	02/24 2 75			15 Feb 2024	2 750 15 Jan 2015	1 000000	17 Oct 2014 to 03 Nov 2014
15AJJBBNP63	142 14 Jan 2015	165,000 000	Local	178,509 38	170,493 19	8,016 19		8,016 19
			Base	178,509 38	170,493 19	8,016 19	0 00	8,016 [redacted]
05CA 912828B66	US TREASURY N/B	02/24 2 75			15 Feb 2024	2 750 09 Feb 2015	1 000000	03 Nov 2014 to 03 Nov 2014
15BFJBBH14X	191 06 Feb 2015	290,000 000	Local	310,447 27	299,654 70	10,792 57		10,792 57
			Base	310,447 27	299,654 70	10,792 57	0.00	10,792 57
05CA 912828B66	US TREASURY N/B	02/24 2 75			15 Feb 2024	2 750 04 Mar 2015	1 000000	03 Nov 2014 to 17 Feb 2015
15CAJBB1VCR	218 27 Feb 2015	585,000 000	Local	622,476 56	611,351 52	11,125 04		11,125 04
			Base	622,476 56	611,351 52	11,125 04	0 00	11,125 04
05CA 912828B66	US TREASURY N/B	02/24 2 75			15 Feb 2024	2 750 31 Mar 2015	1 000000	17 Mar 2015 to 17 Mar 2015
15CVJBBNR4D	282 30 Mar 2015	190,000 000	Local	203,040 23	201,526 17	1,514 06		1,514 06
			Base	203,040 23	201,526 17	1,514 06	0 00	1,514 06
05CA 912828B66	US TREASURY N/B	02/24 2 75			15 Feb 2024	2 750 09 Apr 2015	1 000000	17 Mar 2015 to 17 Mar 2015
15DFJBBLQ05	296 07 Apr 2015	585,000 000	Local	627,823 83	620,488 48	7,335 35		7,335 35
			Base	627,823 83	620,488 48	7,335 35	0 00	7,335 35
05CA 912828B66	US TREASURY N/B	02/24 2 75			15 Feb 2024	2 750 12 Sep 2014	1 000000	27 Mar 2014 to 11 Aug [redacted]
1405CAJJJPK	732 09 Sep 2014	460,000 000	Local	470,907 03	470,051 72	855 31		855 31
			Base	470,907 03	470,051 72	855 31	0.00	855 31
05CA 912828B66	US TREASURY N/B	02/24 2 75			15 Feb 2024	2 750 06 Oct 2014	1 000000	11 Aug 2014 to 11 Aug 2014
14JDJBBGTR4	781 03 Oct 2014	150,000 000	Local	154,283 20	153,277 73	1,005 47		1,005.47
			Base	154,283 20	153,277 73	1,005 47	0 00	1,005 47
912828B66 Total			Local	3,799,441 21	3,739,071 68	60,369 53		60,369 53
			Base	3,799,441 21	3,739,071 68	60,369 53	0 00	60,369 53

Realized Gain/Loss

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID		Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls		Net Gn/Ls
05CA	912828C99	TSY INFL IX N/B		04/19 0 125			15 Apr 2019	0.125 06 Nov 2014	1.000000	21 Oct 2014 to 21 Oct 2014	
14KCJBBMZ85		044	03 Nov 2014	771,536 800	Local	776,193 37	782,490 13	-6,296 76			-6,296 76
					Base	776,193 37	782,490 13	-6,296 76	0 00		-6,296 76
05CA	912828D72	US TREASURY N/B		08/21 2			31 Aug 2021	2 000 22 Oct 2014	1 000000	09 Sep 2014 to 09 Sep 2014	
14JPJBBF1DQ		005	21 Oct 2014	390,000 000	Local	393,046 88	385,140 23	7,906 65			7,906 65
					Base	393,046 88	385,140 23	7,906 65	0 00		7,906 65
05CA	912828D72	US TREASURY N/B		08/21 2			31 Aug 2021	2 000 10 Dec 2014	1 000000	09 Sep 2014 to 03 Nov 2014	
14LHJBBH62K		093	09 Dec 2014	465,000.000	Local	466,307 81	461,103 81	5,204 00			5,204 00
					Base	466,307 81	461,103 81	5,204 00	0 00		5,204 00
05CA	912828D72	US TREASURY N/B		08/21 2			31 Aug 2021	2 000 15 Dec 2014	1 000000	03 Nov 2014 to 03 Nov 2014	
14LKJBBPGFP		096	12 Dec 2014	305,000 000	Local	308,038 09	302,444.43	5,593.66			5,593 66
					Base	308,038 09	302,444.43	5,593.66	0.00		5,593 66
912828D72 Total											
					Local	1,167,392 78	1,148,688.47	18,704 31			18,704.31
					Base	1,167,392.78	1,148,688 47	18,704.31	0 00		18,704.31
05CA	912828H45	TSY INFL IX N/B		01/25 0 25			15 Jan 2025	0 250 19 Mar 2015	1 000000	27 Feb 2015 to 27 Feb 2015	
15CLKBB39LS		264	17 Mar 2015	766,219 250	Local	751,972 36	775,050 48	-23,078 12			-23,078 12
					Base	751,972 36	775,050 48	-23,078 12	0 00		-23,078 12
05CA	912828PP9	TSY INFL IX N/B		01/21 1.125			15 Jan 2021	1 125 14 Aug 2014	1 000000	23 Dec 2013 to 23 Dec 2013	
1405CAJJJPH		696	11 Aug 2014	359,165 400	Local	387,828 48	372,210 37	15,618 11			15,618 11
					Base	387,828 48	372,210.37	15,618 11	0 00		15,618 11
05CA	912828TD2	US TREASURY N/B		07/15 0 25			15 Jul 2015	0 250 18 Jun 2015	1 000000	04 Dec 2013 to 04 Dec 2013	
15FOJBBSTFJ		405	17 Jun 2015	1,500,000 000	Local	1,500,234 38	1,500,117 19	117 19			117 19
					Base	1,500,234 38	1,500,117.19	117 19	0 00		117 19
05CA	912828UM0	WI TREASURY N/B		02/16 0 375			15 Feb 2016	0 375 22 Oct 2014	1 000000	16 Jan 2014 to 16 Jan 2014	
14JPJBBF1G4		006	21 Oct 2014	525,000 000	Local	526,250 98	524,425 78	1,825 20			1,825 20
					Base	526,250 98	524,425 78	1,825 20	0 00		1,825 20

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05CA 912828UR9	US TREASURY N/B	02/18 0 75		28 Feb 2018	0 750 18 Sep 2014	1 000000	27 Jan 2014 to 27 Jan 2014
1405CAJJJQL	747 15 Sep 2014	780,000 000 Local	765,070 31	763,942 97	1,127 34		1,127 34
		Base	765,070 31	763,942 97	1,127.34	0 00	1,127 34
05CA 912828UX6	TSY INFL IX N/B	04/18 0 125		15 Apr 2018	0 125 14 Aug 2014	1.000000	12 Aug 2013 to 14 Mar 2014
1405CAJJJQD	687 11 Aug 2014	1,075,000 000 Local	1,136,512 48	1,117,978 92	18,533 56		18,533.56
		Base	1,136,512 48	1,117,978 92	18,533 56	0 00	18,533 56
05CA 912828UX6	TSY INFL IX N/B	04/18 0 125		15 Apr 2018	0 125 14 Aug 2014	1 000000	12 Aug 2013 to 14 Mar 2014
1405CAJJJQG	687 11 Aug 2014	-1,075,000 000 Local	-1,136,512 48	-1,117,978 92	-18,533 56		-18,533 56
CXL		Base	-1,136,512 48	-1,117,978 92	-18,533 56	0 00	-18,533 56
05CA 912828UX6	TSY INFL IX N/B	04/18 0 125		15 Apr 2018	0 125 14 Aug 2014	1 000000	12 Aug 2013 to 14 Mar 2014
1405CAJJJRK	690 11 Aug 2014	1,107,207 000 Local	1,136,054 94	1,117,978.92	18,076 02		18,076 02
		Base	1,136,054 94	1,117,978.92	18,076 02	0 00	18,076 02
912828UX6 Total							
		Local	1,136,054 94	1,117,978 92	18,076 02		18,076 02
		Base	1,136,054 94	1,117,978 92	18,076 02	0 00	18,076 02
05CA 912828WA4	US TREASURY N/B	10/16 0 625		15 Oct 2016	0 625 31 Mar 2015	1 000000	16 Jan 2014 to 16 Jan 2014
15CVJBBNS99	283 30 Mar 2015	150,000.000 Local	150,328 12	149,719 75	608 37		608.37
		Base	150,328 12	149,719 75	608 37	0 00	608.37
05CA 912828WJ5	US TREASURY N/B	05/24 2 5		15 May 2024	2 500 16 Jul 2014	1.000000	09 May 2014 to 09 May 2014
1405CAJJJRN	613 15 Jul 2014	155,000 000 Local	154,279 49	153,809 94	469 55		469 55
		Base	154,279 49	153,809 94	469 55	0 00	469 55
05CA 912828WJ5	US TREASURY N/B	05/24 2 5		15 May 2024	2.500 12 Sep 2014	1 000000	09 May 2014 to 14 May 2014
1405CAJJJRM	734 09 Sep 2014	615,000 000 Local	615,576 56	610,278 15	5,298 41		5,298 41
		Base	615,576 56	610,278 15	5,298 41	0.00	5,298 41
912828WJ5 Total							
		Local	769,856 05	764,088 09	5,767 96		5,767 96
		Base	769,856 05	764,088 09	5,767 96	0 00	5,767 96

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05CA 912828WU0	TSY INFL IX N/B	07/24 0.125			15 Jul 2024	0.125	06 Nov 2014	1.000000 21 Oct 2014 to 21 Oct 2014
14KAKBB4J72	046 03 Nov 2014	781,435 200	Local	758,114 25	768,722 80	-10,608 55		-10,608 55
			Base	758,114 25	768,722 80	-10,608 55	0 00	-10,608 55
US DOLLAR Total			Local	13,880,390 18	13,773,357 09	107,033 09		107,033 09
			Base	13,880,390 18	13,773,357 09	107,033 09	0 00	107,033 09
US DOLLAR Total Gains			Local			147,016 52		147,016 52
			Base			147,016.52	0 00	147,016 52
US DOLLAR Total Losses			Local			-39,983 43		-39,983 43
			Base			-39,983 43	0 00	-39,983 43
US DOLLAR Net Gains/Losses			Base			107,033 09	0 00	107,033 09
GOVERNMENT ISSUES Total			Base	13,880,390 18	13,773,357 09	107,033 09	0 00	107,033 09
GOVERNMENT ISSUES Total Gains			Base			147,016 52	0 00	147,016 52
GOVERNMENT ISSUES Total Losses			Base			-39,983 43	0 00	-39,983 43
GOVERNMENT ISSUES Net Gains/Losses			Base			107,033 09	0 00	107,033.09
MUNICIPALS								
US DOLLAR								
05CA 717146MH4	PHARR SAN JUAN ALAMO TX INDEP	PHASCD 02/15 FIXED 5			01 Feb 2015	5 000	01 Feb 2015	1 000000 04 Sep 2013 to 04 Sep
15BAJBBT4B7	181 01 Feb 2015	250,000 000	Local	250,000 00	265,792 50	-15,792 50		-15,792 50
			Base	250,000 00	265,792 50	-15,792 50	0 00	-15,792 50
05CA 74529JHG3	PUERTO RICO SALES TAX FING COR	PRCGEN 08/24 FIXED OID 5			01 Aug 2024	5 000	09 Sep 2014	1 000000 11 Oct 2013 to 11 Oct 2013
1405CAJJJMK	722 04 Sep 2014	50,000 000	Local	42,148 50	42,509 00	-360 50		-360 50
			Base	42,148 50	42,509 00	-360 50	0 00	-360 50
05CA 74529JHH1	PUERTO RICO SALES TAX FING COR	PRCGEN 08/27 FIXED OID 5 25			01 Aug 2027	5 250	18 Jul 2014	1 000000 24 Sep 2013 to 11 Oct 2013
1405CAJJJML	614 15 Jul 2014	175,000 000	Local	131,031 25	157,516 75	-26,485 50		-26,485 50
			Base	131,031 25	157,516 75	-26,485 50	0 00	-26,485 50

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SSB Trade ID / Lot / Trd Date / Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
US DOLLAR Total	Local	423,179 75	465,818 25	-42,638 50		-42,638 50
	Base	423,179 75	465,818 25	-42,638 50	0 00	-42,638 50
US DOLLAR Total Losses	Local			-42,638 50		-42,638 50
	Base			-42,638 50	0 00	-42,638 50
US DOLLAR Net Gains/Losses	Base			-42,638 50	0 00	-42,638 50
MUNICIPALS Total	Base	423,179 75	465,818 25	-42,638 50	0 00	-42,638
MUNICIPALS Total Losses	Base			-42,638 50	0 00	-42,638 50
MUNICIPALS Net Gains/Losses	Base			-42,638 50	0 00	-42,638 50
FIXED INCOME Total	Base	18,710,523 88	18,634,396 86	76,127 02	0 00	76,127 02
FIXED INCOME Total Gains	Base			194,206 39	0 00	194,206 39
FIXED INCOME Total Losses	Base			-118,079 37	0 00	-118,079 37
FIXED INCOME Net Gains/Losses	Base			76,127 02	0 00	76,127 02



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FOREIGN CASH									
CURRENCY TRADES									
CANADIAN DOLLAR									
05CN CAD	CANADIAN DOLLAR							25 Sep 2014	1 108800
14ISJBBN27V	034 25 Sep 2014		1,799 000	Local	1,799 00	1,799 00	0.00		0
		FXS		Base	1,622 47	1,622 47	0 00	0 00	0 00
05CN CAD	CANADIAN DOLLAR							24 Dec 2014	1 160750
14LTJBBK1GH	036 24 Dec 2014		1,736 000	Local	1,736 00	1,736.00	0 00		0 00
		FXS		Base	1,495.58	1,495.58	0 00	0 00	0 00
05CN CAD	CANADIAN DOLLAR							25 Mar 2015	1 251250
15CTJBBKLQ8	038 25 Mar 2015		1,540 000	Local	1,540.00	1,540 00	0 00		0.00
		FXS		Base	1,230 77	1,230 77	0 00	0.00	0 00
05CN CAD	CANADIAN DOLLAR							15 Apr 2015	1 241100
15DMJBBFGFJ	040 15 Apr 2015		2,421 250	Local	2,421 25	2,421 25	0 00		0 00
		FXS		Base	1,950 89	1,950 89	0 00	0 00	0.00
05CN CAD	CANADIAN DOLLAR							25 Jun 2015	1.235005
15FTJBBNW7H	042 25 Jun 2015		1,988 000	Local	1,988 00	1,988 00	0 00		0 00
		FXS		Base	1,609 71	1,609.98	0 00	-0 27	-0 27
05CI CAD	CANADIAN DOLLAR							07 Jul 2014	1 066750
1405CIJJJJV	3591 07 Jul 2014		1,410 300	Local	1,410 30	1,410 30	0 00		0 00
		FXS		Base	1,322 05	1,323 23	0 00	-1 18	-1 18
05CI CAD	CANADIAN DOLLAR							03 Oct 2014	1 126950
14JBKBBZCDR	3637 03 Oct 2014		1,410 300	Local	1,410 30	1,410 30	0 00		0 00
		FXS		Base	1,251 43	1,261 96	0 00	-10 53	-10 53
05CI CAD	CANADIAN DOLLAR							09 Jan 2015	1 185300
15AEKBBWDC	3695 09 Jan 2015		1,410 300	Local	1,410 30	1,410 30	0 00		0 00
		FXS		Base	1,189 83	1,217 61	0 00	-27 78	-27 78

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05CI CAD	CANADIAN DOLLAR				06 Apr 2015	1 244400	
15DBKBB1FB5	3733 06 Apr 2015	1,441 640 Local	1,441 64	1,441 64	0 00		0 00
	FXS	Base	1,158 50	1,138 29	0 00	20 21	20 21
CAD Total		Local	15,156 79	15,156.79	0 00		0 00
		Base	12,831 23	12,850 78	0 00	-19 55	-19 [redacted]
CANADIAN DOLLAR Total		Local	15,156 79	15,156 79	0 00		0 00
		Base	12,831 23	12,850 78	0 00	-19 55	-19 55
CANADIAN DOLLAR Total Gains		Local			0 00		0 00
		Base			0 00	20 21	20 21
CANADIAN DOLLAR Total Losses		Local			0 00		0.00
		Base			0 00	-39 76	-39 76
CANADIAN DOLLAR Net Gains/Losses		Base			0 00	-19 55	-19 55
DANISH KRONE							
05CI DKK	DANISH KRONE				11 Jul 2014	5 482600	
1405CIJJJK1	3595 11 Jul 2014	1,993 680 Local	1,993.68	1,993 68	0 00		0 00
	FXS	Base	363 64	363 89	0 00	-0 25	-0 25
05CI DKK	DANISH KRONE				27 Mar 2015	6 858050	
15CSKBBX55T	3727 27 Mar 2015	15,764 350 Local	15,764 35	15,764 35	0 00		0 [redacted]
	FXS	Base	2,298 66	2,310 01	0 00	-11 35	-11 35
DKK Total		Local	17,758 03	17,758 03	0 00		0 00
		Base	2,662 30	2,673 90	0 00	-11 60	-11 60
DANISH KRONE Total		Local	17,758 03	17,758 03	0 00		0 00
		Base	2,662 30	2,673 90	0 00	-11.60	-11 60
DANISH KRONE Total Losses		Local			0 00		0 00
		Base			0 00	-11 60	-11 60
DANISH KRONE Net Gains/Losses		Base			0 00	-11 60	-11 60
EURO CURRENCY							



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INTERNATIONAL									
05CM EUR	EURO CURRENCY						09 Jul 2014	0 733111	
1405CMJJJS	157 09 Jul 2014		3,662 730	Local	3,662 73	3,662 73	0.00		0 00
		FXS		Base	4,996 15	4,979 85	0.00	16 30	16 30
05CM EUR	EURO CURRENCY						03 Sep 2014	0 761180	
1405CMJJJV	163 03 Sep 2014		3,289 500	Local	3,289.50	3,289 50	0 00		0
		FXS		Base	4,321 58	4,321 42	0 00	0 16	0 16
05CM EUR	EURO CURRENCY						26 Sep 2014	0 787650	
14IPKBBZ1SJ	169 26 Sep 2014		-24,270 120	Local	-24,270 12	-24,270 12	0 00		0 00
		FXB		Base	-30,813 33	-30,813 33	0 00	0 00	0 00
05CM EUR	EURO CURRENCY						18 Nov 2014	0 797989	
14KKKBB0DRS	179 18 Nov 2014		3,850 920	Local	3,850 92	3,850 92	0 00		0 00
		FXS		Base	4,825 78	4,805.76	0 00	20 02	20 02
05CM EUR	EURO CURRENCY						03 Dec 2014	0 811589	
14LBKBBZST9	180 03 Dec 2014		26 250	Local	26 25	26 25	0 00		0 00
		FXS		Base	32 34	32 34	0 00	0 00	0 00
05CM EUR	EURO CURRENCY						13 Mar 2015	0 950435	
15CHKBB1P4W	187 13 Mar 2015		-4,202 230	Local	-4,202 23	-4,202 23	0 00		0.00
		FXB		Base	-4,421 38	-4,421 38	0 00	0 00	0
05CM EUR	EURO CURRENCY						16 Mar 2015	0 945314	
15CIKBB0HTK	189 16 Mar 2015		-1,974 850	Local	-1,974 85	-1,974 85	0 00		0 00
		FXB		Base	-2,089 09	-2,089 09	0 00	0 00	0 00
05CM EUR	EURO CURRENCY						17 Mar 2015	0 942996	
15CJKBB059J	191 17 Mar 2015		-3,126 590	Local	-3,126 59	-3,126.59	0 00		0 00
		FXB		Base	-3,315 59	-3,315 59	0 00	0 00	0 00
05CM EUR	EURO CURRENCY						23 Mar 2015	0 915206	
15CNKBBZ5W1	193 23 Mar 2015		-14,598 190	Local	-14,598 19	-14,598 19	0 00		0.00
		FXB		Base	-15,950 71	-15,950 71	0 00	0 00	0 00



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05CM EUR	EURO CURRENCY						23 Apr 2015	0 925797	
15DOKBB1K3Q	198 23 Apr 2015		12,301 160	Local	12,301 16	12,301 16	0 00		0 00
		FXB		Base	13,287 10	13,287 10	0 00	0 00	0 00
05CM EUR	EURO CURRENCY						07 May 2015	0 887981	
15ECKBB1DVP	203 07 May 2015		1,758 400	Local	1,758 40	1,758 40	0 00		0 00
		FXB		Base	1,980 22	1,980 22	0 00	0 00	0
05CM EUR	EURO CURRENCY						07 May 2015	0 887981	
15EDKBBW54H	204 07 May 2015		6,761 750	Local	6,761 75	6,761 75	0 00		0 00
		FXS		Base	7,614 75	7,577 72	0 00	37 03	37 03
05CM EUR	EURO CURRENCY						08 May 2015	0 891385	
15EDKBB1PDR	206 08 May 2015		-2,421 480	Local	-2,421 48	-2,421 48	0 00		0 00
		FXB		Base	-2,716 54	-2,716 54	0 00	0 00	0 00
05CM EUR	EURO CURRENCY						19 May 2015	0.898674	
15ELKBB3KXQ	209 19 May 2015		-1,070 710	Local	-1,070 71	-1,070 71	0 00		0 00
		FXB		Base	-1,191 43	-1,191 43	0 00	0 00	0.00
05CM EUR	EURO CURRENCY						21 May 2015	0 899159	
15ENKBBWRT5	211 21 May 2015		531 250	Local	531 25	531 25	0 00		0 00
		FXS		Base	590 83	591 15	0 00	-0 32	-0 32
05CM EUR	EURO CURRENCY						28 May 2015	0 915877	
15ERKBBZGG7	214 28 May 2015		1,010.100	Local	1,010 10	1,010 10	0 00		0 00
		FXS		Base	1,102 88	1,080 76	0 00	22 12	22 12
05CM EUR	EURO CURRENCY						28 May 2015	0 915877	
15ERKBBZGHM	215 28 May 2015		649 350	Local	649 35	649 35	0 00		0 00
		FXS		Base	708 99	694 77	0 00	14 22	14.22
05CM EUR	EURO CURRENCY						05 Jun 2015	0 900131	
15FCKBB1N54	218 05 Jun 2015		31,086 750	Local	31,086 75	31,086 75	0.00		0 00
		FXS		Base	34,535 81	34,535 81	0 00	0 00	0 00

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05CM EUR	EURO CURRENCY					05 Jun 2015	0 900131	
15FCKBB1N6G	219 05 Jun 2015		27,121 560	Local	27,121 56	27,121 56	0 00	0 00
		FXS		Base	30,130 68	30,130 68	0 00	0 00 0 00
05CM EUR	EURO CURRENCY					18 Jun 2015	0 876962	
15FLKBB2BX5	221 18 Jun 2015		-1,487 850	Local	-1,487 85	-1,487 85	0 00	0 00
		FXB		Base	-1,696.60	-1,696 60	0 00	0 00 0
05CM EUR	EURO CURRENCY					19 Jun 2015	0 882690	
15FMKBB1CXF	223 19 Jun 2015		-752.700	Local	-752 70	-752 70	0 00	0 00
		FXB		Base	-852 73	-852 73	0 00	0 00 0 00
05CI EUR	EURO CURRENCY					15 Aug 2014	0 747217	
1405CIJJJMH	3605 15 Aug 2014		661 350	Local	661 35	661 35	0 00	0 00
		FXS		Base	885 08	883.00	0 00	2 08 2 08
05CI EUR	EURO CURRENCY					05 Sep 2014	0 771694	
1405CIJJJNJ	3611 05 Sep 2014		51 930	Local	51 93	51 93	0 00	0 00
		FXS		Base	67 29	69 50	0 00	-2 21 -2 21
05CI EUR	EURO CURRENCY					23 Sep 2014	0 777393	
1405CIJJJS8	3617 23 Sep 2014		23.470	Local	23 47	23 47	0 00	0 00
		FXB		Base	30 19	30 19	0 00	0 00 0 00
05CI EUR	EURO CURRENCY					23 Sep 2014	0 777393	
1405CIJJJS9	3618 23 Sep 2014		3,556 840	Local	3,556 84	3,556 84	0 00	0 00
		FXB		Base	4,575 34	4,575 34	0 00	0 00 0 00
05CI EUR	EURO CURRENCY					24 Sep 2014	0 781311	
14IOKBB4F1N	3619 24 Sep 2014		2,038 290	Local	2,038 29	2,038 29	0 00	0 00
		FXB		Base	2,608 81	2,608 81	0 00	0 00 0 00
05CI EUR	EURO CURRENCY					24 Sep 2014	0 781311	
14IOKBB4F1P	3620 24 Sep 2014		1,523 180	Local	1,523 18	1,523 18	0.00	0 00
		FXB		Base	1,949 52	1,949 52	0 00	0 00 0.00



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05CI EUR	EURO CURRENCY				25 Sep 2014	0 784468
14IPKBBZTV8	3621 25 Sep 2014	1,554.920 Local	1,554 92	1,554 92	0 00	0 00
	FXB	Base	1,982 13	1,982 13	0 00	0 00
05CI EUR	EURO CURRENCY				26 Sep 2014	0 787650
14IQKBBZVJ4	3625 26 Sep 2014	1,182 810 Local	1,182 81	1,182 81	0 00	0 00
	FXB	Base	1,501 69	1,501 69	0 00	0 00
05CI EUR	EURO CURRENCY				29 Sep 2014	0 788239
14IRKBBZD85	3627 29 Sep 2014	1,122 540 Local	1,122 54	1,122.54	0 00	0 00
	FXB	Base	1,424 11	1,424.11	0 00	0 00
05CI EUR	EURO CURRENCY				30 Sep 2014	0 791609
14ISKBBZ5G1	3632 30 Sep 2014	1,167 970 Local	1,167 97	1,167.97	0 00	0 00
	FXB	Base	1,475 44	1,475 44	0 00	0 00
05CI EUR	EURO CURRENCY				01 Oct 2014	0 793934
14UTKBB20BN	3634 01 Oct 2014	993 290 Local	993 29	993 29	0 00	0 00
	FXB	Base	1,251 10	1,251 10	0 00	0 00
05CI EUR	EURO CURRENCY				03 Oct 2014	0 799265
14JBKBBZDFM	3638 03 Oct 2014	760 490 Local	760 49	760 49	0 00	0 00
	FXS	Base	951 49	966 87	0 00	-15 38
05CI EUR	EURO CURRENCY				17 Oct 2014	0 783239
14JMJBBGF87	3650 17 Oct 2014	772 420 Local	772 42	772 42	0 00	0 00
	FXS	Base	986 19	1,008 44	0 00	-22 25
05CI EUR	EURO CURRENCY				31 Oct 2014	0 798148
14JUKBB1PB7	3655 31 Oct 2014	7,550 020 Local	7,550 02	7,550.02	0 00	0 00
	FXB	Base	9,459 42	9,459 42	0 00	0 00
05CI EUR	EURO CURRENCY				31 Oct 2014	0 798148
14JVKBBW256	3656 31 Oct 2014	353 820 Local	353 82	353 82	0 00	0 00
	FXS	Base	443 30	444 14	0 00	-0 84



Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date		Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CI	EUR	EURO CURRENCY						12 Dec 2014	0 802439	
14LIKBBXR2X		3685 12 Dec 2014		621 160	Local	621 16	621 16	0 00		0 00
			FXS		Base	774 09	772 53	0 00	1 56	1 56
05CI	EUR	EURO CURRENCY						19 Dec 2014	0 815428	
14LMKBB4KSC		3690 19 Dec 2014		22,102 170	Local	22,102 17	22,102 17	0 00		0 00
			FXB		Base	27,104 99	27,104 99	0 00	0 00	0
05CI	EUR	EURO CURRENCY						30 Jan 2015	0 886171	
15ASKBBWK95		3698 30 Jan 2015		190 140	Local	190 14	190 14	0 00		0 00
			FXS		Base	214 56	221 16	0 00	-6 60	-6 60
05CI	EUR	EURO CURRENCY						09 Mar 2015	0 921999	
15CEKBB017W		3711 09 Mar 2015		2,392 920	Local	2,392 92	2,392 92	0 00		0 00
			FXS		Base	2,595 36	2,676 36	0 00	-81 00	-81 00
05CI	EUR	EURO CURRENCY						27 Mar 2015	0 918231	
15CSKBBX54L		3728 27 Mar 2015		1,923.190	Local	1,923 19	1,923 19	0 00		0 00
			FXS		Base	2,094 45	2,053 17	0 00	41 28	41 28
05CI	EUR	EURO CURRENCY						07 Apr 2015	0 920768	
15DBKBB1FB6		3737 07 Apr 2015		478 180	Local	478 18	478 18	0 00		0 00
			FXS		Base	519 33	510 50	0 00	8 83	8 83
05CI	EUR	EURO CURRENCY						15 May 2015	0 874049	
15EJKBBVLTG		3756 15 May 2015		7,594 290	Local	7,594.29	7,594 29	0 00		0 00
			FXS		Base	8,688.63	8,626 60	0 00	62 03	62 03
05CI	EUR	EURO CURRENCY						22 May 2015	0.907153	
15EOKBBW0DB		3765 22 May 2015		12,125.870	Local	12,125 87	12,125 87	0 00		0 00
			FXS		Base	13,366 95	13,727 51	0 00	-360 56	-360.56
05CI	EUR	EURO CURRENCY						22 May 2015	0 907153	
15EPJBBGQ6C		3768 22 May 2015		2,127 760	Local	2,127 76	2,127.76	0.00		0 00
			FXS		Base	2,345 54	2,408.81	0 00	-63 27	-63 27

Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys								
SSB Trade ID	Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CI EUR	EURO CURRENCY						29 May 2015	0 912117	
15ESKBBX2QD	3773	29 May 2015	1,305 650	Local	1,305 65	1,305 65	0.00		0.00
		FXS		Base	1,431 45	1,444 27	0 00	-12 82	-12 82
05CI EUR	EURO CURRENCY						04 Jun 2015	0 886368	
15FBKBB3B26	3780	04 Jun 2015	-55,067 660	Local	-55,067 66	-55,067 66	0 00		0 00
		FXB		Base	-62,127 31	-62,127 31	0 00	0 00	0
05CI EUR	EURO CURRENCY						04 Jun 2015	0 886368	
15FBKBB3B3B	3781	04 Jun 2015	54,719 540	Local	54,719 54	54,719 54	0 00		0 00
		FXB		Base	61,734 56	61,734 56	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						05 Jun 2015	0 900131	
15FDKBB1TV2	3785	05 Jun 2015	2,127 760	Local	2,127 76	2,127 76	0 00		0 00
		FXS		Base	2,363 83	2,400 54	0 00	-36 71	-36 71
05CI EUR	EURO CURRENCY						12 Jun 2015	0 887430	
15FIKBBVWFQ	3790	12 Jun 2015	12,911 730	Local	12,911 73	12,911 73	0.00		0 00
		FXS		Base	14,549 58	14,351 29	0 00	198 29	198 29
EUR Total				Local	127,011 04	127,011 04	0 00		0 00
				Base	146,326 82	146,504.86	0 00	-178 04	-178 04
INTERNATIONAL Total									
				Local	127,011.04	127,011 04	0 00		0 00
				Base	146,326 82	146,504 86	0 00	-178 04	-178 04
EURO CURRENCY Total				Local	127,011 04	127,011 04	0 00		0 00
				Base	146,326 82	146,504 86	0.00	-178 04	-178 04
EURO CURRENCY Total Gains				Local			0 00		0 00
				Base			0 00	423 92	423 92
EURO CURRENCY Total Losses				Local			0 00		0.00
				Base			0 00	-601 96	-601 96
EURO CURRENCY Net Gains/Losses				Base			0 00	-178 04	-178.04
HONG KONG DOLLAR									

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net / Cost	Maturity Date / Security Gn/Ls	Rate / Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CI HKD	HONG KONG DOLLAR						07 Jul 2014	7 750250
1405CIJJJP5	3593 07 Jul 2014		7,920 000	Local	7,920 00	7,920 00	0 00	0 00
		FXS		Base	1,021 90	1,021 72	0 00	0 18 0 18
05CI HKD	HONG KONG DOLLAR						18 Jul 2014	7 751250
1405CIJJJP6	3600 18 Jul 2014		3,580 500	Local	3,580 50	3,580 50	0 00	0 00
		FXS		Base	461 93	461 90	0 00	0 03 0
05CI HKD	HONG KONG DOLLAR						21 Aug 2014	7 750050
1405CIJJJP8	3608 21 Aug 2014		5,440 690	Local	5,440 69	5,440 69	0 00	0 00
		FXS		Base	702.02	702 02	0 00	0 00 0 00
05CI HKD	HONG KONG DOLLAR						31 Oct 2014	7 755200
14JUKBB1PB5	3660 31 Oct 2014		137,788 470	Local	137,788 47	137,788 47	0 00	0 00
		FXS		Base	17,767 24	17,767 24	0 00	0 00 0 00
05CI HKD	HONG KONG DOLLAR						31 Oct 2014	7 755200
14JUKBB1PB1	3661 31 Oct 2014		65,131 670	Local	65,131 67	65,131 67	0.00	0 00
		FXS		Base	8,398 45	8,398.45	0 00	0 00 0 00
05CI HKD	HONG KONG DOLLAR						03 Nov 2014	7 754850
14JVKBBVRHV	3662 03 Nov 2014		44,187 940	Local	44,187 94	44,187 94	0 00	0 00
		FXS		Base	5,698 10	5,698 10	0 00	0 00 0 00
05CI HKD	HONG KONG DOLLAR						04 Nov 2014	7 752500
14JWKBB3PV3	3664 04 Nov 2014		23,662 820	Local	23,662 82	23,662 82	0 00	0 00
		FXS		Base	3,052 28	3,052 28	0 00	0 00 0 00
05CI HKD	HONG KONG DOLLAR						12 Nov 2014	7 754850
14KFKBB2J4B	3671 12 Nov 2014		32,694 580	Local	32,694 58	32,694.58	0.00	0 00
		FXS		Base	4,216 02	4,216 02	0 00	0 00 0 00
05CI HKD	HONG KONG DOLLAR						13 Nov 2014	7 754550
14KGKBBVQFM	3673 13 Nov 2014		39,074 660	Local	39,074 66	39,074.66	0 00	0.00
		FXS		Base	5,038 93	5,038 93	0 00	0 00 0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Security Description / Shares/Par		Principal Net / Cost	Maturity Date / Security Gn/Ls	Rate / Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CI HKD	HONG KONG DOLLAR				16 Apr 2015	7 751450	
15DJKBBWW47	3745 16 Apr 2015	155,935 950	Local	155,935 95	155,935 95	0 00	0 00
	FXS		Base	20,117 00	20,117.00	0.00 0 00	0 00
05CI HKD	HONG KONG DOLLAR				19 Jun 2015	7 751450	
15FNKBBWRVL	3794 19 Jun 2015	2,910 000	Local	2,910 00	2,910 00	0 00	0 00
	FXS		Base	375 41	375 36	0 00 0 05	0
05CI HKD	HONG KONG DOLLAR				26 Jun 2015	7 752250	
15FSKBBX3NB	3797 26 Jun 2015	5,070.000	Local	5,070 00	5,070 00	0 00	0 00
	FXS		Base	654 00	653 99	0.00 0 01	0 01
HKD Total			Local	523,397 28	523,397 28	0 00	0 00
			Base	67,503 28	67,503 01	0 00 0 27	0 27
HONG KONG DOLLAR Total			Local	523,397 28	523,397 28	0 00	0 00
			Base	67,503.28	67,503 01	0 00 0 27	0 27
HONG KONG DOLLAR Total Gains			Local			0 00	0 00
			Base			0 00 0 27	0 27
HONG KONG DOLLAR Net Gains/Losses			Base			0 00 0 27	0 27
JAPANESE YEN							
05CI JPY	JAPANESE YEN				07 Jul 2014	101.845000	
1405CIJJJQV	3594 07 Jul 2014	40,649 000	Local	40,649 00	40,649 00	0 00	0 00
	FXS		Base	399 13	400 98	0 00 -1 85	-1 85
05CI JPY	JAPANESE YEN				12 Sep 2014	107 365000	
1405CIJJJQX	3614 12 Sep 2014	117,882 000	Local	117,882 00	117,882 00	0 00	0 00
	FXS		Base	1,097 96	1,109 74	0 00 -11 78	-11 78
05CI JPY	JAPANESE YEN				25 Sep 2014	108 715000	
1405CIJJJSB	3622 25 Sep 2014	629,071.000	Local	629,071 00	629,071 00	0 00	0 00
	FXB		Base	5,786.42	5,786 42	0 00 0 00	0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys							
SSB Trade ID / Lot / Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CI JPY	JAPANESE YEN				05 Dec 2014	121.415000	
14LDKBBWSB0	3682 05 Dec 2014	277,767 000	Local	277,767 00	277,767 00	0 00	0 00
	FXS		Base	2,287 75	2,341 45	0 00	-53 70
05CI JPY	JAPANESE YEN				27 Mar 2015	119 160000	
15CSKBBX54M	3729 27 Mar 2015	237,118 000	Local	237,118 00	237,118 00	0 00	0 00
	FXS		Base	1,989 91	1,981 37	0 00	8 54
05CI JPY	JAPANESE YEN				06 Apr 2015	118 980000	
15DBKBB1FB4	3734 06 Apr 2015	381,976 000	Local	381,976 00	381,976 00	0 00	0 00
	FXS		Base	3,210 42	3,197 88	0 00	12 54
JPY Total							
			Local	1,684,463 00	1,684,463 00	0 00	0 00
			Base	14,771.59	14,817.84	0 00	-46 25
JAPANESE YEN Total			Local	1,684,463 00	1,684,463 00	0 00	0 00
			Base	14,771 59	14,817 84	0 00	-46 25
JAPANESE YEN Total Gains			Local			0 00	0 00
			Base			0 00	21 08
JAPANESE YEN Total Losses			Local			0 00	0 00
			Base			0 00	-67 33
JAPANESE YEN Net Gains/Losses			Base			0 00	-46 25
POUND STERLING							
05CM GBP	POUND STERLING				18 Aug 2014	0 597943	
1405CMJJJJ6	159 18 Aug 2014	6,030 120	Local	6,030 12	6,030 12	0 00	0.00
	FXS		Base	10,084 77	10,061 55	0 00	23 22
05CM GBP	POUND STERLING				01 Oct 2014	0 617208	
14IUKBBX7L9	171 01 Oct 2014	2,648 130	Local	2,648 13	2,648 13	0 00	0 00
	FXS		Base	4,290 50	4,300 96	0 00	-10 46
05CM GBP	POUND STERLING				03 Oct 2014	0 626508	
14JBKBBWZSG	173 03 Oct 2014	3,040 000	Local	3,040 00	3,040 00	0 00	0 00
	FXS		Base	4,852 29	4,925 41	0.00	-73 12

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net / Cost	Maturity Date / Security	Rate / Stl Date / Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CM GBP	POUND STERLING						30 Oct 2014	0 624122	
14JTKBBZR40	177 30 Oct 2014		-2,587 830	Local	-2,587 83	-2,587 83	0 00		0 00
		FXB		Base	-4,146 35	-4,146 35	0 00	0 00	0 00
05CM GBP	POUND STERLING						08 Dec 2014	0.640184	
14LEKBBWNR8	183 08 Dec 2014		2,103 960	Local	2,103.96	2,103 96	0 00		0 00
		FXS		Base	3,286 49	3,303 32	0 00	-16 83	-16
05CM GBP	POUND STERLING						08 Apr 2015	0 670219	
15DEKBBX668	195 08 Apr 2015		2,042 500	Local	2,042 50	2,042 50	0 00		0 00
		FXS		Base	3,047 51	3,058 95	0 00	-11 44	-11.44
05CM GBP	POUND STERLING						08 May 2015	0 648340	
15EEKBBX096	207 08 May 2015		5,683 900	Local	5,683 90	5,683 90	0 00		0 00
		FXS		Base	8,766 85	8,667 94	0 00	98 91	98 91
05CI GBP	POUND STERLING						07 Jul 2014	0 583890	
1405CIJJJNF	3592 07 Jul 2014		1,213 360	Local	1,213 36	1,213 36	0 00		0 00
		FXS		Base	2,078.06	2,079 39	0 00	-1 33	-1 33
05CI GBP	POUND STERLING						11 Jul 2014	0 584744	
1405CIJJJNG	3596 11 Jul 2014		15,008 500	Local	15,008.50	15,008 50	0 00		0 00
		FXB		Base	25,666 79	25,666 79	0 00	0 00	0 00
05CI GBP	POUND STERLING						14 Jul 2014	0 585155	
1405CIJJJNH	3598 14 Jul 2014		7,382 000	Local	7,382 00	7,382 00	0 00		0 00
		FXB		Base	12,615 46	12,615 46	0.00	0.00	0.00
05CI GBP	POUND STERLING						01 Aug 2014	0 593859	
1405CIJJJPM	3603 01 Aug 2014		1,591 910	Local	1,591 91	1,591 91	0 00		0 00
		FXS		Base	2,680 62	2,712 93	0 00	-32 31	-32 31
05CI GBP	POUND STERLING						05 Sep 2014	0 612726	
1405CIJJJPQ	3612 05 Sep 2014		2,724 100	Local	2,724 10	2,724 10	0 00		0.00
		FXS		Base	4,445 87	4,506 31	0 00	-60 44	-60 44



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CI GBP	POUND STERLING						10 Oct 2014	0 623850	
14JGKBBZ45D	3643 10 Oct 2014		1,824 320	Local	1,824 32	1,824 32	0 00		0 00
		FXS		Base	2,924 29	2,949 58	0 00	-25 29	-25 29
05CI GBP	POUND STERLING						17 Oct 2014	0 621195	
14JLKBB3CMP	3648 17 Oct 2014		678.840	Local	678 84	678.84	0 00		0 00
		FXS		Base	1,092 80	1,097 55	0 00	-4 75	-4
05CI GBP	POUND STERLING						17 Oct 2014	0 621195	
14JMJBBGF87	3649 17 Oct 2014		604 260	Local	604 26	604 26	0 00		0 00
		FXB		Base	972.74	972 74	0 00	0 00	0 00
05CI GBP	POUND STERLING						31 Oct 2014	0 625059	
14JUKBB1PB9	3657 31 Oct 2014		11,223 260	Local	11,223.26	11,223 26	0 00		0 00
		FXB		Base	17,955 52	17,955 52	0 00	0 00	0 00
05CI GBP	POUND STERLING						31 Oct 2014	0 625059	
14JUKBB1PCC	3658 31 Oct 2014		15,875.650	Local	15,875 65	15,875 65	0 00		0 00
		FXB		Base	25,398 64	25,398 64	0 00	0 00	0 00
05CI GBP	POUND STERLING						31 Oct 2014	0 625059	
14JVKBBW355	3659 31 Oct 2014		604 260	Local	604 26	604 26	0 00		0 00
		FXS		Base	966.72	966 86	0 00	-0 14	-0.14
05CI GBP	POUND STERLING						05 Dec 2014	0.641334	
14LDKBBWSBZ	3681 05 Dec 2014		3,074 710	Local	3,074 71	3,074.71	0 00		0 00
		FXS		Base	4,794 24	4,820 97	0 00	-26.73	-26 73
05CI GBP	POUND STERLING						12 Dec 2014	0 636983	
14LIKBB1F2M	3686 12 Dec 2014		-22,919 820	Local	-22,919 82	-22,919 82	0.00		0 00
		FXB		Base	-35,981 84	-35,974 95	0 00	-6 89	-6 89
05CI GBP	POUND STERLING						17 Dec 2014	0 639182	
14LKKBB22ZK	3688 17 Dec 2014		-33,547 040	Local	-33,547.04	-33,547 04	0 00		0 00
		FXB		Base	-52,484 33	-52,484 33	0 00	0 00	0 00



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net / Cost	Maturity Date	Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CI GBP	POUND STERLING							09 Jan 2015	0 660088	
15AEKBBWDC	3696 09 Jan 2015		469 660	Local	469 66	469 66		0 00		0.00
		FXS		Base	711 51	715 76		0 00	-4 25	-4 25
05CI GBP	POUND STERLING							13 Feb 2015	0 649604	
15BHKBBW1M	3700 13 Feb 2015		-11,931 730	Local	-11,931 73	-11,931.73		0.00		0 00
		FXB		Base	-18,367 70	-18,367 70		0 00	0 00	0
05CI GBP	POUND STERLING							23 Feb 2015	0 647186	
15BNKBBN32D	3702 23 Feb 2015		1 600	Local	1.60	1 60		0 00		0 00
		FXS		Base	2.47	2 47		0 00	0 00	0 00
05CI GBP	POUND STERLING							27 Feb 2015	0 647082	
15BQKBB054W	3704 27 Feb 2015		9 750	Local	9 75	9 75		0 00		0 00
		FXS		Base	15 07	15 07		0 00	0 00	0 00
05CI GBP	POUND STERLING							12 Mar 2015	0 670871	
15CGKBBZTJZ	3714 12 Mar 2015		3,912 280	Local	3,912 28	3,912 28		0 00		0 00
		FXS		Base	5,831 64	5,831 64		0 00	0 00	0.00
05CI GBP	POUND STERLING							13 Mar 2015	0 677874	
15CHKBB0WZP	3717 13 Mar 2015		517.300	Local	517 30	517 30		0 00		0 00
		FXS		Base	763 12	763 12		0.00	0 00	0 00
05CI GBP	POUND STERLING							10 Apr 2015	0 682431	
15DGKBBXW5	3742 10 Apr 2015		1,225 720	Local	1,225 72	1,225 72		0 00		0.00
		FXS		Base	1,796 11	1,835 70		0 00	-39 59	-39 59
05CI GBP	POUND STERLING							17 Apr 2015	0 668539	
15DLKBBVR4T	3746 17 Apr 2015		158 130	Local	158 13	158 13		0 00		0 00
		FXS		Base	236 53	231 53		0 00	5 00	5 00
05CI GBP	POUND STERLING							22 May 2015	0 645057	
15EOKBBW0D	3766 22 May 2015		2,958 190	Local	2,958 19	2,958 19		0 00		0 00
		FXS		Base	4,585 94	4,647 34		0 00	-61 40	-61 40



STATE STREET.

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net / Cost	Maturity Date / Security Gn/Ls	Rate / Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CI GBP	POUND STERLING						22 May 2015	0 645057
15EPJBBGQ6C	3767 22 May 2015		1,563.910	Local	1,563 91	1,563 91	0 00	0 00
		FXB		Base	2,424 45	2,424 45	0 00	0.00
05CI GBP	POUND STERLING						29 May 2015	0 655329
15ESKBBWZM5	3774 29 May 2015		6,296 940	Local	6,296 94	6,296 94	0 00	0 00
		FXS		Base	9,608 82	9,791 21	0 00	-182 39
05CI GBP	POUND STERLING						05 Jun 2015	0 656039
15FDKBB1TWV	3786 05 Jun 2015		3,259 750	Local	3,259 75	3,259 75	0 00	0 00
		FXS		Base	4,968 84	5,004 83	0 00	-35 99
GBP Total				Local	32,740 59	32,740 59	0 00	0 00
				Base	55,884 44	56,350 66	0 00	-466 22
POUND STERLING Total				Local	32,740 59	32,740 59	0 00	0 00
				Base	55,884 44	56,350 66	0.00	-466 22
POUND STERLING Total Gains				Local			0 00	0 00
				Base			0 00	127 13
POUND STERLING Total Losses				Local			0 00	0 00
				Base			0 00	-593 35
POUND STERLING Net Gains/Losses				Base			0 00	-466 22
SINGAPORE DOLLAR								
05CI SGD	SINGAPORE DOLLAR						19 Sep 2014	1 266250
1405CIJJJQF	3616 19 Sep 2014		185,000 000	Local	185,000 00	185,000 00	0.00	0 00
		FXS		Base	146,100 69	146,436.06	0.00	-335 37
05CI SGD	SINGAPORE DOLLAR						19 Jun 2015	1 335300
15FNKBBWRVK	3795 19 Jun 2015		4,040 450	Local	4,040 45	4,040 45	0 00	0 00
		FXS		Base	3,025 87	3,005 73	0 00	20 14
SGD Total				Local	189,040 45	189,040 45	0 00	0 00
				Base	149,126 56	149,441.79	0 00	-315 23

Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys							
SSB Trade ID / Lot / Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
SINGAPORE DOLLAR Total		Local	189,040 45	189,040 45	0 00		0 00
		Base	149,126 56	149,441 79	0.00	-315.23	-315.23
SINGAPORE DOLLAR Total Gains		Local			0 00		0 00
		Base			0 00	20 14	20 14
SINGAPORE DOLLAR Total Losses		Local			0 00		0 00
		Base			0.00	-335.37	-335
SINGAPORE DOLLAR Net Gains/Losses		Base			0 00	-315 23	-315 23
SWEDISH KRONA							
05CI SEK SWEDISH KRONA					08 Apr 2015	8 659900	
15DBKBB1FB2 3738 08 Apr 2015	223,919 100	Local	223,919 10	223,919 10	0 00		0 00
FXS		Base	25,857 01	25,857.01	0 00	0 00	0 00
05CI SEK SWEDISH KRONA					29 May 2015	8 543950	
15ESKBBWZM4 3775 29 May 2015	15,335 790	Local	15,335 79	15,335 79	0 00		0 00
FXS		Base	1,794 93	1,830 33	0 00	-35 40	-35 40
05CI SEK SWEDISH KRONA					04 Jun 2015	8 243650	
15FBKBB3B22 3782 04 Jun 2015	550,992.580	Local	550,992 58	550,992 58	0 00		0 00
FXS		Base	66,838 42	66,838 42	0 00	0 00	0 00
SEK Total		Local	790,247 47	790,247 47	0 00		0
		Base	94,490.36	94,525 76	0 00	-35 40	-35 40
SWEDISH KRONA Total		Local	790,247 47	790,247 47	0 00		0 00
		Base	94,490 36	94,525 76	0 00	-35 40	-35 40
SWEDISH KRONA Total Losses		Local			0 00		0 00
		Base			0 00	-35 40	-35 40
SWEDISH KRONA Net Gains/Losses		Base			0.00	-35.40	-35 40
SWISS FRANC							

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security	Stl Date / Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CM CHF	SWISS FRANC							29 Aug 2014	0 915850	
1405CMJJJJM	161 29 Aug 2014		-11,026 020	Local	-11,026 02	-11,026 02		0 00		0 00
		FXB		Base	-12,039 11	-12,039 11		0 00	0 00	0 00
05CM CHF	SWISS FRANC							25 Sep 2014	0 946800	
14IQKBBWBBS	165 25 Sep 2014		6,483 750	Local	6,483 75	6,483 75		0 00		0.00
		FXS		Base	6,848 07	6,871 29		0 00	-23 22	-23
05CM CHF	SWISS FRANC							26 Sep 2014	0 950750	
14IPKBBZ1SK	168 26 Sep 2014		-24,341 950	Local	-24,341 95	-24,341 95		0 00		0 00
		FXB		Base	-25,602 89	-25,602 89		0 00	0 00	0 00
05CM CHF	SWISS FRANC							10 Oct 2014	0 958100	
14JGKBBZ648	174 10 Oct 2014		37,395 860	Local	37,395 86	37,395 86		0 00		0 00
		FXB		Base	39,031 27	39,031 27		0 00	0 00	0 00
05CM CHF	SWISS FRANC							17 Feb 2015	0 934400	
15BJKBB1MXR	185 17 Feb 2015		-2,030 770	Local	-2,030 77	-2,030 77		0 00		0 00
		FXB		Base	-2,173 34	-2,173 34		0 00	0 00	0 00
05CM CHF	SWISS FRANC							09 Apr 2015	0 975550	
15DEKBB2KQ2	197 09 Apr 2015		-13,622 810	Local	-13,622 81	-13,622 81		0 00		0 00
		FXB		Base	-13,964 24	-13,964 24		0 00	0 00	0 00
05CI CHF	SWISS FRANC							07 Nov 2014	0 969350	
14KDKBBWLNF	3669 07 Nov 2014		1,736.970	Local	1,736 97	1,736 97		0 00		0 00
		FXS		Base	1,791 89	1,824 40		0 00	-32 51	-32 51
05CI CHF	SWISS FRANC							19 Dec 2014	0 981050	
14LNKBB1G5F	3689 19 Dec 2014		174,539 700	Local	174,539 70	174,539 70		0 00		0 00
		FXS		Base	177,911 12	179,910 01		0 00	-1,998 89	-1,998 89
05CI CHF	SWISS FRANC							09 Mar 2015	0 987150	
15CEKBB017X	3710 09 Mar 2015		2,184 110	Local	2,184 11	2,184 11		0 00		0 00
		FXS		Base	2,212 54	2,274 99		0 00	-62 45	-62 45

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CI CHF	SWISS FRANC						13 Mar 2015	1 005200	
15CIKBB1WK5	3716 13 Mar 2015		4,633 200	Local	4,633 20	4,633 20	0 00		0 00
		FXS		Base	4,609 23	4,693 51	0 00	-84 28	-84 28
05CI CHF	SWISS FRANC						16 Mar 2015	1 007150	
15CIKBB0XG7	3719 16 Mar 2015		-9,926.240	Local	-9,926.24	-9,926 24	0 00		0 00
		FXB		Base	-9,855 77	-9,855 77	0 00	0 00	0 [redacted]
05CI CHF	SWISS FRANC						07 Apr 2015	0 962200	
15DBKBB1FB3	3736 07 Apr 2015		3,600 000	Local	3,600.00	3,600 00	0.00		0 00
		FXS		Base	3,741 43	3,758 81	0 00	-17 38	-17 38
05CI CHF	SWISS FRANC						09 Apr 2015	0.975550	
15DEKBBZNXJ	3740 09 Apr 2015		-26,383 250	Local	-26,383 25	-26,383 25	0 00		0 00
		FXB		Base	-27,044 49	-27,044 49	0 00	0 00	0 00
05CI CHF	SWISS FRANC						24 Apr 2015	0 952850	
15DQKBBZJDX	3748 24 Apr 2015		3,289 000	Local	3,289 00	3,289 00	0 00		0 00
		FXS		Base	3,451 75	3,446 51	0 00	5 24	5 24
05CI CHF	SWISS FRANC						08 May 2015	0 927500	
15EEKBBXQKH	3751 08 May 2015		2,632 500	Local	2,632 50	2,632 50	0 00		0 00
		FXS		Base	2,838 27	2,808 14	0 00	30 13	30 13
05CI CHF	SWISS FRANC						05 Jun 2015	0 946850	[redacted]
15FDKBB1TV3	3784 05 Jun 2015		1,701 370	Local	1,701 37	1,701 37	0 00		0 00
		FXS		Base	1,796 87	1,821 11	0 00	-24 24	-24 24
CHF Total				Local	150,865 42	150,865.42	0 00		0 00
				Base	153,552 60	155,760 20	0 00	-2,207 60	-2,207 60
SWISS FRANC Total				Local	150,865 42	150,865 42	0 00		0 00
				Base	153,552 60	155,760 20	0 00	-2,207 60	-2,207 60
SWISS FRANC Total Gains				Local			0 00		0 00
				Base			0 00	35 37	35 37

Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys								
SSB Trade ID	Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
SWISS FRANC Total Losses				Local			0 00		0 00
				Base			0 00	-2,242 97	-2,242 97
SWISS FRANC Net Gains/Losses				Base			0 00	-2,207 60	-2,207 60
CURRENCY TRADES Total				Base	697,149 18	700,428 80	0 00	-3,279 62	-3,279 62
CURRENCY TRADES Total Gains				Base			0 00	648 12	648 12
CURRENCY TRADES Total Losses				Base			0 00	-3,927.74	-3,927 74
CURRENCY TRADES Net Gains/Losses				Base			0 00	-3,279 62	-3,279 62
MISCELLANEOUS RECEIPTS									
CANADIAN DOLLAR									
05CN CAD	CANADIAN DOLLAR						25 Sep 2014	1 108800	
14IRJBBZM7F	033	25 Sep 2014	1,799 000	Local	1,799 00	1,799 00	0 00		0 00
		DIV		Base	1,622 47	1,622 47	0 00	0 00	0 00
05CN CAD	CANADIAN DOLLAR						24 Dec 2014	1 160750	
14LRJBBWVX4	035	24 Dec 2014	1,736 000	Local	1,736 00	1,736 00	0 00		0 00
		DIV		Base	1,495 58	1,495 58	0 00	0 00	0 00
05CN CAD	CANADIAN DOLLAR						25 Mar 2015	1.251250	
15CRJBB6P0Z	037	25 Mar 2015	1,540 000	Local	1,540 00	1,540 00	0.00		0.00
		DIV		Base	1,230 77	1,230 77	0 00	0 00	0 00
05CN CAD	CANADIAN DOLLAR						15 Apr 2015	1 241100	
15DKJBB4CV9	039	15 Apr 2015	2,421 250	Local	2,421 25	2,421 25	0 00		0.00
		DIV		Base	1,950 89	1,950 89	0 00	0 00	0 00
05CN CAD	CANADIAN DOLLAR						25 Jun 2015	1 234800	
15FSJBCBC10	041	25 Jun 2015	1,988 000	Local	1,988 00	1,988 00	0 00		0 00
		DIV		Base	1,609 98	1,609 98	0 00	0 00	0 00
05CI CAD	CANADIAN DOLLAR						02 Jul 2014	1 065800	
1405CIJJJJT	3588	02 Jul 2014	1,410 300	Local	1,410 30	1,410 30	0 00		0 00
		DIV		Base	1,323 23	1,323 23	0 00	0.00	0 00



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net / Cost	Maturity Date / Security Gn/Ls	Rate / Curr Gn/Ls	Stl Date / Sell Rate	Trd Dts of Orig Buys / Net Gn/Ls
05CI CAD	CANADIAN DOLLAR							01 Oct 2014	1 117550	
14JAJBBB34N	3633 01 Oct 2014		1,410 300	Local	1,410 30	1,410 30		0 00		0 00
		DIV		Base	1,261 96	1,261 96		0 00	0 00	0 00
05CI CAD	CANADIAN DOLLAR							02 Jan 2015	1 158250	
15AAJBBRMVN	3693 02 Jan 2015		1,410 300	Local	1,410 30	1,410 30		0 00		0 00
		DIV		Base	1,217 61	1,217 61		0 00	0 00	0
05CI CAD	CANADIAN DOLLAR							01 Apr 2015	1 266500	
15DAJBBGMZZ	3732 01 Apr 2015		1,441 640	Local	1,441 64	1,441 64		0 00		0 00
		DIV		Base	1,138 29	1,138 29		0 00	0 00	0 00
CAD Total				Local	15,156 79	15,156 79		0 00		0 00
				Base	12,850.78	12,850 78		0 00	0 00	0.00
CANADIAN DOLLAR Total				Local	15,156 79	15,156 79		0 00		0 00
				Base	12,850.78	12,850 78		0.00	0 00	0 00
DANISH KRONE										
05CI DKK	DANISH KRONE							03 Jul 2014	5 478750	
1405CIJJJK0	3590 03 Jul 2014		1,993 680	Local	1,993.68	1,993.68		0 00		0 00
		TAX		Base	363 89	363 89		0 00	0 00	0 00
05CI DKK	DANISH KRONE							24 Mar 2015	6 824350	
15CQJBBGXL3	3723 24 Mar 2015		15,764 350	Local	15,764 35	15,764 35		0 00		0 00
		DIV		Base	2,310 01	2,310 01		0 00	0 00	0 00
DKK Total				Local	17,758 03	17,758 03		0 00		0 00
				Base	2,673.90	2,673 90		0 00	0 00	0 00
DANISH KRONE Total				Local	17,758 03	17,758 03		0 00		0 00
				Base	2,673 90	2,673 90		0 00	0 00	0 00
EURO CURRENCY										
INTERNATIONAL										

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CM EUR	EURO CURRENCY					08 Jul 2014	0.735510	
1405CMJJJJR	156 08 Jul 2014	3,662 730	Local	3,662 73	3,662 73	0 00		0 00
	DIV		Base	4,979.85	4,979 85	0 00	0 00	0 00
05CM EUR	EURO CURRENCY					02 Sep 2014	0 761209	
1405CMJJJJT	162 02 Sep 2014	3,289 500	Local	3,289 50	3,289 50	0 00		0 00
	DIV		Base	4,321 42	4,321 42	0 00	0 00	0
05CM EUR	EURO CURRENCY					17 Nov 2014	0 801314	
14KKJBBLPJJ	178 17 Nov 2014	3,850.920	Local	3,850.92	3,850.92	0.00		0 00
	DIV		Base	4,805 76	4,805 76	0 00	0 00	0 00
05CM EUR	EURO CURRENCY					17 Nov 2014	0 802794	
14LDJBBDKLW	181 17 Nov 2014	-26 250	Local	-26 25	-26 25	0.00		0 00
	DIV		Base	-32 70	-32 34	0 00	-0 36	-0 36
05CM EUR	EURO CURRENCY					06 May 2015	0 893855	
15EDJBBJBMZ	200 06 May 2015	6,761 750	Local	6,761 75	6,761 75	0 00		0 00
	DIV		Base	7,564 71	7,564 71	0 00	0 00	0.00
05CM EUR	EURO CURRENCY					20 May 2015	0 898674	
15ENJBBKLCP	210 20 May 2015	531 250	Local	531 25	531 25	0 00		0 00
	DIV		Base	591 15	591 15	0 00	0 00	0 00
05CM EUR	EURO CURRENCY					26 May 2015	0.934623	
15EQJBBZ23S	212 26 May 2015	649 350	Local	649 35	649 35	0 00		0 00
	TAX		Base	694 77	694 77	0 00	0 00	0 00
05CM EUR	EURO CURRENCY					26 May 2015	0.934623	
15EQJBBZ23W	213 26 May 2015	1,010 100	Local	1,010 10	1,010 10	0 00		0 00
	TAX		Base	1,080 76	1,080 76	0.00	0 00	0 00
05CI EUR	EURO CURRENCY					07 Aug 2014	0.748980	
1405CIJJJMF	3604 07 Aug 2014	661 350	Local	661 35	661 35	0 00		0 00
	TAX		Base	883 00	883 00	0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Maturity Date / Principal Net	Rate / Cost	Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CI EUR	EURO CURRENCY						15 Aug 2014	0 747217	
1405CIJJJMG	3606 15 Aug 2014		51 930	Local	51 93	51 93	0 00		0 00
		DIV		Base	69 50	69 50	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						26 Sep 2014	0 784468	
14ISJBBB3B2	3624 26 Sep 2014		760 500	Local	760 50	760 50	0 00		0 00
		DIV		Base	969 45	969 45	0 00	0 00	0
05CI EUR	EURO CURRENCY						17 Oct 2014	0 624220	
14JMJBBGF9M	3645 17 Oct 2014		772 420	Local	772.42	772 42	0 00		0 00
		DIV		Base	987 19	987 19	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						22 May 2014	0 732252	
14JMJBBGQZD	3646 22 May 2014		50.550	Local	50.55	50 55	0 00		0 00
		TAX		Base	69 03	69 03	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						22 May 2014	0 732252	
14JMJBBGQ2R	3647 22 May 2014		303 270	Local	303 27	303 27	0 00		0 00
		TAX		Base	414 16	414 16	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						04 Dec 2014	0 804052	
14LDJBBKHRK	3680 04 Dec 2014		621 150	Local	621 15	621 15	0 00		0.00
		DIV		Base	772 52	772 52	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						19 Jan 2015	0 859734	
15ALJBB1XC7	3697 19 Jan 2015		190 140	Local	190 14	190 14	0 00		0 00
		TAX		Base	221 16	221 16	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						04 Mar 2015	0 894095	
15CCJBBBLPL	3709 04 Mar 2015		2,392 920	Local	2,392 92	2,392 92	0 00		0 00
		DIV		Base	2,676 36	2,676 36	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						19 Mar 2015	0 941309	
15CNJBBK253	3720 19 Mar 2015		1,118 810	Local	1,118 81	1,118 81	0 00		0 00
		DIV		Base	1,188 57	1,188 57	0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys								
SSB Trade ID	Lot Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CI EUR	EURO CURRENCY					17 Mar 2015	0 942996	
15CPJBBPRW8	3722 17 Mar 2015	804 380	Local	804 38	804 38	0 00		0 00
	TAX		Base	853 00	853 00	0 00	0 00	0 00
05CI EUR	EURO CURRENCY					26 Mar 2015	0 915877	
15CSJBBNZT7	3725 26 Mar 2015	478 180	Local	478 18	478 18	0 00		0 00
	TAX		Base	522 10	522 10	0 00	0 00	0
05CI EUR	EURO CURRENCY					13 May 2015	0 880863	
15EIJBBLDQ6	3752 13 May 2015	4,772 320	Local	4,772 32	4,772 32	0 00		0 00
	DIV		Base	5,417 78	5,417 78	0 00	0 00	0 00
05CI EUR	EURO CURRENCY					13 May 2015	0 880863	
15EIJBBNL7R	3753 13 May 2015	2,821 970	Local	2,821 97	2,821 97	0 00		0.00
	DIV		Base	3,203 64	3,203 64	0.00	0.00	0 00
05CI EUR	EURO CURRENCY					14 May 2015	0 878735	
15EJJBBN7B5	3754 14 May 2015	2,504 500	Local	2,504 50	2,504 50	0.00		0 00
	DIV		Base	2,850 12	2,850 12	0 00	0 00	0 00
05CI EUR	EURO CURRENCY					20 May 2015	0 898674	
15ENJBBCMKN	3757 20 May 2015	5,843 000	Local	5,843 00	5,843 00	0 00		0 00
	DIV		Base	6,501 80	6,501 80	0 00	0 00	0 00
05CI EUR	EURO CURRENCY					20 May 2015	0 898674	
15ENJBBCPDQ	3758 20 May 2015	859 260	Local	859 26	859 26	0 00		0.00
	DIV		Base	956 14	956 14	0 00	0 00	0 00
05CI EUR	EURO CURRENCY					20 May 2015	0 898674	
15ENJBBKLCN	3759 20 May 2015	2,919 110	Local	2,919 11	2,919 11	0 00		0 00
	DIV		Base	3,248 24	3,248 24	0.00	0 00	0 00
05CI EUR	EURO CURRENCY					21 May 2015	0 899159	
15EOJBBNB7M	3760 21 May 2015	1,468 300	Local	1,468 30	1,468 30	0 00		0 00
	DIV		Base	1,632 97	1,632 97	0 00	0.00	0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Maturity Date / Principal Net	Rate / Cost	Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CI EUR	EURO CURRENCY						18 May 2015	0 879972	
15EOJBBPTBK	3762 18 May 2015		12,168.000	Local	12,168.00	12,168 00	0 00		0 00
		DIV		Base	13,827 71	13,827 71	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						22 May 2015	0 899159	
15EPJBBCL1Z	3764 22 May 2015		1,551 420	Local	1,551 42	1,551.42	0 00		0 00
		DIV		Base	1,725 41	1,725 41	0 00	0.00	0
05CI EUR	EURO CURRENCY						26 May 2015	0 934623	
15EQJBBZ23L	3770 26 May 2015		413 690	Local	413 69	413 69	0 00		0 00
		TAX		Base	442 63	442 63	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						22 May 2015	0 907153	
15ESJBBF8R8	3772 22 May 2015		2,127 760	Local	2,127 76	2,127 76	0 00		0 00
		DIV		Base	2,345 54	2,345 54	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						08 Jun 2015	0 892499	
15FFJBBPPF7	3787 08 Jun 2015		738 200	Local	738 20	738 20	0 00		0 00
		DIV		Base	827.12	827.12	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						05 Jun 2015	0 900651	
15FGJBBK0V7	3789 05 Jun 2015		5 530	Local	5 53	5 53	0 00		0 00
		OTH		Base	6 14	6 14	0 00	0 00	0 00
05CI EUR	EURO CURRENCY						25 Jun 2015	0 893455	
15FSJBB0N72	3796 25 Jun 2015		281 430	Local	281 43	281 43	0 00		0 00
		DIV		Base	314 99	314 99	0 00	0 00	0 00
EUR Total									
				Local	66,409 44	66,409 44	0 00		0.00
				Base	76,931 99	76,932 35	0 00	-0 36	-0 36
INTERNATIONAL Total									
				Local	66,409 44	66,409 44	0 00		0 00
				Base	76,931 99	76,932 35	0 00	-0 36	-0 36
EURO CURRENCY Total				Local	66,409 44	66,409 44	0 00		0 00
				Base	76,931 99	76,932 35	0 00	-0 36	-0 36



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
EURO CURRENCY Total Losses			Local		0 00		0 00
			Base		0 00	-0 36	-0 36
EURO CURRENCY Net Gains/Losses			Base		0 00	-0 36	-0 36
HONG KONG DOLLAR							
05CI HKD	HONG KONG DOLLAR				24 Jun 2014	7 751650	
1405CIJJJP4	3597 24 Jun 2014	3,580 500	Local	3,580 50	3,580 50	0 00	0 00
	DIV		Base	461.90	461.90	0 00	0.00 0 00
05CI HKD	HONG KONG DOLLAR				16 Jun 2015	7 752200	
15FLJBBCQKK	3791 16 Jun 2015	2,910 000	Local	2,910 00	2,910 00	0 00	0 00
	DIV		Base	375 38	375 38	0 00	0 00 0 00
05CI HKD	HONG KONG DOLLAR				19 Jun 2015	7 752600	
15FOJBBFL2H	3793 19 Jun 2015	5,070 000	Local	5,070 00	5,070 00	0 00	0 00
	DIV		Base	653 97	653 97	0 00	0 00 0 00
HKD Total			Local	11,560 50	11,560 50	0 00	0 00
			Base	1,491 25	1,491 25	0 00	0 00 0 00
HONG KONG DOLLAR Total			Local	11,560 50	11,560 50	0 00	0 00
			Base	1,491 25	1,491 25	0 00	0 00 0 00
JAPANESE YEN							
05CI JPY	JAPANESE YEN				10 Sep 2014	106 225000	
1405CIJJJQW	3613 10 Sep 2014	117,882 000	Local	117,882 00	117,882 00	0 00	0 00
	DIV		Base	1,109 74	1,109 74	0 00	0 00 0 00
05CI JPY	JAPANESE YEN				01 Dec 2014	118 685000	
14LAJBBJRHS	3678 01 Dec 2014	237,118 000	Local	237,118 00	237,118 00	0 00	0 00
	DIV		Base	1,997 88	1,997 88	0 00	0 00 0 00
05CI JPY	JAPANESE YEN				02 Dec 2014	118 315000	
14LBJBBBP9W	3679 02 Dec 2014	40,649.000	Local	40,649 00	40,649 00	0 00	0 00
	DIV		Base	343.57	343 57	0 00	0 00 0.00

Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys									
SSB Trade ID	Lot	Trd Date	Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CI JPY	JAPANESE YEN						23 Mar 2015	120 260000	
15CPJBBBPTJ	3721	23 Mar 2015	237,118 000	Local	237,118.00	237,118 00	0 00		0.00
		DIV		Base	1,971 71	1,971 71	0 00	0 00	0 00
05CI JPY	JAPANESE YEN						27 Mar 2015	119 030000	
15CTJBBB6C1	3726	27 Mar 2015	213,787 000	Local	213,787 00	213,787 00	0 00		0 00
		DIV		Base	1,796 08	1,796 08	0 00	0 00	0 [redacted]
05CI JPY	JAPANESE YEN						30 Mar 2015	119 160000	
15CUJBBBQVG	3730	30 Mar 2015	25,918 000	Local	25,918 00	25,918 00	0 00		0 00
		DIV		Base	217 51	217 51	0 00	0 00	0 00
05CI JPY	JAPANESE YEN						30 Mar 2015	119 160000	
15CUJBBBQVH	3731	30 Mar 2015	142,271 000	Local	142,271 00	142,271 00	0 00		0 00
		DIV		Base	1,193 95	1,193 95	0 00	0 00	0 00
05CI JPY	JAPANESE YEN						29 Jun 2015	123.955000	
15FUJBBDV0S	3798	29 Jun 2015	54,198 000	Local	54,198 00	54,198 00	0 00		0 00
		DIV		Base	437 24	437 24	0 00	0 00	0 00
JPY Total				Local	1,068,941 00	1,068,941 00	0 00		0 00
				Base	9,067.68	9,067 68	0 00	0 00	0 00
JAPANESE YEN Total				Local	1,068,941 00	1,068,941 00	0 00		0 [redacted]
				Base	9,067 68	9,067 68	0 00	0.00	0 00
POUND STERLING									
05CM GBP	POUND STERLING						15 Aug 2014	0 599323	
1405CMJJJJ5	158	15 Aug 2014	6,030 120	Local	6,030 12	6,030 12	0 00		0 00
		DIV		Base	10,061 55	10,061 55	0 00	0 00	0 00
05CM GBP	POUND STERLING						30 Sep 2014	0.615707	
14IUJBBBXSJ	170	30 Sep 2014	2,648 130	Local	2,648 13	2,648 13	0 00		0 00
		DIV		Base	4,300 96	4,300 96	0 00	0 00	0.00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate / Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CM GBP	POUND STERLING							02 Oct 2014	0 617208
14JBJBBB52Z	172 02 Oct 2014		3,040 000	Local	3,040.00	3,040 00	0.00		0 00
		DIV		Base	4,925 41	4,925 41	0 00	0 00	0 00
05CM GBP	POUND STERLING							05 Dec 2014	0 636922
14LEJBBBWF4	182 05 Dec 2014		2,103 960	Local	2,103 96	2,103 96	0 00		0 00
		DIV		Base	3,303 32	3,303 32	0 00	0 00	0
05CM GBP	POUND STERLING							07 Apr 2015	0 667713
15DEJBBBSZK	194 07 Apr 2015		2,042 500	Local	2,042 50	2,042 50	0 00		0 00
		DIV		Base	3,058.95	3,058 95	0 00	0 00	0 00
05CM GBP	POUND STERLING							07 May 2015	0 655738
15EEJBBB6J5	201 07 May 2015		5,683 900	Local	5,683 90	5,683 90	0 00		0 00
		DIV		Base	8,667 94	8,667 94	0 00	0 00	0 00
05CI GBP	POUND STERLING							02 Jul 2014	0 583516
1405CIJJJND	3589 02 Jul 2014		1,213 360	Local	1,213 36	1,213 36	0 00		0 00
		DIV		Base	2,079 39	2,079 39	0 00	0 00	0 00
05CI GBP	POUND STERLING							24 Jul 2014	0.586786
1405CIJJJPL	3602 24 Jul 2014		1,591 910	Local	1,591 91	1,591 91	0.00		0 00
		DIV		Base	2,712 93	2,712 93	0 00	0 00	0 00
05CI GBP	POUND STERLING							28 Aug 2014	0 603009
1405CIJJJPN	3609 28 Aug 2014		1,260 700	Local	1,260 70	1,260 70	0 00		0 00
		DIV		Base	2,090 68	2,090 68	0 00	0 00	0 00
05CI GBP	POUND STERLING							03 Sep 2014	0 605804
1405CIJJJPP	3610 03 Sep 2014		1,463 400	Local	1,463 40	1,463 40	0 00		0.00
		DIV		Base	2,415 63	2,415 63	0 00	0 00	0 00
05CI GBP	POUND STERLING							02 Oct 2014	0 617208
14JBJBBB52X	3635 02 Oct 2014		1,824 320	Local	1,824 32	1,824 32	0 00		0 00
		DIV		Base	2,955 76	2,955 76	0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description		Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID		Lot Trd Date		Shares/Par		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
05CI	GBP	POUND STERLING						09 Oct 2014	0 622007	
14JGJBBBQ9K		3642 09 Oct 2014		678 840	Local	678 84	678 84	0 00		0 00
			DIV		Base	1,091 37	1,091 37	0 00	0 00	0 00
05CI	GBP	POUND STERLING						28 Nov 2014	0 635930	
14KSJBBFLQD		3676 28 Nov 2014		901.550	Local	901 55	901 55	0 00		0 00
			DIV		Base	1,417 69	1,417.69	0 00	0 00	0.
05CI	GBP	POUND STERLING						01 Dec 2014	0 638549	
14LAJBBFTZH		3677 01 Dec 2014		2,173 160	Local	2,173 16	2,173 16	0 00		0.00
			DIV		Base	3,403 28	3,403 28	0.00	0 00	0 00
05CI	GBP	POUND STERLING						23 Dec 2014	0 642857	
14LRJBBHB0W		3692 23 Dec 2014		0 630	Local	0 63	0 63	0 00		0 00
			OTH		Base	0 98	0.98	0 00	0 00	0 00
05CI	GBP	POUND STERLING						06 Jan 2015	0 656190	
15ACJBBBF9S		3694 06 Jan 2015		469 030	Local	469 03	469 03	0 00		0 00
			DIV		Base	714 78	714 78	0 00	0 00	0.00
05CI	GBP	POUND STERLING						07 Apr 2015	0 667713	
15DEJBBBSZJ		3735 07 Apr 2015		1,225 720	Local	1,225 72	1,225 72	0.00		0 00
			DIV		Base	1,835 70	1,835 70	0 00	0 00	0 00
05CI	GBP	POUND STERLING						14 Apr 2015	0 682990	
15DJJBBBV1G		3743 14 Apr 2015		158 130	Local	158 13	158 13	0 00		0 00
			DIV		Base	231 53	231 53	0 00	0 00	0.00
05CI	GBP	POUND STERLING						15 May 2015	0 634639	
15EKJBBGXVL		3755 15 May 2015		2,958.190	Local	2,958 19	2,958 19	0 00		0 00
			DIV		Base	4,661 22	4,661 22	0 00	0 00	0 00
05CI	GBP	POUND STERLING						22 May 2015	0 638182	
15EPJBBCL1X		3763 22 May 2015		3,421 900	Local	3,421 90	3,421 90	0 00		0 00
			DIV		Base	5,361 95	5,361 95	0 00	0 00	0 00



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Security Description / Shares/Par		Principal Net / Cost	Maturity Date / Security Gn/Ls	Rate / Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CI GBP	POUND STERLING				27 May 2015	0 650068	
15ERJBBBLQ5	3771 27 May 2015	2,875 040	Local	2,875 04	2,875 04	0 00	0 00
	DIV		Base	4,422 68	4,422 68	0 00	0 00 0 00
05CI GBP	POUND STERLING				01 Jun 2015	0 655329	
15FAJBBB544	3776 01 Jun 2015	3,259 750	Local	3,259 75	3,259.75	0 00	0 00
	DIV		Base	4,974 22	4,974 22	0 00	0 00 0
GBP Total			Local	47,024 24	47,024 24	0.00	0 00
			Base	74,687 92	74,687 92	0 00	0.00 0 00
POUND STERLING Total			Local	47,024 24	47,024 24	0 00	0 00
			Base	74,687 92	74,687 92	0 00	0 00 0 00
SINGAPORE DOLLAR							
05CI SGD	SINGAPORE DOLLAR				16 Jun 2015	1 344250	
15FLJBBPFKP	3792 16 Jun 2015	4,040 450	Local	4,040 45	4,040 45	0 00	0.00
	DIV		Base	3,005 73	3,005 73	0 00	0 00 0 00
SINGAPORE DOLLAR Total			Local	4,040 45	4,040 45	0 00	0 00
			Base	3,005 73	3,005 73	0 00	0 00 0 00
SWEDISH KRONA							
05CI SEK	SWEDISH KRONA				25 May 2015	8.378700	
15EQJBBFZHS	3769 25 May 2015	15,335 790	Local	15,335.79	15,335 79	0 00	0 00
	DIV		Base	1,830 33	1,830 33	0 00	0 00 0 00
SWEDISH KRONA Total			Local	15,335 79	15,335 79	0 00	0 00
			Base	1,830 33	1,830 33	0 00	0 00 0 00
SWISS FRANC							
05CM CHF	SWISS FRANC				24 Sep 2014	0 943600	
14IQJBBK5JV	164 24 Sep 2014	6,483 750	Local	6,483 75	6,483 75	0 00	0.00
	DIV		Base	6,871 29	6,871 29	0 00	0 00 0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Maturity Date / Principal Net	Rate / Cost	Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CI CHF	SWISS FRANC						31 Oct 2014	0 962450	
14JWJBBNMRG	3652 31 Oct 2014		628 680	Local	628 68	628 68	0 00		0 00
		TAX		Base	653 21	653 21	0 00	0 00	0 00
05CI CHF	SWISS FRANC						28 Oct 2014	0 946300	
14JWJBBPHVZ	3653 28 Oct 2014		787 440	Local	787.44	787 44	0.00		0 00
		TAX		Base	832 13	832 13	0 00	0 00	0
05CI CHF	SWISS FRANC						28 Oct 2014	0 946300	
14JWJBBPHV8	3654 28 Oct 2014		320 850	Local	320 85	320 85	0 00		0.00
		TAX		Base	339 06	339 06	0 00	0 00	0 00
05CI CHF	SWISS FRANC						03 Mar 2015	0 960050	
15CBJBBPWL2	3705 03 Mar 2015		26 400	Local	26 40	26 40	0 00		0.00
		TAX		Base	27.50	27 50	0 00	0 00	0 00
05CI CHF	SWISS FRANC						03 Mar 2015	0 960050	
15CBJBBPWML	3706 03 Mar 2015		1,120 140	Local	1,120 14	1,120 14	0 00		0 00
		TAX		Base	1,166 75	1,166.75	0 00	0 00	0 00
05CI CHF	SWISS FRANC						03 Mar 2015	0 960050	
15CBJBBPWMT	3707 03 Mar 2015		660 920	Local	660 92	660 92	0 00		0 00
		TAX		Base	688 42	688 42	0 00	0 00	0 00
05CI CHF	SWISS FRANC						03 Mar 2015	0 960050	
15CBJBBPWMV	3708 03 Mar 2015		376 650	Local	376 65	376 65	0 00		0 00
		TAX		Base	392 32	392 32	0 00	0 00	0 00
05CI CHF	SWISS FRANC						10 Mar 2015	0 987150	
15CGJBBH7XJ	3712 10 Mar 2015		4,633 200	Local	4,633 20	4,633 20	0 00		0.00
		DIV		Base	4,693.51	4,693 51	0 00	0 00	0 00
05CI CHF	SWISS FRANC						25 Mar 2015	0 957750	
15CSJBBM8WR	3724 25 Mar 2015		3,600 000	Local	3,600 00	3,600 00	0 00		0 00
		DIV		Base	3,758 81	3,758 81	0.00	0.00	0 00



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CI CHF	SWISS FRANC						22 Apr 2015	0 954300	
15DPJBBHFLB	3747 22 Apr 2015		3,289 000	Local	3,289 00	3,289 00	0 00		0 00
		DIV		Base	3,446 51	3,446 51	0 00	0 00	0 00
05CI CHF	SWISS FRANC						30 Apr 2015	0 938150	
15DVJBBMMHB	3749 30 Apr 2015		1,170 000	Local	1,170.00	1,170 00	0 00		0 00
		DIV		Base	1,247 14	1,247 14	0 00	0 00	0
05CI CHF	SWISS FRANC						30 Apr 2015	0 936900	
15EAJBB7NF9	3750 30 Apr 2015		1,462 500	Local	1,462 50	1,462 50	0 00		0 00
		DIV		Base	1,561 00	1,561 00	0.00	0 00	0 00
05CI CHF	SWISS FRANC						03 Jun 2015	0 934250	
15FCJBBMTLV	3777 03 Jun 2015		1,701 370	Local	1,701 37	1,701 37	0.00		0 00
		DIV		Base	1,821 11	1,821 11	0.00	0 00	0 00
CHF Total				Local	26,260 90	26,260.90	0 00		0 00
				Base	27,498 76	27,498 76	0 00	0 00	0 00
SWISS FRANC Total				Local	26,260 90	26,260 90	0 00		0.00
				Base	27,498.76	27,498 76	0 00	0 00	0 00
MISCELLANEOUS RECEIPTS Total				Base	210,038 34	210,038 70	0.00	-0 36	-0 36
MISCELLANEOUS RECEIPTS Total Losses				Base			0 00	-0 36	-0
MISCELLANEOUS RECEIPTS Net Gains/Losses				Base			0 00	-0 36	-0 36
SECURITY SETTLEMENTS									
EURO CURRENCY									
INTERNATIONAL									
05CM EUR	EURO CURRENCY						26 Sep 2014	0 787650	
14ISJBBJQK9	166 26 Sep 2014		24,270.120	Local	24,270 12	24,270 12	0 00		0 00
		SET		Base	30,813 33	30,813 33	0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net / Cost	Maturity Date / Security Gn/Ls	Rate / Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CM EUR	EURO CURRENCY						13 Mar 2015	0 950435
15CJJBBLVZ0	186 13 Mar 2015		4,202 230	Local	4,202 23	4,202 23	0 00	0 00
		SET		Base	4,421 38	4,421 38	0 00	0 00
05CM EUR	EURO CURRENCY						16 Mar 2015	0 945314
15CKJBBTB4R	188 16 Mar 2015		1,974.850	Local	1,974 85	1,974 85	0 00	0 00
		SET		Base	2,089 09	2,089 09	0 00	0 00
05CM EUR	EURO CURRENCY						17 Mar 2015	0 942996
15CLJBBKRT3	190 17 Mar 2015		3,126 590	Local	3,126 59	3,126 59	0.00	0 00
		SET		Base	3,315 59	3,315 59	0 00	0 00
05CM EUR	EURO CURRENCY						23 Mar 2015	0 915206
15CPJBBKTR3	192 23 Mar 2015		14,598 190	Local	14,598 19	14,598.19	0 00	0 00
		SET		Base	15,950 71	15,950 71	0 00	0 00
05CM EUR	EURO CURRENCY						24 Apr 2015	0 920344
15DRJBBJXPD	199 24 Apr 2015		12,301 160	Local	12,301 16	12,301 16	0 00	0 00
		SET		Base	13,365 83	13,287 10	0 00	78 73
05CM EUR	EURO CURRENCY						07 May 2015	0 887981
15EEJBBN1F1	202 07 May 2015		1,758 400	Local	1,758 40	1,758.40	0 00	0 00
		SET		Base	1,980 22	1,967 21	0 00	13 01
05CM EUR	EURO CURRENCY						08 May 2015	0 891385
15EFJBBLKG1	205 08 May 2015		2,421 480	Local	2,421 48	2,421 48	0 00	0 00
		SET		Base	2,716 54	2,716 54	0 00	0 00
05CM EUR	EURO CURRENCY						19 May 2015	0 898674
15EMJBBJ5LG	208 19 May 2015		1,070 710	Local	1,070 71	1,070 71	0 00	0.00
		SET		Base	1,191 43	1,191 43	0 00	0 00
05CM EUR	EURO CURRENCY						05 Jun 2015	0 900131
15FEJBBQBKN	216 05 Jun 2015		27,121 560	Local	27,121 56	27,121.56	0 00	0 00
		SET		Base	30,130 68	30,130 68	0 00	0.00



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Stl Date	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CM EUR	EURO CURRENCY							05 Jun 2015	0 900131	
15FEJBBQF6F	217 05 Jun 2015		31,086 750	Local	31,086 75	31,086 75	0 00			0 00
		SET		Base	34,535 81	34,535.81	0 00		0 00	0 00
05CM EUR	EURO CURRENCY							18 Jun 2015	0 876962	
15FNJBBMLT0	220 18 Jun 2015		1,487 850	Local	1,487 85	1,487 85	0 00			0 00
		SET		Base	1,696 60	1,696 60	0 00		0 00	0
05CM EUR	EURO CURRENCY							19 Jun 2015	0 882690	
15FOJBBMS52	222 19 Jun 2015		752 700	Local	752 70	752 70	0 00			0 00
		SET		Base	852 73	852 73	0 00		0 00	0 00
05CI EUR	EURO CURRENCY							25 Sep 2014	0 784468	
14IRJBBQ6MC	3623 25 Sep 2014		1,523.180	Local	1,523 18	1,523 18	0 00			0.00
		SET		Base	1,941 67	1,952 16	0 00		-10 49	-10 49
05CI EUR	EURO CURRENCY							24 Sep 2014	0 781311	
14ISJBBJ6RC	3626 24 Sep 2014		23 470	Local	23 47	23 47	0 00			0 00
		SET		Base	30 04	30 03	0 00		0 01	0 01
05CI EUR	EURO CURRENCY							24 Sep 2014	0 781311	
14IUJBBL0JV	3629 24 Sep 2014		3,556 840	Local	3,556 84	3,556 84	0 00			0 00
		SET		Base	4,552 40	4,546 73	0 00		5 67	5 67
05CI EUR	EURO CURRENCY							26 Sep 2014	0 787650	
14IUJBBL0J9	3630 26 Sep 2014		1,554 920	Local	1,554 92	1,554 92	0 00			0.00
		SET		Base	1,974 13	1,987 66	0 00		-13 53	-13 53
05CI EUR	EURO CURRENCY							25 Sep 2014	0 784468	
14IUJBBL0KC	3631 25 Sep 2014		2,038 290	Local	2,038 29	2,038 29	0 00			0 00
		SET		Base	2,598 31	2,605 56	0.00		-7 25	-7 25
05CI EUR	EURO CURRENCY							02 Oct 2014	0 790295	
14JBJBBM17W	3636 02 Oct 2014		993 290	Local	993 29	993.29	0 00			0 00
		SET		Base	1,256 86	1,262 85	0 00		-5 99	-5 99

Realized Gain/Loss

by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Fund Asset ID / SSB Trade ID	Security Name / Lot Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate Stl Date / Security Gn/Ls	Sell Rate Trd Dts of Orig Buys / Curr Gn/Ls	Net Gn/Ls
05CI EUR	EURO CURRENCY				30 Sep 2014	0 791609	
14JEJBBGRKC	3639 30 Sep 2014	1,167 970 Local	1,167 97	1,167 97	0 00		0 00
	SET	Base	1,475 44	1,484 93	0 00	-9 49	-9 49
05CI EUR	EURO CURRENCY				26 Sep 2014	0 787650	
14JEJBBGRN5	3640 26 Sep 2014	1,182 810 Local	1,182 81	1,182 81	0.00		0 00
	SET	Base	1,501 69	1,503.80	0 00	-2 11	-2.
05CI EUR	EURO CURRENCY				29 Sep 2014	0 788239	
14JEJBBGRPZ	3641 29 Sep 2014	1,122 540 Local	1,122 54	1,122 54	0 00		0 00
	SET	Base	1,424 11	1,427 18	0 00	-3 07	-3 07
05CI EUR	EURO CURRENCY				30 Sep 2014	0 791609	
14JOJBBK3ZH	3651 30 Sep 2014	3,317 050 Local	3,317 05	3,317 05	0 00		0 00
	SET	Base	4,190 26	4,205 23	0.00	-14 97	-14 97
05CI EUR	EURO CURRENCY				30 Sep 2014	0 791609	
14JOJBBK3ZH	3651 01 Oct 2014	-3,317.050 Local	-3,317 05	-3,317.05	0 00		0 00
CXL	SET	Base	-4,190 26	-4,205 23	0 00	14 97	14 97
05CI EUR	EURO CURRENCY				03 Nov 2014	0 800993	
14KCJBBJJTV	3666 03 Nov 2014	7,550 020 Local	7,550 02	7,550 02	0 00		0 00
	SET	Base	9,425 83	9,477 22	0 00	-51 39	-51 39
05CI EUR	EURO CURRENCY				19 Dec 2014	0 815428	
14LOJBBM12B	3691 19 Dec 2014	22,102 170 Local	22,102 17	22,102 17	0 00		0 00
	SET	Base	27,104 99	27,104 99	0 00	0 00	0.00
05CI EUR	EURO CURRENCY				18 May 2015	0 879972	
15EOJBBPPQZ	3761 18 May 2015	12,168 000 Local	12,168 00	12,168 00	0 00		0 00
	SET	Base	13,827 71	13,591 12	0 00	236 59	236 59
05CI EUR	EURO CURRENCY				04 Jun 2015	0 886368	
15FDJBBKTBX	3778 04 Jun 2015	55,067 660 Local	55,067.66	55,067 66	0 00		0 00
	SET	Base	62,127 31	62,080 44	0.00	46 87	46 87



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description	Principal Net	Cost	Maturity Date / Security Gn/Ls	Rate / Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CI EUR	EURO CURRENCY					04 Jun 2015	0 886368	
15FEJBBL1N9	3783 04 Jun 2015	54,719 540	Local	54,719 54	54,719 54	0 00		0 00
	SET		Base	61,734 56	61,734 56	0 00	0 00	0 00
05CI EUR	EURO CURRENCY					05 Jun 2015	0.900131	
15FFJBBSL63	3788 05 Jun 2015	12,168 000	Local	12,168 00	12,168 00	0 00		0 00
	SET		Base	13,518 03	13,518.03	0.00	0 00	0
EUR Total			Local	303,111 29	303,111 29	0 00		0 00
			Base	347,553 02	347,275 46	0 00	277 56	277.56
INTERNATIONAL Total								
			Local	303,111 29	303,111 29	0 00		0 00
			Base	347,553 02	347,275 46	0 00	277.56	277 56
EURO CURRENCY Total			Local	303,111.29	303,111 29	0 00		0 00
			Base	347,553 02	347,275 46	0 00	277 56	277 56
EURO CURRENCY Total Gains			Local			0 00		0 00
			Base			0 00	380 88	380 88
EURO CURRENCY Total Losses			Local			0 00		0 00
			Base			0 00	-103 32	-103 32
EURO CURRENCY Net Gains/Losses			Base			0 00	277 56	277 5
HONG KONG DOLLAR								
05CI HKD	HONG KONG DOLLAR					21 Aug 2014	7.750050	
1405CIJJJP7	3607 21 Aug 2014	5,440 690	Local	5,440 69	5,440 69	0 00		0 00
	SET		Base	702 02	702 02	0 00	0 00	0 00
05CI HKD	HONG KONG DOLLAR					04 Nov 2014	7 752500	
14KBJBBJN7R	3663 04 Nov 2014	-23,662 820	Local	-23,662.82	-23,662.82	0 00		0.00
	SET		Base	-3,052.28	-3,051 24	0 00	-1 04	-1 04
05CI HKD	HONG KONG DOLLAR					04 Nov 2014	7 752500	
14KBJBBM34X	3665 04 Nov 2014	-44,187 940	Local	-44,187 94	-44,187 94	0 00		0 00
	SET		Base	-5,699 83	-5,698 08	0 00	-1 75	-1 75



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Security Description	Shares/Par		Principal Net	Cost	Maturity Date / Rate / Security	Stl Date / Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CI HKD	HONG KONG DOLLAR							12 Nov 2014	7 754850	
14KHJBBHLCV	3670 12 Nov 2014		-32,694.580	Local	-32,694 58	-32,694 58		0 00		0 00
	SET			Base	-4,216 02	-4,216 00		0 00	-0 02	-0 02
05CI HKD	HONG KONG DOLLAR							13 Nov 2014	7 754550	
14KIJBBJC1H	3672 13 Nov 2014		-39,074 660	Local	-39,074 66	-39,074 66		0 00		0 00
	SET			Base	-5,038 93	-5,038 72		0 00	-0 21	-0
05CI HKD	HONG KONG DOLLAR							24 Nov 2014	7 757300	
14KPJBBD5VS	3674 24 Nov 2014		-65,131 670	Local	-65,131 67	-65,131 67		0 00		0 00
	SET			Base	-8,396 18	-8,398 87		0 00	2 69	2 69
05CI HKD	HONG KONG DOLLAR							24 Nov 2014	7 757300	
14KPJBBD7CV	3675 24 Nov 2014		-137,788.470	Local	-137,788 47	-137,788 47		0 00		0 00
	SET			Base	-17,762 43	-17,768 11		0 00	5 68	5 68
05CI HKD	HONG KONG DOLLAR							16 Apr 2015	7 751450	
15DLJBBJBD2	3744 16 Apr 2015		155,935 950	Local	155,935 95	155,935 95		0 00		0 00
	SET			Base	20,117 00	20,117 00		0 00	0 00	0 00
HKD Total										
				Local	-181,163 50	-181,163 50		0 00		0 00
				Base	-23,346 65	-23,352 00		0 00	5 35	5 35
HONG KONG DOLLAR Total				Local	-181,163 50	-181,163 50		0 00		0
				Base	-23,346 65	-23,352 00		0 00	5 35	5 35
HONG KONG DOLLAR Total Gains				Local				0 00		0 00
				Base				0 00	8 37	8 37
HONG KONG DOLLAR Total Losses				Local				0 00		0 00
				Base				0 00	-3 02	-3 02
HONG KONG DOLLAR Net Gains/Losses				Base				0 00	5 35	5 35
JAPANESE YEN										
05CI JPY	JAPANESE YEN							26 Sep 2014	109 210000	
14IUJBBGWR5	3628 26 Sep 2014		629,071 000	Local	629,071 00	629,071 00		0 00		0 00
	SET			Base	5,760 20	5,786 42		0 00	-26 22	-26 22

Base Currency: USD - US DOLLAR

Fund / SSB Trade ID	Asset ID / Lot	Security Name / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net / Cost	Maturity Date / Security Gn/Ls	Rate / Curr Gn/Ls	Stl Date / Sell Rate	Trd Dts of Orig Buys / Net Gn/Ls
05CI	JPY	JAPANESE YEN							26 Sep 2014	109 210000
14IUJBBGWR5	3628	26 Sep 2014		-629,071 000	Local	-629,071 00	-629,071 00		0.00	0 00
CXL			SET		Base	-5,760 20	-5,786 42		0 00	26 22
05CI	JPY	JAPANESE YEN							01 Oct 2014	109 580000
14JJJBBF4N5	3644	01 Oct 2014		629,071.000	Local	629,071 00	629,071 00		0 00	0 00
			SET		Base	5,740 75	5,786 42		0 00	-45 67
JPY Total					Local	629,071 00	629,071 00		0.00	0 00
					Base	5,740 75	5,786 42		0 00	-45 67
JAPANESE YEN Total					Local	629,071.00	629,071 00		0 00	0 00
					Base	5,740 75	5,786 42		0.00	-45 67
JAPANESE YEN Total Losses					Local				0 00	0 00
					Base				0.00	-45.67
JAPANESE YEN Net Gains/Losses					Base				0 00	-45 67
POUND STERLING										
05CM	GBP	POUND STERLING							30 Oct 2014	0 624122
14JVJBBH92J	176	30 Oct 2014		2,587 830	Local	2,587 83	2,587 83		0 00	0 00
			SET		Base	4,146 35	4,146 35		0 00	0 00
05CI	GBP	POUND STERLING							17 Jul 2014	0 585035
1405CIJJJPK	3599	17 Jul 2014		15,008 500	Local	15,008 50	15,008 50		0 00	0 00
			SET		Base	25,654 02	25,660 84		0 00	-6 82
05CI	GBP	POUND STERLING							14 Jul 2014	0 585155
1405CIJJJPJ	3601	14 Jul 2014		7,382 000	Local	7,382 00	7,382 00		0 00	0 00
			SET		Base	12,615 46	12,621 41		0 00	-5 95
05CI	GBP	POUND STERLING							07 Nov 2014	0 631174
14KEJBBMTNQ	3667	07 Nov 2014		11,223 260	Local	11,223 26	11,223 26		0 00	0 00
			SET		Base	17,781 56	17,957 95		0 00	-176 39



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Stl Date / Security Gn/Ls	Sell Rate / Curr Gn/Ls	Trd Dts of Orig Buys / Net Gn/Ls
05CI GBP	POUND STERLING				07 Nov 2014	0 631174	
14KEJBBMTN4	3668 07 Nov 2014	15,875 650	Local 15,875 65	15,875 65	0 00		0.00
	SET		Base 25,152 57	25,402 09	0.00	-249 52	-249 52
05CI GBP	POUND STERLING				11 Dec 2014	0 637105	
14LIJBBK2PP	3684 11 Dec 2014	22,919.820	Local 22,919 82	22,919 82	0 00		0 00
	SET		Base 35,974 95	35,974 95	0 00	0 00	0
05CI GBP	POUND STERLING				17 Dec 2014	0 639182	
14LMJBBKP8V	3687 17 Dec 2014	33,547 040	Local 33,547 04	33,547 04	0 00		0 00
	SET		Base 52,484 33	52,484 33	0 00	0 00	0 00
05CI GBP	POUND STERLING				13 Feb 2015	0 649604	
15BJJBBJNFJ	3699 13 Feb 2015	11,931 730	Local 11,931 73	11,931 73	0 00		0 00
	SET		Base 18,367 70	18,367 70	0 00	0 00	0 00
05CI GBP	POUND STERLING				23 Feb 2015	0 647186	
15BOJBBH5LD	3701 23 Feb 2015	1 600	Local 1 60	1 60	0 00		0 00
	SET		Base 2 47	2 47	0 00	0 00	0 00
05CI GBP	POUND STERLING				27 Feb 2015	0 647082	
15BSJBBJPKW	3703 27 Feb 2015	9 750	Local 9 75	9 75	0 00		0 00
	SET		Base 15 07	15 07	0 00	0 00	0 00
05CI GBP	POUND STERLING				12 Mar 2015	0 670871	
15CIJBBLQ7R	3713 12 Mar 2015	3,912 280	Local 3,912.28	3,912.28	0.00		0 00
	SET		Base 5,831 64	5,831 64	0 00	0 00	0 00
05CI GBP	POUND STERLING				13 Mar 2015	0 677874	
15CJJBBLV8J	3715 13 Mar 2015	517 300	Local 517 30	517 30	0 00		0 00
	SET		Base 763 12	763 12	0 00	0 00	0 00
GBP Total			Local 124,916 76	124,916 76	0 00		0 00
			Base 198,789 24	199,227 92	0 00	-438 68	-438 68
POUND STERLING Total			Local 124,916 76	124,916 76	0 00		0.00
			Base 198,789 24	199,227.92	0 00	-438.68	-438 68



Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn / Shares/Par	Security Description / Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
		Local			0 00		0 00
POUND STERLING Total Losses		Base			0 00	-438 68	-438 68
POUND STERLING Net Gains/Losses		Base			0.00	-438.68	-438 68
SINGAPORE DOLLAR							
05CI SGD	SINGAPORE DOLLAR				12 Sep 2014	1 263350	
1405CIJJJQD	3615 12 Sep 2014	185,000.000 Local	185,000.00	185,000 00	0.00		0 00
	SET	Base	146,436 06	146,436 06	0 00	0 00	0.00
SINGAPORE DOLLAR Total		Local	185,000 00	185,000 00	0 00		0 00
		Base	146,436 06	146,436 06	0 00	0 00	0 00
SWEDISH KRONA							
05CI SEK	SWEDISH KRONA				08 Apr 2015	8 659900	
15DHJBBD19B	3741 08 Apr 2015	-223,919.100 Local	-223,919 10	-223,919 10	0 00		0 00
	SET	Base	-25,857 01	-25,857.01	0 00	0 00	0 00
05CI SEK	SWEDISH KRONA				04 Jun 2015	8 243650	
15FDJBBLH60	3779 04 Jun 2015	550,992 580 Local	550,992 58	550,992 58	0 00		0 00
	SET	Base	66,838 42	66,838 42	0 00	0.00	0 00
SEK Total		Local	327,073 48	327,073.48	0 00		0 00
		Base	40,981 41	40,981 41	0 00	0 00	0 00
SWEDISH KRONA Total		Local	327,073 48	327,073 48	0 00		0.00
		Base	40,981 41	40,981 41	0 00	0 00	0 00
SWISS FRANC							
05CM CHF	SWISS FRANC				29 Aug 2014	0 915850	
1405CMJJJJN	160 29 Aug 2014	11,026.020 Local	11,026 02	11,026 02	0 00		0 00
	SET	Base	12,039 11	12,039 11	0 00	0 00	0 00
05CM CHF	SWISS FRANC				26 Sep 2014	0 950750	
14ISJBBJ04K	167 26 Sep 2014	24,341 950 Local	24,341 95	24,341 95	0 00		0 00
	SET	Base	25,602 89	25,602 89	0 00	0 00	0 00

Base Currency: USD - US DOLLAR

Fund / Asset ID / SSB Trade ID	Security Name / Lot / Trd Date	Dtl Fund Rsn	Security Description / Shares/Par		Principal Net	Maturity Date / Cost	Rate / Security Gn/Ls	Stl Date / Curr Gn/Ls	Sell Rate / Trd Dts of Orig Buys / Net Gn/Ls
05CM CHF	SWISS FRANC						13 Oct 2014	0 952450	
14JIJBBF269	175 13 Oct 2014		37,395 860	Local	37,395 86	37,395 86	0 00		0 00
		SET		Base	39,262 81	39,031.27	0 00	231 54	231 54
05CM CHF	SWISS FRANC						17 Feb 2015	0 934400	
15BKJBBS16F	184 17 Feb 2015		2,030 770	Local	2,030 77	2,030 77	0 00		0.00
		SET		Base	2,173 34	2,173 34	0 00	0.00	0
05CM CHF	SWISS FRANC						09 Apr 2015	0 975550	
15DGJBBKXBM	196 09 Apr 2015		13,622 810	Local	13,622 81	13,622 81	0 00		0 00
		SET		Base	13,964 24	13,964 24	0 00	0 00	0 00
05CI CHF	SWISS FRANC						11 Dec 2014	0 970150	
14LIJBBKX7G	3683 11 Dec 2014		174,539 700	Local	174,539 70	174,539.70	0 00		0 00
		SET		Base	179,910 01	179,910 01	0 00	0 00	0 00
05CI CHF	SWISS FRANC						16 Mar 2015	1 007150	
15CKJBBS9Z7	3718 16 Mar 2015		9,926 240	Local	9,926 24	9,926 24	0 00		0 00
		SET		Base	9,855 77	9,855 77	0 00	0 00	0 00
05CI CHF	SWISS FRANC						09 Apr 2015	0 975550	
15DGJBBJTTL	3739 09 Apr 2015		26,383 250	Local	26,383.25	26,383 25	0 00		0 00
		SET		Base	27,044 49	27,044 49	0 00	0 00	0 00
CHF Total				Local	299,266 60	299,266 60	0 00		0 00
				Base	309,852 66	309,621 12	0 00	231 54	231 54
SWISS FRANC Total				Local	299,266 60	299,266 60	0 00		0 00
				Base	309,852 66	309,621 12	0 00	231 54	231.54
SWISS FRANC Total Gains				Local			0 00		0 00
				Base			0 00	231 54	231 54
SWISS FRANC Net Gains/Losses				Base			0 00	231 54	231 54
SECURITY SETTLEMENTS Total				Base	1,026,006 49	1,025,976 39	0 00	30 10	30 10
SECURITY SETTLEMENTS Total Gains				Base			0 00	620.79	620.79



Base Currency: USD - US DOLLAR

Fund / Asset ID / Security Name / Dtl Fund Rsn / Security Description / Maturity Date / Rate / Stl Date / Sell Rate / Trd Dts of Orig Buys SSB Trade ID / Lot / Trd Date / Shares/Par / Principal Net / Cost / Security Gn/Ls / Curr Gn/Ls / Net Gn/Ls						
SECURITY SETTLEMENTS Total Losses	Base			0 00	-590 69	-590 69
SECURITY SETTLEMENTS Net Gains/Losses	Base			0 00	30 10	30 10
FOREIGN CASH Total	Base	1,933,194 01	1,936,443 89	0 00	-3,249 88	-3,249 88
FOREIGN CASH Total Gains	Base			0 00	1,268 91	1,268.91
FOREIGN CASH Total Losses	Base			0 00	-4,518 79	-4,518
FOREIGN CASH Net Gains/Losses	Base			0 00	-3,249 88	-3,249 88

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
COMPOSITE Total									
			Base	169,083,677.40	160,796,749 63	8,292,120 21		-5,192 44	8,286,927 77
COMPOSITE Total Gains			Base			9,400,569 14		34,088 69	9,434,657 83
COMPOSITE Total Losses			Base			-1,108,448 93		-39,281 13	-1,147,730 06
COMPOSITE Net Gains/Losses			Base			8,292,120 21		-5,192 44	8,286,927

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
CANADIAN DOLLAR				
FOREIGN CASH				
CURRENCY TRADES				
Gross Gains	Local	0 00		0 00
	Base	0 00	20 21	20 [redacted]
Gross Losses	Local	0 00		0.00
	Base	0 00	-39 76	-39.76
Net Gains/Losses	Base	0 00	-19 55	-19 55
CURRENCY TRADES Total	Local	0 00		0.00
	Base	0 00	-19 55	-19 55
MISCELLANEOUS RECEIPTS				
MISCELLANEOUS RECEIPTS Total	Local	0 00		0 00
	Base	0.00	0 00	0 00
FOREIGN CASH Total	Local	0 00		0 00
	Base	0 00	-19 55	-19 55
FOREIGN CASH Total Gains	Local	0 00		0 [redacted]
	Base	0 00	20 21	20 21
FOREIGN CASH Total Losses	Local	0 00		0 00
	Base	0 00	-39 76	-39 76
FOREIGN CASH Net Gains/Losses	Base	0 00	-19 55	-19 55
CANADIAN DOLLAR Total	Local	0 00		0 00
	Base	0 00	-19 55	-19 55
CANADIAN DOLLAR Total Gains	Local	0 00		0 00
	Base	0 00	20 21	20 21

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
CANADIAN DOLLAR Total Losses	Local	0 00		0 00
	Base	0 00	-39 76	-39 76
CANADIAN DOLLAR Net Gains/Losses	Base	0 00	-19 55	-19 55
DANISH KRONE				
FOREIGN CASH				
CURRENCY TRADES				
Gross Losses	Local	0 00		0 00
	Base	0 00	-11 60	-11.60
Net Gains/Losses	Base	0 00	-11 60	-11 60
CURRENCY TRADES Total	Local	0.00		0 00
	Base	0 00	-11 60	-11 60
MISCELLANEOUS RECEIPTS				
MISCELLANEOUS RECEIPTS Total	Local	0 00		0 00
	Base	0 00	0 00	0 00
FOREIGN CASH Total	Local	0 00		0 00
	Base	0 00	-11 60	-11 [redacted]
FOREIGN CASH Total Losses	Local	0 00		0.00
	Base	0 00	-11 60	-11 60
FOREIGN CASH Net Gains/Losses	Base	0.00	-11 60	-11 60
DANISH KRONE Total	Local	0 00		0 00
	Base	0.00	-11 60	-11 60
DANISH KRONE Total Losses	Local	0 00		0 00
	Base	0 00	-11.60	-11 60

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
DANISH KRONE Net Gains/Losses	Base	0 00	-11 60	-11 60
EURO CURRENCY				
FRANCE				
EQUITY				
COMMON STOCK				
Gross Gains	Local	9,711 08		9,711 08
	Base	10,940 02	0 00	10,940 02
Gross Losses	Local	0 00		0 00
	Base	0 00	-3,751 55	-3,751 55
Net Gains/Losses	Base	10,940 02	-3,751 55	7,188 47
COMMON STOCK Total	Local	9,711 08		9,711 08
	Base	10,940 02	-3,751 55	7,188 47
EQUITY Total	Local	9,711 08		9,711 08
	Base	10,940 02	-3,751.55	7,188 47
EQUITY Total Gains	Local	9,711 08		9,711 08
	Base	10,940 02	0 00	10,940
EQUITY Total Losses	Local	0 00		0 00
	Base	0 00	-3,751 55	-3,751 55
EQUITY Net Gains/Losses	Base	10,940 02	-3,751 55	7,188 47
FRANCE Total	Local	9,711.08		9,711 08
	Base	10,940 02	-3,751 55	7,188.47
INTERNATIONAL				
FOREIGN CASH				
CURRENCY TRADES				

Realized Gain/Loss

Currency Summary by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Gross Gains	Local	0 00		0 00
	Base	0 00	423.92	423 92
Gross Losses	Local	0 00		0 00
	Base	0 00	-601 96	-601 96
Net Gains/Losses	Base	0 00	-178 04	-178 04
CURRENCY TRADES Total	Local	0 00		0 00
	Base	0 00	-178 04	-178 04
MISCELLANEOUS RECEIPTS				
Gross Losses	Local	0 00		0 00
	Base	0 00	-0 36	-0 36
Net Gains/Losses	Base	0 00	-0.36	-0 36
MISCELLANEOUS RECEIPTS Total	Local	0 00		0 00
	Base	0 00	-0 36	-0 36
SECURITY SETTLEMENTS				
Gross Gains	Local	0 00		0 00
	Base	0 00	380 88	380 88
Gross Losses	Local	0 00		0 00
	Base	0 00	-103 32	-103 32
Net Gains/Losses	Base	0 00	277 56	277 56
SECURITY SETTLEMENTS Total	Local	0 00		0 00
	Base	0.00	277 56	277 56
FOREIGN CASH Total	Local	0 00		0 00
	Base	0.00	99 16	99 16
FOREIGN CASH Total Gains	Local	0 00		0 00
	Base	0 00	804 80	804 80

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
FOREIGN CASH Total Losses	Local	0.00		0 00
	Base	0 00	-705 64	-705 64
FOREIGN CASH Net Gains/Losses	Base	0 00	99 16	99 16
INTERNATIONAL Total	Local	0.00		0 00
	Base	0 00	99 16	99 16
IRELAND				
EQUITY				
COMMON STOCK				
Gross Losses	Local	0 00		0 00
	Base	0 00	-661 36	-661 36
Net Gains/Losses	Base	0 00	-661 36	-661 36
COMMON STOCK Total	Local	0 00		0 00
	Base	0 00	-661 36	-661 36
EQUITY Total	Local	0 00		0 00
	Base	0 00	-661.36	-661 36
EQUITY Total Losses	Local	0 00		0 00
	Base	0 00	-661 36	-661 36
EQUITY Net Gains/Losses	Base	0 00	-661.36	-661 36
IRELAND Total	Local	0 00		0 00
	Base	0 00	-661 36	-661 36
NETHERLANDS (THE)				
EQUITY				
COMMON STOCK				

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Gross Gains	Local	16,388 65		16,388 65
	Base	18,462 63	0 00	18,462 63
Gross Losses	Local	0 00		0 00
	Base	0 00	-3,171 85	-3,171 85
Net Gains/Losses	Base	18,462 63	-3,171 85	15,290 78
COMMON STOCK Total	Local	16,388 65		16,388 65
	Base	18,462 63	-3,171 85	15,290 78
EQUITY Total	Local	16,388.65		16,388 65
	Base	18,462 63	-3,171 85	15,290 78
EQUITY Total Gains	Local	16,388 65		16,388 65
	Base	18,462 63	0 00	18,462 63
EQUITY Total Losses	Local	0 00		0 00
	Base	0 00	-3,171 85	-3,171 85
EQUITY Net Gains/Losses	Base	18,462.63	-3,171 85	15,290 78
NETHERLANDS (THE) Total	Local	16,388 65		16,388 65
	Base	18,462 63	-3,171 85	15,290 78
EURO CURRENCY Total	Local	26,099 73		26,099 73
	Base	29,402 65	-7,485 60	21,917 05
EURO CURRENCY Total Gains	Local	26,099 73		26,099 73
	Base	29,402 65	804 80	30,207 45
EURO CURRENCY Total Losses	Local	0 00		0 00
	Base	0 00	-8,290 40	-8,290 40
EURO CURRENCY Net Gains/Losses	Base	29,402 65	-7,485 60	21,917 05
HONG KONG DOLLAR				

Realized Gain/Loss

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STATE STREET.

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
EQUITY				
COMMON STOCK				
Gross Gains	Local	174,592 08		174,592 08
	Base	22,520 37	1,340 42	23,860 79
Gross Losses	Local	-1,652,166 15		-1,652,166.15
	Base	-213,072 92	-1 68	-213,074 60
Net Gains/Losses	Base	-190,552.55	1,338 74	-189,213 81
COMMON STOCK Total	Local	-1,477,574 07		-1,477,574.07
	Base	-190,552 55	1,338 74	-189,213 81
EQUITY Total	Local	-1,477,574 07		-1,477,574 07
	Base	-190,552 55	1,338 74	-189,213 81
EQUITY Total Gains	Local	174,592 08		174,592 08
	Base	22,520 37	1,340 42	23,860 79
EQUITY Total Losses	Local	-1,652,166 15		-1,652,166.15
	Base	-213,072 92	-1 68	-213,074 60
EQUITY Net Gains/Losses	Base	-190,552 55	1,338 74	-189,213 81
FOREIGN CASH				
CURRENCY TRADES				
Gross Gains	Local	0 00		0 00
	Base	0 00	0 27	0 27
Net Gains/Losses	Base	0 00	0 27	0 27
CURRENCY TRADES Total	Local	0 00		0 00
	Base	0 00	0 27	0.27
MISCELLANEOUS RECEIPTS				

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
MISCELLANEOUS RECEIPTS Total	Local	0 00		0 00
	Base	0 00	0 00	0 00
SECURITY SETTLEMENTS				
Gross Gains	Local	0 00		0 00
	Base	0 00	8 37	8 37
Gross Losses	Local	0 00		0.00
	Base	0 00	-3 02	-3 02
Net Gains/Losses	Base	0 00	5.35	5.35
SECURITY SETTLEMENTS Total	Local	0 00		0 00
	Base	0 00	5 35	5 35
FOREIGN CASH Total	Local	0 00		0.00
	Base	0 00	5 62	5 62
FOREIGN CASH Total Gains	Local	0 00		0 00
	Base	0 00	8 64	8 64
FOREIGN CASH Total Losses	Local	0 00		0 00
	Base	0 00	-3 02	-3 02
FOREIGN CASH Net Gains/Losses	Base	0 00	5 62	5 62
HONG KONG DOLLAR Total	Local	-1,477,574 07		-1,477,574 07
	Base	-190,552 55	1,344 36	-189,208 19
HONG KONG DOLLAR Total Gains	Local	174,592 08		174,592 08
	Base	22,520 37	1,349 06	23,869 43
HONG KONG DOLLAR Total Losses	Local	-1,652,166 15		-1,652,166 15
	Base	-213,072 92	-4 70	-213,077 62
HONG KONG DOLLAR Net Gains/Losses	Base	-190,552 55	1,344 36	-189,208 19

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
JAPANESE YEN				
FOREIGN CASH				
CURRENCY TRADES				
Gross Gains	Local	0 00		0 00
	Base	0 00	21 08	21 [redacted]
Gross Losses	Local	0 00		0 00
	Base	0 00	-67 33	-67 33
Net Gains/Losses	Base	0 00	-46 25	-46 25
CURRENCY TRADES Total	Local	0 00		0 00
	Base	0 00	-46 25	-46 25
MISCELLANEOUS RECEIPTS				
MISCELLANEOUS RECEIPTS Total	Local	0 00		0 00
	Base	0 00	0 00	0 00
SECURITY SETTLEMENTS				
Gross Losses	Local	0 00		0 00
	Base	0 00	-45 67	-45 [redacted]
Net Gains/Losses	Base	0 00	-45 67	-45 67
SECURITY SETTLEMENTS Total	Local	0 00		0 00
	Base	0 00	-45 67	-45 67
FOREIGN CASH Total	Local	0.00		0 00
	Base	0 00	-91 92	-91 92
FOREIGN CASH Total Gains	Local	0 00		0 00
	Base	0 00	21 08	21 08

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
FOREIGN CASH Total Losses	Local	0 00		0 00
	Base	0 00	-113 00	-113 00
FOREIGN CASH Net Gains/Losses	Base	0 00	-91 92	-91 92
JAPANESE YEN Total	Local	0 00		0 00
	Base	0 00	-91 92	-91.92
JAPANESE YEN Total Gains	Local	0 00		0 00
	Base	0 00	21 08	21 08
JAPANESE YEN Total Losses	Local	0 00		0 00
	Base	0 00	-113 00	-113 00
JAPANESE YEN Net Gains/Losses	Base	0 00	-91 92	-91.92
POUND STERLING				
EQUITY				
COMMON STOCK				
Gross Losses	Local	-1,110 05		-1,110 05
	Base	-1,672 61	-625 44	-2,298 05
Net Gains/Losses	Base	-1,672 61	-625 44	-2,298 0
COMMON STOCK Total	Local	-1,110 05		-1,110 05
	Base	-1,672 61	-625 44	-2,298 05
RIGHTS				
RIGHTS Total	Local	0 00		*0 00*
	Base	0 00	0 00	0 00
EQUITY Total	Local	-1,110.05		-1,110 05
	Base	-1,672 61	-625 44	-2,298 05

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
EQUITY Total Losses	Local	-1,110 05		-1,110.05
	Base	-1,672 61	-625 44	-2,298 05
EQUITY Net Gains/Losses	Base	-1,672 61	-625 44	-2,298 05
FOREIGN CASH				
CURRENCY TRADES				
Gross Gains	Local	0 00		0 00
	Base	0 00	127 13	127 13
Gross Losses	Local	0 00		0 00
	Base	0 00	-593 35	-593 35
Net Gains/Losses	Base	0 00	-466 22	-466 22
CURRENCY TRADES Total	Local	0 00		0.00
	Base	0 00	-466 22	-466 22
MISCELLANEOUS RECEIPTS				
MISCELLANEOUS RECEIPTS Total	Local	0 00		0.00
	Base	0 00	0 00	0 00
SECURITY SETTLEMENTS				
Gross Losses	Local	0 00		0 00
	Base	0 00	-438 68	-438 68
Net Gains/Losses	Base	0 00	-438 68	-438 68
SECURITY SETTLEMENTS Total	Local	0 00		0 00
	Base	0.00	-438.68	-438 68
FOREIGN CASH Total	Local	0 00		0 00
	Base	0 00	-904.90	-904 90

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
FOREIGN CASH Total Gains	Local	0 00		0 00
	Base	0 00	127 13	127 13
FOREIGN CASH Total Losses	Local	0 00		0.00
	Base	0 00	-1,032 03	-1,032 03
FOREIGN CASH Net Gains/Losses	Base	0 00	-904 90	-904 90
POUND STERLING Total	Local	-1,110 05		-1,110 05
	Base	-1,672 61	-1,530 34	-3,202 95
POUND STERLING Total Gains	Local	0 00		0 00
	Base	0.00	127 13	127 13
POUND STERLING Total Losses	Local	-1,110 05		-1,110 05
	Base	-1,672 61	-1,657 47	-3,330 08
POUND STERLING Net Gains/Losses	Base	-1,672 61	-1,530 34	-3,202 95
SINGAPORE DOLLAR				
EQUITY				
COMMON STOCK				
Gross Gains	Local	32,449 87		32,449 87
	Base	25,698 80	1,887 66	27,586 46
Net Gains/Losses	Base	25,698.80	1,887 66	27,586 46
COMMON STOCK Total	Local	32,449 87		32,449 87
	Base	25,698 80	1,887 66	27,586 46
EQUITY Total	Local	32,449 87		32,449.87
	Base	25,698 80	1,887 66	27,586 46
EQUITY Total Gains	Local	32,449 87		32,449.87
	Base	25,698 80	1,887 66	27,586 46

Realized Gain/Loss

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STATE STREET.

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
EQUITY Net Gains/Losses	Base	25,698 80	1,887 66	27,586 46
FOREIGN CASH				
CURRENCY TRADES				
Gross Gains	Local	0 00		0 00
	Base	0 00	20 14	20 14
Gross Losses	Local	0 00		0 00
	Base	0 00	-335 37	-335 37
Net Gains/Losses	Base	0.00	-315 23	-315 23
CURRENCY TRADES Total	Local	0 00		0 00
	Base	0 00	-315 23	-315 23
MISCELLANEOUS RECEIPTS				
MISCELLANEOUS RECEIPTS Total	Local	0 00		0 00
	Base	0 00	0 00	0 00
SECURITY SETTLEMENTS				
SECURITY SETTLEMENTS Total	Local	0 00		0 00
	Base	0 00	0 00	0 00
FOREIGN CASH Total	Local	0 00		0.00
	Base	0 00	-315.23	-315 23
FOREIGN CASH Total Gains	Local	0 00		0.00
	Base	0 00	20 14	20 14
FOREIGN CASH Total Losses	Local	0 00		0 00
	Base	0 00	-335 37	-335 37
FOREIGN CASH Net Gains/Losses	Base	0 00	-315 23	-315.23

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
SINGAPORE DOLLAR Total	Local	32,449 87		32,449 87
	Base	25,698 80	1,572 43	27,271 23
SINGAPORE DOLLAR Total Gains	Local	32,449 87		32,449 87
	Base	25,698 80	1,907.80	27,606.60
SINGAPORE DOLLAR Total Losses	Local	0 00		0 00
	Base	0 00	-335 37	-335 [redacted]
SINGAPORE DOLLAR Net Gains/Losses	Base	25,698 80	1,572 43	27,271 23
SWEDISH KRONA				
EQUITY				
DEPOSITORY RECEIPTS				
Gross Gains	Local	167,762 36		167,762 36
	Base	19,742 47	0 00	19,742 47
Gross Losses	Local	0 00		0 00
	Base	0 00	-26,550.46	-26,550 46
Net Gains/Losses	Base	19,742 47	-26,550 46	-6,807 99
DEPOSITORY RECEIPTS Total	Local	167,762 36		167,762.[redacted]
	Base	19,742 47	-26,550 46	-6,807 99
EQUITY Total	Local	167,762.36		167,762 36
	Base	19,742 47	-26,550 46	-6,807 99
EQUITY Total Gains	Local	167,762.36		167,762 36
	Base	19,742 47	0 00	19,742 47
EQUITY Total Losses	Local	0 00		0.00
	Base	0 00	-26,550.46	-26,550 46
EQUITY Net Gains/Losses	Base	19,742 47	-26,550 46	-6,807 99

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
FOREIGN CASH				
CURRENCY TRADES				
Gross Losses	Local	0 00		0 00
	Base	0 00	-35 40	-35 40
Net Gains/Losses	Base	0 00	-35 40	-35 [redacted]
CURRENCY TRADES Total	Local	0 00		0 00
	Base	0 00	-35 40	-35 40
MISCELLANEOUS RECEIPTS				
MISCELLANEOUS RECEIPTS Total	Local	0 00		0 00
	Base	0 00	0 00	0 00
SECURITY SETTLEMENTS				
SECURITY SETTLEMENTS Total	Local	0 00		0.00
	Base	0 00	0 00	0 00
FOREIGN CASH Total	Local	0 00		0 00
	Base	0 00	-35 40	-35.40
FOREIGN CASH Total Losses	Local	0 00		0.[redacted]
	Base	0 00	-35 40	-35 [redacted]
FOREIGN CASH Net Gains/Losses	Base	0 00	-35 40	-35 40
SWEDISH KRONA Total	Local	167,762 36		167,762 36
	Base	19,742 47	-26,585.86	-6,843 39
SWEDISH KRONA Total Gains	Local	167,762 36		167,762 36
	Base	19,742 47	0 00	19,742 47
SWEDISH KRONA Total Losses	Local	0.00		0 00
	Base	0 00	-26,585 86	-26,585 86

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
SWEDISH KRONA Net Gains/Losses	Base	19,742 47	-26,585 86	-6,843 39
SWISS FRANC				
EQUITY				
COMMON STOCK				
Gross Gains	Local	0 00		0 00
	Base	0 00	29,591 70	29,591 70
Gross Losses	Local	-97,711 81		-97,711 81
	Base	-100,718 25	0 00	-100,718 25
Net Gains/Losses	Base	-100,718 25	29,591 70	-71,126 55
COMMON STOCK Total	Local	-97,711.81		-97,711 81
	Base	-100,718 25	29,591 70	-71,126 55
EQUITY Total	Local	-97,711.81		-97,711 81
	Base	-100,718 25	29,591 70	-71,126 55
EQUITY Total Gains	Local	0 00		0 00
	Base	0 00	29,591 70	29,591 70
EQUITY Total Losses	Local	-97,711 81		-97,711 81
	Base	-100,718 25	0 00	-100,718 25
EQUITY Net Gains/Losses	Base	-100,718 25	29,591 70	-71,126 55
FOREIGN CASH				
CURRENCY TRADES				
Gross Gains	Local	0 00		0 00
	Base	0 00	35 37	35 37
Gross Losses	Local	0 00		0 00
	Base	0 00	-2,242.97	-2,242 97

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Net Gains/Losses	Base	0 00	-2,207 60	-2,207 60
CURRENCY TRADES Total	Local	0 00		0 00
	Base	0 00	-2,207 60	-2,207 60
MISCELLANEOUS RECEIPTS				
MISCELLANEOUS RECEIPTS Total	Local	0 00		0 00
	Base	0 00	0 00	0 00
SECURITY SETTLEMENTS				
Gross Gains	Local	0 00		0 00
	Base	0 00	231 54	231 54
Net Gains/Losses	Base	0 00	231 54	231 54
SECURITY SETTLEMENTS Total	Local	0 00		0 00
	Base	0 00	231 54	231 54
FOREIGN CASH Total	Local	0 00		0 00
	Base	0 00	-1,976 06	-1,976 06
FOREIGN CASH Total Gains	Local	0 00		0.00
	Base	0 00	266 91	266 91
FOREIGN CASH Total Losses	Local	0 00		0 00
	Base	0 00	-2,242 97	-2,242 97
FOREIGN CASH Net Gains/Losses	Base	0.00	-1,976 06	-1,976 06
SWISS FRANC Total	Local	-97,711 81		-97,711 81
	Base	-100,718 25	27,615 64	-73,102.61
SWISS FRANC Total Gains	Local	0 00		0 00
	Base	0 00	29,858 61	29,858 61
SWISS FRANC Total Losses	Local	-97,711 81		-97,711 81
	Base	-100,718 25	-2,242 97	-102,961 22

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
SWISS FRANC Net Gains/Losses	Base	-100,718 25	27,615 64	-73,102 61
US DOLLAR				
CASH EQUIVALENTS				
STIF-TYPE INSTRUMENT				
STIF-TYPE INSTRUMENT Total	Local	0 00		0.00
	Base	0 00	0 00	0 00
CASH EQUIVALENTS Total	Local	0 00		0 00
	Base	0 00	0 00	0 00
EQUITY				
COMMON STOCK				
Gross Gains	Local	5,508,670 31		5,508,670.31
	Base	5,508,670 31	0 00	5,508,670.31
Gross Losses	Local	-529,389 42		-529,389 42
	Base	-529,389 42	0 00	-529,389 42
Net Gains/Losses	Base	4,979,280 89	0 00	4,979,280 89
COMMON STOCK Total	Local	4,979,280 89		4,979,280 89
	Base	4,979,280 89	0 00	4,979,280 89
DEPOSITORY RECEIPTS				
Gross Gains	Local	44,235 54		44,235 54
	Base	44,235 54	0 00	44,235 54
Net Gains/Losses	Base	44,235 54	0 00	44,235 54
DEPOSITORY RECEIPTS Total	Local	44,235 54		44,235 54
	Base	44,235.54	0.00	44,235 54
LMTD PARTNRSHIP UNTS				

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Gross Gains	Local	406,079 25		406,079 25
	Base	406,079 25	0 00	406,079 25
Gross Losses	Local	-403 16		-403.16
	Base	-403 16	0 00	-403 16
Net Gains/Losses	Base	405,676 09	0 00	405,676 09
LMTD PARTNRSHIP UNTS Total	Local	405,676 09		405,676 09
	Base	405,676 09	0 00	405,676 09
MUTUAL FUNDS				
Gross Gains	Local	1,726,871 69		1,726,871 69
	Base	1,726,871 69	0 00	1,726,871 69
Gross Losses	Local	-145,113 20		-145,113 20
	Base	-145,113 20	0 00	-145,113.20
Net Gains/Losses	Base	1,581,758 49	0 00	1,581,758 49
MUTUAL FUNDS Total	Local	1,581,758.49		1,581,758 49
	Base	1,581,758 49	0 00	1,581,758 49
NON-SECY ASSET-STOCK				
Gross Gains	Local	691,885 87		691,885 87
	Base	691,885 87	0 00	691,885 87
Net Gains/Losses	Base	691,885 87	0 00	691,885 87
NON-SECY ASSET-STOCK Total	Local	691,885 87		691,885 87
	Base	691,885 87	0.00	691,885 87
REAL ESTATE INV TRST				
Gross Gains	Local	731,255 80		731,255 80
	Base	731,255 80	0 00	731,255 80

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Net Gains/Losses	Base	731,255 80	0 00	731,255.80
REAL ESTATE INV TRST Total	Local	731,255 80		731,255 80
	Base	731,255.80	0 00	731,255 80
EQUITY Total	Local	8,434,092 68		8,434,092 68
	Base	8,434,092 68	0 00	8,434,092 68
EQUITY Total Gains	Local	9,108,998 46		9,108,998 46
	Base	9,108,998 46	0 00	9,108,998 46
EQUITY Total Losses	Local	-674,905 78		-674,905 78
	Base	-674,905 78	0 00	-674,905 78
EQUITY Net Gains/Losses	Base	8,434,092 68	0 00	8,434,092 68
FIXED INCOME				
CORPORATE BONDS				
Gross Gains	Local	47,189.87		47,189 87
	Base	47,189 87	0 00	47,189 87
Gross Losses	Local	-35,457 44		-35,457 44
	Base	-35,457 44	0 00	-35,457 44
Net Gains/Losses	Base	11,732 43	0 00	11,732.43
CORPORATE BONDS Total	Local	11,732 43		11,732 43
	Base	11,732 43	0 00	11,732 43
GOVERNMENT ISSUES				
Gross Gains	Local	147,016 52		147,016 52
	Base	147,016 52	0 00	147,016 52
Gross Losses	Local	-39,983 43		-39,983 43
	Base	-39,983 43	0 00	-39,983 43

Realized Gain/Loss

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STATE STREET.

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Net Gains/Losses	Base	107,033.09	0 00	107,033 09
GOVERNMENT ISSUES Total	Local	107,033 09		107,033 09
	Base	107,033 09	0 00	107,033 09
MUNICIPALS				
Gross Losses	Local	-42,638 50		-42,638 [redacted]
	Base	-42,638 50	0 00	-42,638 50
Net Gains/Losses	Base	-42,638 50	0 00	-42,638 50
MUNICIPALS Total	Local	-42,638 50		-42,638 50
	Base	-42,638 50	0 00	-42,638.50
FIXED INCOME Total	Local	76,127 02		76,127 02
	Base	76,127 02	0 00	76,127 02
FIXED INCOME Total Gains	Local	194,206 39		194,206 39
	Base	194,206 39	0.00	194,206 39
FIXED INCOME Total Losses	Local	-118,079 37		-118,079.37
	Base	-118,079 37	0 00	-118,079 37
FIXED INCOME Net Gains/Losses	Base	76,127.02	0 00	76,127 [redacted]
US DOLLAR Total	Local	8,510,219 70		8,510,219 70
	Base	8,510,219 70	0 00	8,510,219.70
US DOLLAR Total Gains	Local	9,303,204 85		9,303,204 85
	Base	9,303,204 85	0 00	9,303,204 85
US DOLLAR Total Losses	Local	-792,985 15		-792,985 15
	Base	-792,985 15	0 00	-792,985 15
US DOLLAR Net Gains/Losses	Base	8,510,219 70	0 00	8,510,219.70
COMPOSITE Total	Base	8,292,120 21	-5,192 44	8,286,927 77

Realized Gain/Loss

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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	9,400,569 14	34,088 69	9,434,657 83
COMPOSITE Total Losses	Base	-1,108,448 93	-39,281 13	-1,147,730 06
COMPOSITE Net Gains/Losses	Base	8,292,120 21	-5,192 44	8,286,927 77

Realized Gain/Loss

Fund Summary by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR Asset Type		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
CASH EQUIVALENTS						
STIF-TYPE INSTRUMENT						
STIF-TYPE INSTRUMENT Total	Base	78,106,384 67	78,106,384 67	0 00	0 00	0.00
CASH EQUIVALENTS Total	Base	78,106,384 67	78,106,384 67	0 00	0 00	0 00
EQUITY						
COMMON STOCK						
Gross Gains	Base			5,586,292 13	32,819 78	5,619,111 91
Gross Losses	Base			-844,853 20	-8,211 88	-853,065 08
Net Gains/Losses	Base			4,741,438 93	24,607 90	4,766,046 83
COMMON STOCK Total	Base	22,162,532 73	17,396,485 90	4,741,438 93	24,607 90	4,766,046 83
DEPOSITORY RECEIPTS						
Gross Gains	Base			63,978 01	0 00	63,978 01
Gross Losses	Base			0 00	-26,550 46	-26,550 46
Net Gains/Losses	Base			63,978 01	-26,550 46	37,427 55
DEPOSITORY RECEIPTS Total	Base	288,245 02	250,817 47	63,978 01	-26,550 46	37,427 55
LMTD PARTNRSHIP UNTS						
Gross Gains	Base			406,079 25	0 00	406,079 25
Gross Losses	Base			-403 16	0 00	-403 16
Net Gains/Losses	Base			405,676 09	0 00	405,676 09
LMTD PARTNRSHIP UNTS Total	Base	3,431,881 96	3,026,205 87	405,676.09	0.00	405,676.09
MUTUAL FUNDS						
Gross Gains	Base			1,726,871 69	0 00	1,726,871 69
Gross Losses	Base			-145,113 20	0 00	-145,113 20



Base Currency: USD - US DOLLAR

Asset Type		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
Net Gains/Losses	Base			1,581,758 49	0 00	1,581,758 49
MUTUAL FUNDS Total	Base	33,368,905 76	31,787,147 27	1,581,758 49	0 00	1,581,758.49
NON-SECY ASSET-STOCK						
Gross Gains	Base			691,885 87	0 00	691,885 87
Net Gains/Losses	Base			691,885 87	0 00	691,885 [redacted]
NON-SECY ASSET-STOCK Total	Base	8,102,987 42	7,411,101 55	691,885 87	0 00	691,885 87
REAL ESTATE INV TRST						
Gross Gains	Base			731,255 80	0 00	731,255 80
Net Gains/Losses	Base			731,255 80	0 00	731,255.80
REAL ESTATE INV TRST Total	Base	2,955,765 80	2,224,510 00	731,255 80	0 00	731,255 80
RIGHTS						
RIGHTS Total	Base	23,256 15	23,256 15	0 00	0.00	0 00
EQUITY Total Gains	Base			9,206,362 75	32,819 78	9,239,182 53
EQUITY Total Losses	Base			-990,369 56	-34,762 34	-1,025,131 90
EQUITY Net Gains/Losses	Base			8,215,993 19	-1,942 56	8,214,050 [redacted]
EQUITY Total	Base	70,333,574 84	62,119,524 21	8,215,993 19	-1,942 56	8,214,050 63
FIXED INCOME						
CORPORATE BONDS						
Gross Gains	Base			47,189 87	0 00	47,189 87
Gross Losses	Base			-35,457 44	0 00	-35,457 44
Net Gains/Losses	Base			11,732 43	0 00	11,732 43
CORPORATE BONDS Total	Base	4,406,953 95	4,395,221 52	11,732 43	0 00	11,732.43

Realized Gain/Loss

Fund Summary by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

Asset Type		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
GOVERNMENT ISSUES						
Gross Gains	Base			147,016 52	0 00	147,016 52
Gross Losses	Base			-39,983 43	0 00	-39,983 43
Net Gains/Losses	Base			107,033 09	0 00	107,033 09
GOVERNMENT ISSUES Total	Base	13,880,390 18	13,773,357 09	107,033 09	0 00	107,033 09
MUNICIPALS						
Gross Losses	Base			-42,638 50	0 00	-42,638 50
Net Gains/Losses	Base			-42,638 50	0 00	-42,638 50
MUNICIPALS Total	Base	423,179 75	465,818 25	-42,638 50	0 00	-42,638 50
FIXED INCOME Total Gains	Base			194,206 39	0 00	194,206 39
FIXED INCOME Total Losses	Base			-118,079 37	0 00	-118,079 37
FIXED INCOME Net Gains/Losses	Base			76,127 02	0 00	76,127 02
FIXED INCOME Total	Base	18,710,523 88	18,634,396 86	76,127 02	0 00	76,127 02
FOREIGN CASH						
CURRENCY TRADES						
Gross Gains	Base			0 00	648 12	648 12
Gross Losses	Base			0 00	-3,927 74	-3,927.74
Net Gains/Losses	Base			0 00	-3,279 62	-3,279 62
CURRENCY TRADES Total	Base	697,149 18	700,428 80	0 00	-3,279 62	-3,279 62
MISCELLANEOUS RECEIPTS						
Gross Losses	Base			0 00	-0 36	-0 36
Net Gains/Losses	Base			0 00	-0 36	-0 36
MISCELLANEOUS RECEIPTS Total	Base	210,038 34	210,038 70	0 00	-0 36	-0 36

Realized Gain/Loss

Fund Summary by Report Date - Composite

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset Type		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
SECURITY SETTLEMENTS						
Gross Gains	Base			0 00	620 79	620 79
Gross Losses	Base			0 00	-590 69	-590 69
Net Gains/Losses	Base			0.00	30 10	30.10
SECURITY SETTLEMENTS Total	Base	1,026,006 49	1,025,976 39	0 00	30 10	30 10
FOREIGN CASH Total Gains	Base			0 00	1,268 91	1,268 91
FOREIGN CASH Total Losses	Base			0 00	-4,518 79	-4,518.79
FOREIGN CASH Net Gains/Losses	Base			0 00	-3,249 88	-3,249 88
FOREIGN CASH Total	Base	1,933,194 01	1,936,443 89	0 00	-3,249 88	-3,249 88
COMPOSITE Total	Base	169,083,677 40	160,796,749 63	8,292,120 21	-5,192 44	8,286,927 77
COMPOSITE Total Gains	Base			9,400,569 14	34,088 69	9,434,657 83
COMPOSITE Total Losses	Base			-1,108,448 93	-39,281 13	-1,147,730 06
COMPOSITE Net Gains/Losses	Base			8,292,120 21	-5,192 44	8,286,927 77

Realized Gain/Loss

Fund Summary by Report Date - Composite

July 1, 2014 to June 30, 2015 *View Date: November 2, 2015*



STATE STREET.

Base Currency: USD - US DOLLAR

		Base Principal Net	Base Cost	Shares	# of Transactions
CASH EQUIVALENTS					
	STIF-TYPE INSTRUMENT	78,106,384.67	78,106,384 67	78,106,384 670	446
CASH EQUIVALENTS Total		78,106,384 67	78,106,384 67	78,106,384 670	446
EQUITY					
	COMMON STOCK	22,162,532 73	17,396,485 90	623,311 018	1,381
	DEPOSITORY RECEIPTS	288,245.02	250,817 47	3,073 000	17
	LMTD PARTNRSHIP UNTS	3,431,881 96	3,026,205 87	898,291 216	40
	MUTUAL FUNDS	33,368,905 76	31,787,147 27	3,027,713 569	83
	NON-SECY ASSET-STOCK	8,102,987 42	7,411,101 55	1,145,038 878	13
	REAL ESTATE INV TRST	2,955,765 80	2,224,510 00	1,973,993 594	30
	RIGHTS	23,256 15	23,256 15	7,986 000	1
EQUITY Total		70,333,574 84	62,119,524 21	7,679,407 275	1,565
FIXED INCOME					
	CORPORATE BONDS	4,406,953 95	4,395,221 52	4,271,000.000	54
	GOVERNMENT ISSUES	13,880,390 18	13,773,357 09	13,640,563 650	28
	MUNICIPALS	423,179 75	465,818 25	475,000 000	3
FIXED INCOME Total		18,710,523 88	18,634,396 86	18,386,563 650	85
FOREIGN CASH					
	CURRENCY TRADES	1,023,983 95	1,027,256 68	3,797,969 910	113
	MISCELLANEOUS RECEIPTS	210,071 04	210,071 04	1,272,513 390	93
	SECURITY SETTLEMENTS	1,096,029 17	1,096,004 42	2,253,734 870	57
FOREIGN CASH Total		2,330,084 16	2,333,332.14	7,324,218.170	263



Base Currency: USD - US DOLLAR

		Base Principal Net	Base Cost	Shares	# of Transactions
BUY TO COVER					
	CURRENCY TRADES	-326,834 77	-326,827 88	-267,289 840	20
	MISCELLANEOUS RECEIPTS	-32 70	-32 34	-26 250	1
	SECURITY SETTLEMENTS	-70,022 68	-70,028 03	-566,459 240	7
BUY TO COVER Total		-396,890 15	-396,888 25	-833,775 330	28
COMPOSITE Total		169,083,677 40	160,796,749 63	110,662,798 435	2,387